



# QUARTERLY STATEMENT

As of June 30, 2012  
of the Condition and Affairs of the

## GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 63312 Employer's ID Number..... 13-1935920

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US  
Incorporated/Organized..... December 29, 1961 Commenced Business..... August 13, 1963

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

### OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Actuary

### OTHER

John Paul Gruber	Senior Vice President	Adrienne Susan Kessling	Senior Vice President
Paul Adolph Severt	Vice President	Terry Jon Simpson #	Vice President
Brian Patrick Sponaule	Vice President	Bradley Allen Wolfram	Vice President

### DIRECTORS OR TRUSTEES

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

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

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

_____ (Signature) Mark Francis Muething 1. (Printed Name) Secretary (Title)	_____ (Signature) Christopher Patrick Miliano 2. (Printed Name) Treasurer (Title)	_____ (Signature) John Paul Gruber 3. (Printed Name) Senior Vice President (Title)
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Subscribed and sworn to before me This \_\_\_\_\_ day of August, 2012

a. Is this an original filing? Yes [ X ] No [ ]

b. If no: 1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
3. Number of pages attached \_\_\_\_\_

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	13,363,938,908		13,363,938,908	12,433,476,169
2. Stocks:				
2.1 Preferred stocks.....	15,146		15,146	15,147
2.2 Common stocks.....	461,952,323	1,000	461,951,323	335,237,658
3. Mortgage loans on real estate:				
3.1 First liens.....	357,665,935		357,665,935	291,111,463
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	83,263,482		83,263,482	84,418,419
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$....4,485,681), cash equivalents (\$.....0) and short-term investments (\$....310,973,250).....	315,458,931		315,458,931	210,511,685
6. Contract loans (including \$.....0 premium notes).....	141,345,451		141,345,451	144,915,808
7. Derivatives.....	121,973,768		121,973,768	65,621,758
8. Other invested assets.....	72,439,394		72,439,394	55,164,039
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,918,053,339	1,000	14,918,052,339	13,620,472,146
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	138,028,645		138,028,645	132,501,846
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	344,327	9,830	334,497	347,367
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	12,080,694	69,395	12,011,299	12,353,187
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,850,148		3,850,148	11,276,613
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	4,191,125		4,191,125	
18.2 Net deferred tax asset.....	88,936,299	29,486,364	59,449,935	56,883,115
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	866,127		866,127	1,564,136
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	2,191,089		2,191,089	1,212,046
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	135,973,840	3,649,149	132,324,690	113,857,704
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,304,515,631	33,215,739	15,271,299,892	13,950,468,160
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	15,304,515,631	33,215,739	15,271,299,892	13,950,468,160

**DETAILS OF WRITE-INS**

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Company-owned life insurance.....	113,093,321		113,093,321	111,049,553
2502. Restricted cash.....	13,841,653		13,841,653	
2503. Accrued contractual fee income.....	5,389,716		5,389,716	2,808,151
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,649,149	3,649,149	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	135,973,840	3,649,149	132,324,690	113,857,704

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....13,151,559,393 less \$.....0 included in Line 6.3 (including \$.....21,298,750 Modco Reserve).....	13,151,559,393	11,938,228,594
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	821,411	750,368
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	677,033,420	703,108,767
4. Contract claims:		
4.1 Life.....	68,741,067	61,908,751
4.2 Accident and health.....	836,201	876,425
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$....40,015 accident and health premiums.....	413,871	386,985
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$....841,249 assumed and \$....1,269,528 ceded.....	2,110,777	1,141,371
9.4 Interest Maintenance Reserve.....	45,069,914	41,452,957
10. Commissions to agents due or accrued - life and annuity contracts \$....5,288,891, accident and health \$....386,625 and deposit-type contract funds \$.....0.....	5,675,516	4,048,406
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	16,179,623	16,637,353
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,091,951	5,021,971
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		19,498,423
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by company as agent or trustee.....	179,180	197,094
18. Amounts held for agents' account, including \$....1,438,416 agents' credit balances.....	1,438,416	1,790,822
19. Remittances and items not allocated.....	32,083,171	29,608,965
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	79,288,425	22,608,226
24.02 Reinsurance in unauthorized companies.....		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	1,164,945	705,244
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	28,799,418	25,094,987
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	21,214,005	6,898,448
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	14,138,700,703	12,879,964,155
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	14,138,700,703	12,879,964,155
29. Common capital stock.....	2,512,500	2,512,500
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	20,011,829
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	704,977,734	704,977,734
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	425,108,956	343,001,941
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,130,086,690	1,067,991,504
38. Totals of Lines 29, 30 and 37.....	1,132,599,190	1,070,504,004
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	15,271,299,892	13,950,468,160

**DETAILS OF WRITE-INS**

2501. Liability for funds held as collateral.....	13,841,653	
2502. Accounts payable.....	5,184,049	4,990,562
2503. Unclaimed property.....	2,188,303	1,907,886
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	21,214,005	6,898,448
3101. SSAP 10R election 10. e.....		20,011,829
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	20,011,829
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

**SUMMARY OF OPERATIONS**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	1,573,188,676	1,437,286,923	2,802,897,447
2. Considerations for supplementary contracts with life contingencies.....	84,712		596,832
3. Net investment income.....	395,856,958	371,121,214	760,456,897
4. Amortization of Interest Maintenance Reserve (IMR).....	3,479,178	1,875,517	5,038,168
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	4,681,464	4,022,423	7,592,354
7. Reserve adjustments on reinsurance ceded.....	(851,391)	(592,564)	(265,785)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....	3,116,524	3,820,438	7,704,700
8.3 Aggregate write-ins for miscellaneous income.....	6,925,844	7,501,791	12,838,816
9. Totals (Lines 1 to 8.3).....	1,986,481,965	1,825,035,742	3,596,859,428
10. Death benefits.....	11,525,726	15,191,920	24,316,989
11. Matured endowments (excluding guaranteed annual pure endowments).....	99,845	1,320	10,362
12. Annuity benefits.....	130,959,764	113,537,768	230,034,346
13. Disability benefits and benefits under accident and health contracts.....	3,446,658	4,682,608	8,316,573
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	325,375,173	286,505,241	597,222,922
16. Group conversions.....	128		317
17. Interest and adjustments on contract or deposit-type contract funds.....	62,269,188	65,063,573	123,154,727
18. Payments on supplementary contracts with life contingencies.....	31,437	3,427	6,854
19. Increase in aggregate reserves for life and accident and health contracts.....	1,213,471,701	1,120,166,291	2,136,561,706
20. Totals (Lines 10 to 19).....	1,747,179,620	1,605,152,148	3,119,624,794
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	104,392,421	89,929,328	181,068,705
22. Commissions and expense allowances on reinsurance assumed.....	(1,256,405)	(1,245,900)	(2,497,842)
23. General insurance expenses.....	23,748,917	24,759,493	47,013,859
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	4,059,256	3,364,231	5,753,053
25. Increase in loading on deferred and uncollected premiums.....	(681,591)	(755,745)	(323,934)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	1,877,442,219	1,721,203,555	3,350,638,634
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	109,039,746	103,832,187	246,220,794
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	109,039,746	103,832,187	246,220,794
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	66,072,325	29,648,920	57,631,853
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	42,967,421	74,183,267	188,588,941
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(241,563) (excluding taxes of \$....3,820,994 transferred to the IMR).....	813,256	(23,549,693)	(36,412,992)
35. Net income (Line 33 plus Line 34).....	43,780,677	50,633,575	152,175,949
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	1,070,504,004	990,855,927	990,855,927
37. Net income (Line 35).....	43,780,677	50,633,575	152,175,949
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....6,718,905.....	60,691,886	241,294	(48,075,354)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	13,775,325	6,003,958	6,190,410
41. Change in nonadmitted assets.....	2,459,968	(4,244,272)	(6,909,173)
42. Change in liability for reinsurance in unauthorized companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(56,680,199)	2,971,421	15,582,165
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(2,318,071)	(1,281,566)	(2,797,829)
52. Dividends to stockholders.....		(10,000,000)	(40,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	385,599	3,653,439	3,481,910
54. Net change in capital and surplus (Lines 37 through 53).....	62,095,185	47,977,849	79,648,078
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,132,599,190	1,038,833,775	1,070,504,004
<b>DETAILS OF WRITE-INS</b>			
08.301. Contractual rider fee income.....	5,132,454	1,171,885	3,809,917
08.302. Interest on company-owned life insurance.....	2,043,769	2,006,852	4,040,063
08.303. Miscellaneous income.....	7,301	1	28,509
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	(257,680)	4,323,053	4,960,328
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	6,925,844	7,501,791	12,838,816
2701. ....			
2702. ....			
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301. Employee and agent stock option contribution.....	385,599	287,095	735,228
5302. Correction of error - annuity reserve purchase annuitization rate.....		3,174,000	3,174,000
5303. SSAP 10R election 10. e. - non-admitted deferred tax asset.....		192,344	(427,318)
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	385,599	3,653,439	3,481,910

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,578,944,587	1,444,198,149	2,807,100,634
2. Net investment income.....	404,339,676	362,649,890	743,423,581
3. Miscellaneous income.....	3,555,302	3,061,353	6,307,409
4. Total (Lines 1 through 3).....	1,986,839,565	1,809,909,392	3,556,831,624
5. Benefit and loss related payments.....	469,829,256	410,387,489	845,943,434
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	129,706,576	114,062,229	235,249,681
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....3,579,431 tax on capital gains (losses).....	93,336,000	47,194,000	59,338,185
10. Total (Lines 5 through 9).....	692,871,832	571,643,718	1,140,531,300
11. Net cash from operations (Line 4 minus Line 10).....	1,293,967,733	1,238,265,674	2,416,300,324
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	637,076,495	605,635,548	1,410,704,882
12.2 Stocks.....	17,204,590	1,116,477	14,866,031
12.3 Mortgage loans.....	2,114,747	131,247,962	132,668,965
12.4 Real estate.....			
12.5 Other invested assets.....	34,402,810	4,144,697	69,516,176
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	690,798,642	742,144,684	1,627,756,054
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,528,398,206	1,449,664,237	3,660,168,747
13.2 Stocks.....	115,292,905	12,135,515	130,969,489
13.3 Mortgage loans.....	68,750,000	73,237,520	144,187,520
13.4 Real estate.....	1,086,636	4,300,944	5,404,679
13.5 Other invested assets.....	48,188,278	5,431,978	66,100,899
13.6 Miscellaneous applications.....	48,520,886	(19,354,550)	51,631,168
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,810,236,911	1,525,415,644	4,058,462,502
14. Net increase (decrease) in contract loans and premium notes.....	(3,570,357)	(7,765,822)	(10,487,873)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,115,867,912)	(775,505,138)	(2,420,218,575)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(84,968,863)	(76,665,738)	94,156,363
16.5 Dividends to stockholders.....		141,383	30,141,383
16.6 Other cash provided (applied).....	11,816,289	20,589,801	6,847,907
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(73,152,574)	(56,217,320)	70,862,887
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	104,947,247	406,543,216	66,944,636
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	210,511,685	143,567,049	143,567,049
19.2 End of period (Line 18 plus Line 19.1).....	315,458,932	550,110,265	210,511,685

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

20.0001	Reinsurance between companies.....	8,812,993		
20.0002	Exchanges.....	3,357,534	23,584,346	27,239,048
20.0003	Capitalized interest.....	312,482	342,775	742,647
20.0004	Securities acquired from liquidation distributions.....	6,184	427,526	477,836
20.0005	Securities transferred as dividends or return of capital distribution.....		9,595,659	9,595,659

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	26,584,463	28,466,455	55,410,290
3. Ordinary individual annuities.....	1,548,054,559	1,409,934,168	2,740,043,342
4. Credit life (group and individual).....			
5. Group life insurance.....	(2,870)	(22,297)	(39,965)
6. Group annuities.....	12,238,127	13,011,275	24,460,449
7. A&H - group.....	40,435	49,135	83,573
8. A&H - credit (group and individual).....			
9. A&H - other.....	6,208,177	8,187,557	14,260,066
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	1,593,122,890	1,459,626,291	2,834,217,755
12. Deposit-type contracts.....	3,227,411	3,425,130	8,386,023
13. Total.....	1,596,350,300	1,463,051,421	2,842,603,778

**DETAILS OF WRITE-INS**

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

**Notes to Financial Statements****1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**

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

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

**2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS**

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

**3. BUSINESS COMBINATIONS AND GOODWILL – No significant change.****4. DISCONTINUED OPERATIONS – No significant change.****5. INVESTMENTS**

A, B & C - No significant change.

**D. Loan-Backed Securities**

- 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.
- The Company has no aggregate loan-backed securities with an other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
- The following table shows each security with an OTTI charge recognized in the first quarter of 2012:

CUSIP	Amortized Cost		Present Value	OTTI Charge	Amortized Cost		Fair Value at Time of OTTI	Date Reported
	Before OTTI	After OTTI	of Projected Cash Flows	Recognized in Income Statement	Before OTTI	After OTTI		
12641QAF9	\$ 1,461,296	\$ 1,389,777	\$ 1,389,777	\$ 71,519	\$ 1,389,777	\$ 459,979	3/31/12	
46627MAD9	3,854,414	3,499,807	3,499,807	360,451	3,493,963	3,128,538	3/31/12	
46627MEC7	2,329,582	2,193,763	2,193,763	135,818	2,193,764	1,969,372	3/31/12	
46632YAC8	20,094,321	18,262,499	18,262,499	849,361	19,244,960	19,244,960	3/31/12	
46635BAD3	9,488,309	9,363,941	9,363,941	124,367	9,363,942	8,164,637	3/31/12	
47232DAK8	241,193	194,148	194,148	47,045	194,148	178,773	3/31/12	
47232DBB7	564,296	488,510	488,510	75,786	488,510	717,134	3/31/12	
47232DBJ0	308,472	288,276	288,276	20,196	288,276	238,096	3/31/12	
47232VAJ1	66,221	42,122	42,122	24,099	42,122	74,137	3/31/12	
47232VCN0	581,045	523,376	523,376	57,669	523,376	212,117	3/31/12	
47232VDS8	496,869	417,036	417,036	79,833	417,036	216,298	3/31/12	
47232VEG3	82,793	45,043	45,043	37,750	45,043	106,042	3/31/12	
47232VGK2	865,562	589,031	589,031	276,531	589,031	770,064	3/31/12	
525241AL9	1,527,566	971,566	971,566	79,536	1,448,030	1,448,029	3/31/12	
75970JAX4	1,886,631	1,180,818	1,180,818	181,373	1,705,258	1,705,258	3/31/12	
86359LNA3	6,020,839	5,931,764	5,931,764	89,075	5,931,764	4,625,694	3/31/12	
41161GAC7	372,217	303,580	303,580	50,658	321,559	321,560	6/30/12	
46632YAB0	621,654	580,917	580,917	40,737	580,917	579,866	6/30/12	
472321AD0	376,850	202,557	202,557	174,293	202,557	202,557	6/30/12	
472321AH1	113,056	32,975	32,975	80,081	32,975	32,974	6/30/12	
47232AAH1	1,501,516	1,244,818	1,244,818	256,698	1,244,818	954,406	6/30/12	
47232VEA6	1,336,802	1,317,701	1,317,701	19,101	1,317,701	795,245	6/30/12	
525241AL9	1,442,441	951,145	951,145	17,633	1,424,808	1,424,826	6/30/12	
93934NAR6	399,748	387,342	387,342	12,406	387,342	368,759	6/30/12	
Total				\$ 3,162,016				

- 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
\$ 655,569,822	\$ (17,925,245)	\$ 477,786,761	\$ (60,294,303)

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

E, F, & G – No significant change.

**6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES – No significant change.****7. INVESTMENT INCOME – No significant change.****8. DERIVATIVE INSTRUMENTS – No significant change.**

**Notes to Financial Statements**

9. INCOME TAXES

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

A. Deferred tax assets and deferred tax liabilities

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

Description	06-2012			12-2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a Gross deferred tax assets	\$81,376,153	\$27,364,904	\$108,741,057	\$77,689,272	21,167,753	\$98,857,025	\$ 3,686,881	\$ 6,197,151	\$ 9,884,032
b Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c Adjusted gross deferred tax asset	81,376,153	27,364,904	108,741,057	77,689,272	21,167,753	98,857,025	3,686,881	6,197,151	9,884,032
d Gross deferred tax liabilities	16,195,865	3,608,894	19,804,759	16,977,146	-	16,977,146	(781,281)	3,608,894	2,827,613
e Net deferred tax assets (liability) before admissibility test	65,180,288	23,756,010	88,936,298	60,712,126	21,167,753	81,879,879	4,468,162	2,588,257	7,056,419
f Deferred tax assets nonadmitted	(29,486,364)	-	(29,486,364)	(24,996,764)	-	(24,996,764)	(4,489,600)	-	(4,489,600)
g Net admitted deferred tax asset/(liability)	\$35,693,924	\$23,756,010	\$59,449,934	\$35,715,362	\$21,167,753	\$56,883,115	(21,438)	\$2,588,257	\$2,566,819

2. Admission calculation components:

Description	06-2012			12-2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a Admission calculation under ¶11.a. – ¶11.c. Admitted pursuant to ¶11.a.	\$35,693,924	\$16,173,423	\$51,867,347	\$35,715,362	\$12,593,992	\$48,309,354	\$ (21,438)	\$ 3,579,431	\$ 3,557,993
b Admitted pursuant to ¶11.b. (lesser of i. or ii.)	-	11,191,481	11,191,481	-	8,573,761	8,573,761	-	2,617,720	2,617,720
c ¶11.b.i.	-	11,191,481	11,191,481	-	8,573,761	8,573,761	-	2,617,720	2,617,720
d ¶11.b.ii	XXXXXXX	XXXXXXX	160,113,408	XXXXXXX	XXXXXXX	147,786,138	XXXXXXX	XXXXXXX	12,327,270
e Admitted pursuant to ¶11.c.	16,195,865	-	16,195,865	16,977,146	-	16,977,146	(781,281)	-	(781,281)
f Total admitted under ¶11.a. – ¶11.c.	51,889,789	27,364,904	79,254,693	52,692,507	21,167,753	73,860,260	(802,718)	6,197,151	5,394,433
g Deferred tax liabilities	(16,195,865)	(3,608,894)	(19,804,759)	(16,977,146)	-	(16,977,146)	781,281	(3,608,894)	(2,827,613)
Net admitted deferred tax asset/(liability) under ¶11.a. - ¶11.c.	\$35,693,924	\$23,756,010	\$59,449,934	\$35,715,362	\$21,167,753	\$56,883,115	\$ (21,438)	\$2,588,257	\$2,566,819

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

	06-2012
a Total adjusted capital	\$1,218,702,760
b Authorized control level	\$ 157,034,279
Adjusted capital /Authorized control level	776%

4. Impact of Tax Planning Strategies:

	06-2012		
	Ordinary Percent	Capital Percent	Total Percent
a Adjusted Gross DTAs (% of Total Adjusted Gross DTAs)	0%	15.6%	15.6%
b Net Admitted Adjusted Gross DTAs (% of Total Net Admitted Adjusted Gross DTAs)	0%	23.4%	23.4%

**Notes to Financial Statements**

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

C. The provision for incurred taxes on earnings for the following periods are:

	<u>06-2012</u>	<u>12-2011</u>
Federal income tax on operations	\$ 66,067,021	\$ 57,631,853
Tax on foreign investment income	5,304	-
Tax incurred (excluding capital gains tax)	<u>66,072,325</u>	<u>57,631,853</u>
Federal income tax expense on net capital gains / losses	3,579,431	10,599,490
Utilization of capital loss carryforward	-	-
Federal income tax expense	<u>\$ 69,651,756</u>	<u>\$ 68,231,343</u>

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

	<u>06-2012</u>	<u>12-2011</u>	<u>Change</u>
Deferred tax assets resulting in book/tax differences in:			
Ordinary:			
DAC premium tax	\$ 39,914,225	\$ 36,622,422	\$ 3,291,803
Reserves	29,380,056	27,517,702	1,862,354
Deferred compensation	2,168,931	2,146,168	22,763
Net operating loss carryforward (Old West)	1,035,055	1,200,669	(165,614)
Accrued expenses	6,112,055	5,877,485	234,570
Other	2,765,830	4,324,826	(1,558,996)
Total ordinary deferred tax assets	<u>81,376,152</u>	<u>77,689,272</u>	<u>3,686,880</u>
Capital:			
Security-related adjustments	27,364,554	16,956,114	10,408,440
Unrealized losses	-	3,110,011	(3,110,011)
Other	350	1,101,628	(1,101,278)
Total capital deferred tax assets	<u>27,364,904</u>	<u>21,167,753</u>	<u>6,197,151</u>
Total deferred tax assets	108,741,056	98,857,025	9,884,031
Deferred tax assets nonadmitted	<u>(29,486,364)</u>	<u>(24,996,764)</u>	<u>(4,489,600)</u>
Admitted deferred tax assets	<u>79,254,692</u>	<u>73,860,261</u>	<u>5,394,431</u>
Deferred tax liabilities resulting book/tax differences in:			
Ordinary:			
Section 807(f) amortization	5,335,203	5,897,538	(562,335)
Depreciation / other	10,860,661	11,079,608	(218,947)
Total ordinary deferred tax liabilities	<u>16,195,864</u>	<u>16,977,146</u>	<u>(781,282)</u>
Capital:			
Unrealized gains	<u>3,608,894</u>	-	<u>3,608,894</u>
Total capital deferred tax liabilities	<u>3,608,894</u>	<u>-</u>	<u>3,608,894</u>
Total deferred tax liabilities	<u>19,804,758</u>	<u>16,977,146</u>	<u>2,827,612</u>
Total net deferred admitted tax assets	<u>\$ 59,449,934</u>	<u>\$ 56,883,115</u>	<u>\$ 2,566,819</u>

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

	<u>06-2012</u>	<u>12-2011</u>	<u>Change</u>
Total deferred tax assets	\$108,741,057	\$ 98,857,025	\$ 9,884,032
Total deferred tax liabilities	<u>19,804,759</u>	<u>16,977,146</u>	<u>2,827,613</u>
Net deferred tax assets	<u>\$ 88,936,298</u>	<u>\$ 81,879,879</u>	<u>7,056,419</u>
Tax effect of unrealized gains (losses)			<u>6,718,906</u>
Change in net deferred income tax (Page 4, line 40)			<u>\$ 13,775,325</u>

**Notes to Financial Statements**

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

	<u>06-2012</u>	<u>12-2011</u>
Provision computed at statutory rate (operations and realized gains / losses)	\$ 40,967,287	\$ 81,017,669
Permanent differences:		
Affiliated dividends	-	(2,100,000)
Dividend exclusion	(30,048)	(40,222)
Stock options	(76,436)	43,654
Company-owned life insurance	(715,319)	(1,414,022)
Provision to return adjustments	-	(171,084)
Other	(743,101)	(931,590)
Total permanent differences	<u>(1,564,904)</u>	<u>(4,613,264)</u>
Timing adjustments:		
Investment differences	10,857,406	(2,098,472)
Reserves	2,612,694	3,073,520
DAC tax adjustment	3,291,803	6,024,349
Accounts payable	76,284	301,609
Provision to return adjustments	-	(660,734)
Other	(1,387,832)	(1,031,845)
Total timing adjustments	<u>15,450,355</u>	<u>5,608,427</u>
Other adjustments:		
Unrealized gain (loss) on options	14,793,715	(13,781,489)
Total other adjustments	<u>14,793,715</u>	<u>(13,781,489)</u>
Federal income tax expense on operations and realized gains / losses	<u>\$ 69,646,453</u>	<u>\$68,231,343</u>
Gross change in deferred tax asset:		
Timing adjustments	\$ (15,450,355)	\$ (5,608,427)
Impact of nonadmitted assets	2,432,349	(795,382)
Unrealized gains / losses	6,718,906	(9,888,555)
Other	(757,319)	213,398
Total change in deferred tax asset recorded directly to surplus	<u>(7,056,419)</u>	<u>(16,078,966)</u>
Total statutory income tax expense	<u>\$ 62,590,034</u>	<u>\$ 52,152,377</u>

- E. (1) At June 30, 2012, the Company has no pre-tax capital loss carryforward. Due to the merger of Old West Annuity & Life Insurance Company into the Company at December 31, 2007, the Company has a pre-tax operating loss carryforward of \$2,957,301. The operating loss carryforward will expire in 2025.
- (2) The following are income taxes on operations and realized gains incurred in the current and prior years that will be available for recoupment in the event of future net losses:

<u>Period</u>	<u>Operations</u>	<u>Realized Gains</u>	<u>Total</u>
06-2012	\$ 66,072,325	\$ 3,579,431	\$ 69,651,756
2011	\$ 58,463,670	\$ 10,599,490	\$ 69,063,160
2010	\$ 56,009,684	\$ 1,994,502	\$ 58,004,186

- (3) At June 30, 2012 the Company had no deposits admitted under Section 6603 of the Internal Revenue Code.

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

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

11. DEBT

The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned \$25.7 million of FHLB stock at June 30, 2012 and December 31, 2011. The Company borrowed \$240.0 million through the FHLB membership in the 4<sup>th</sup> quarter of 2011. The Company also posted collateral to the FHLB of assets with a fair value of approximately \$306.8million as of June 30, 2012. The deposit contract liabilities and related assets are accounted for in the Company's general account.

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

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

14. CONTINGENCIES – No significant change.

15. LEASES – No significant change.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK – No significant change.

**Notes to Financial Statements**

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

A &amp; B - No significant change.

C. The Company had no wash sales.

## 18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&amp;H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS – No significant change.

## 19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS – No significant change.

## 20. FAIR VALUE MEASUREMENTS

## 1. Fair Value Measurements at Reporting Date

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

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	-	396,367	397,367
Commercial mortgage-backed securities	-	-	-	-
All other Bonds	-	1,984,949	60	1,985,009
Total Bonds	-	1,984,949	396,427	2,381,376
Non-affiliated common stock	210,946,768	6,009,903	70,214,250	287,170,921
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	119,651,488	-	119,651,488
Interest rate swaptions	-	2,322,280	-	2,322,280
Total assets accounted for at fair value	\$ 210,946,768	\$ 129,968,620	\$ 70,610,677	\$ 411,526,065

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

	Balance at 12/31/2011	Transfers into Level 3	Transfers out of Level 3 to Level 2	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases and Issuances	Sales and Settlements	Balance at 06/30/2012
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	1,917,771	407,123	(1,925,923)	(19,638)	17,034	-	-	396,367
All other bonds	60	-	-	-	-	-	-	60
Non-affiliated common stock	44,348,300	-	-	-	166,450	25,699,500	-	70,214,250
Non-affiliated preferred stock	-	-	-	-	-	-	-	-

## 3. Fair Value Recognition of Transfers Between Levels

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

## 4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

**Notes to Financial Statements**

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

21. OTHER ITEMS – No significant change.

22. EVENTS SUBSEQUENT

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

23. REINSURANCE

A. No significant change.

B. No significant change.

C. No significant change.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION – No significant change.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES – No significant change.

26. INTERCOMPANY POOLING ARRANGEMENTS – No significant change.

27. STRUCTURED SETTLEMENTS – No significant change.

28. HEALTH CARE RECEIVABLES – No significant change.

29. PARTICIPATING POLICIES – No significant change.

30. PREMIUM DEFICIENCY RESERVES – No significant change.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS – No significant change.

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS – No significant change.

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED – No significant change.

34. SEPARATE ACCOUNTS – No significant change.

35. LOSS/CLAIM ADJUSTMENT EXPENSES – No significant change.

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

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

- 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   
 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
- 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  N/A   
 If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2006.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 1/25/2008.....
- 6.4 By what department or departments?  
State of Ohio, Department of Insurance

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes  No  N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes  No  N/A
- 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

- 7.2 If yes, give full information:  
 \_\_\_\_\_  
 \_\_\_\_\_

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes  No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
 \_\_\_\_\_  
 \_\_\_\_\_

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes  No
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Great American Advisors	Cincinnati, OH	No	No	No	Yes

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes  No   
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.

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

- 9.2 Has the code of ethics for senior managers been amended? Yes  No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
 \_\_\_\_\_  
 \_\_\_\_\_

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

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

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

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**PART 1 - FINANCIAL**

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

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

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

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12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....28,777,747

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....0	\$ .....0
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....170,776,054	\$ .....174,781,401
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....23,544,494	\$ .....32,253,358
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....194,320,548	\$ .....207,034,759
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  No

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

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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  No

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

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

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

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

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

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

**PART 1 - INVESTMENT**

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

Yes [ ] No [X]

17.2 If no, list exceptions:

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

277461ZZ5 EASTMAN KODAK DIP TL L+750 7/20/13

29247ZZA5 ENTOUCH SYSTEMS REV L+550 12/31/13

29247ZZZ0 ENTOUCH SYSTEMS TL L+550 12/31/13

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

61686ZZZ1 MORGAN JOSEPH TRIARTISAN GROUP SERIES D

96928\*EN3 VET AFFAIRS MANSFIELD OH 4.16 6/15/33

**GREAT AMERICAN LIFE INSURANCE COMPANY  
GENERAL INTERROGATORIES (continued)**

**PART 2 - LIFE & HEALTH**

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

		Amount
1.1 Long-term mortgages in good standing		
1.11 Farm mortgages.....	\$.....	
1.12 Residential mortgages.....	\$.....	1,916,010
1.13 Commercial mortgages.....	\$.....	355,749,935
1.14 Total mortgages in good standing.....	\$.....	357,665,945
1.2 Long-term mortgages in good standing with restructured terms		
1.21 Total mortgages in good standing with restructured terms.....	\$.....	
1.3 Long-term mortgage loans upon which interest is overdue more than three months		
1.31 Farm mortgages.....	\$.....	
1.32 Residential mortgages.....	\$.....	
1.33 Commercial mortgages.....	\$.....	
1.34 Total mortgages with interest overdue more than three months.....	\$.....	0
1.4 Long-term mortgage loans in process of foreclosure		
1.41 Farm mortgages.....	\$.....	
1.42 Residential mortgages.....	\$.....	
1.43 Commercial mortgages.....	\$.....	
1.44 Total mortgages in process of foreclosure.....	\$.....	0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....	\$.....	357,665,945
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....	\$.....	
1.62 Residential mortgages.....	\$.....	
1.63 Commercial mortgages.....	\$.....	
1.64 Total mortgages foreclosed and transferred to real estate.....	\$.....	0
2. Operating Percentages:		
2.1 A&H loss percent.....	.....	
2.2 A&H cost containment percent.....	.....	
2.3 A&H expense percent excluding cost containment expenses.....	.....	
3.1 Do you act as a custodian for health savings accounts?.....	Yes [ ]	No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	
3.3 Do you act as an administrator for health savings accounts?.....	Yes [ ]	No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)
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**NONE**

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

1	2	3	Direct Business Only					
			Life Contracts		4	5	6	7
			Life Insurance Premiums	Annuity Considerations				
States, Etc.	Active Status							
1. Alabama.....	AL	L	242,779	26,698,431	108,569		27,049,779	
2. Alaska.....	AK	L	15,558	281,542	34,590		331,689	
3. Arizona.....	AZ	L	552,824	22,238,295	2,008		22,793,126	69,887
4. Arkansas.....	AR	L	205,596	13,514,740	5,450		13,725,786	
5. California.....	CA	L	5,586,385	119,523,199	8,627		125,118,210	124,677
6. Colorado.....	CO	L	340,790	15,488,995	76,967		15,906,753	
7. Connecticut.....	CT	L	436,067	55,058,693	6,655		55,501,414	265,296
8. Delaware.....	DE	L	68,313	5,335,928			5,404,241	
9. District of Columbia.....	DC	L	33,693	1,679,558			1,713,251	
10. Florida.....	FL	L	2,082,716	160,713,070	359,627		163,155,412	456,189
11. Georgia.....	GA	L	1,053,277	35,272,718	73,081		36,399,076	32,814
12. Hawaii.....	HI	L	214,617	1,708,349	84		1,923,050	
13. Idaho.....	ID	L	97,993	6,486,655			6,584,647	
14. Illinois.....	IL	L	992,147	61,660,911	93,274		62,746,332	
15. Indiana.....	IN	L	286,331	43,708,816	190,453		44,185,599	
16. Iowa.....	IA	L	135,961	8,225,425	255,826		8,617,212	
17. Kansas.....	KS	L	217,345	8,651,040	247,924		9,116,309	63,159
18. Kentucky.....	KY	L	243,286	31,508,578	601,826		32,353,690	
19. Louisiana.....	LA	L	284,101	25,136,091			25,420,191	276,574
20. Maine.....	ME	L	132,384	9,728,491	4,419		9,865,294	
21. Maryland.....	MD	L	703,215	27,751,591	6,619		28,461,425	
22. Massachusetts.....	MA	L	521,811	31,802,870	5,416		32,330,097	227,387
23. Michigan.....	MI	L	282,991	81,745,572	6,158		82,034,720	43,669
24. Minnesota.....	MN	L	383,981	27,364,897	1,113		27,749,992	14,063
25. Mississippi.....	MS	L	155,898	18,061,591	12,127		18,229,617	
26. Missouri.....	MO	L	347,238	22,255,821	331,012		22,934,071	
27. Montana.....	MT	L	15,280	1,922,741	7,825		1,945,847	
28. Nebraska.....	NE	L	169,677	5,234,989	78,365		5,483,032	93,754
29. Nevada.....	NV	L	361,648	11,613,462	2,065		11,977,175	30,001
30. New Hampshire.....	NH	L	80,882	12,023,256	50,339		12,154,477	
31. New Jersey.....	NJ	L	982,270	63,747,580	1,786		64,731,636	34,512
32. New Mexico.....	NM	L	247,329	4,522,893	50		4,770,272	
33. New York.....	NY	N	155,205	9,049,751	3,418		9,208,374	
34. North Carolina.....	NC	L	1,064,368	76,096,240	1,133,623		78,294,231	123,974
35. North Dakota.....	ND	L	47,779	2,290,733			2,338,513	
36. Ohio.....	OH	L	749,230	83,764,181	62,322		84,575,733	136,257
37. Oklahoma.....	OK	L	548,423	9,637,573	194,103		10,380,100	
38. Oregon.....	OR	L	156,934	15,152,633	44,604		15,354,171	
39. Pennsylvania.....	PA	L	1,199,251	95,061,008	25,829		96,286,087	300,012
40. Rhode Island.....	RI	L	74,700	8,452,744	2,678		8,530,121	
41. South Carolina.....	SC	L	464,167	45,116,712	618,180		46,199,059	177,695
42. South Dakota.....	SD	L	44,280	1,889,558	5,421		1,939,260	
43. Tennessee.....	TN	L	480,430	52,659,348	508,189		53,647,966	9,375
44. Texas.....	TX	L	2,916,138	62,064,923	226,076		65,207,136	333,122
45. Utah.....	UT	L	149,271	21,726,173	62,775		21,938,219	
46. Vermont.....	VT	L	43,859	3,448,208	10,295		3,502,363	
47. Virginia.....	VA	L	1,029,118	45,184,549	198,840		46,412,507	86,522
48. Washington.....	WA	L	456,152	34,708,744	187,146		35,352,041	303,037
49. West Virginia.....	WV	L	81,605	8,690,787	2,661		8,775,053	
50. Wisconsin.....	WI	L	291,874	23,311,705	339,154		23,942,734	25,434
51. Wyoming.....	WY	L	26,356	1,105,612	325		1,132,293	
52. American Samoa.....	AS	N					0	
53. Guam.....	GU	L	86,790				86,790	
54. Puerto Rico.....	PR	N	3,100				3,100	
55. US Virgin Islands.....	VI	L	4,463				4,463	
56. Northern Mariana Islands.....	MP	N					0	
57. Canada.....	CN	N	1,750				1,750	
58. Aggregate Other Alien.....	OT	XXX	24,821	214,717	0	0	239,538	0
59. Subtotal.....	(a)	52	27,574,446	1,560,292,685	6,197,893	0	1,594,065,025	3,227,411
90. Reporting entity contributions for employee benefit plans.....		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities.....		XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period.....		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions.....		XXX	75,739		14,916		90,655	
94. Aggregate other amounts not allocable by State.....		XXX	0	0	0	0	0	0
95. Totals (Direct Business).....		XXX	27,650,185	1,560,292,685	6,212,810	0	1,594,155,680	3,227,411
96. Plus Reinsurance Assumed.....		XXX	2,831	71,943			74,774	
97. Totals (All Business).....		XXX	27,653,016	1,560,364,628	6,212,810	0	1,594,230,454	3,227,411
98. Less Reinsurance Ceded.....		XXX	13,778,659	21,494	1,485,714		15,285,867	6,724
99. Totals (All Business) less Reinsurance Ceded.....		XXX	13,874,357	1,560,343,134	4,727,096	0	1,578,944,587	3,220,687

**DETAILS OF WRITE-INS**

5801. Other Foreign.....	XXX		24,821	214,717			239,538	
5802. ....	XXX						0	
5803. ....	XXX						0	
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	XXX		24,821	214,717	0	0	239,538	0
9401. ....	XXX						0	
9402. ....	XXX						0	
9403. ....	XXX						0	
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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

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

\* 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**

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

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
<b>Members</b>														
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	51.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							GAI Insurance Company, Ltd.	BM	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508643				PLLS, Ltd.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Lease & Loan Insurance Services Limited	GB	NIA	PLLS, Ltd.	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			27-4521779				Atlas Building Company, LLC.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0823725				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1733037				Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0606803				GAI Holding Bermuda Ltd.....	BM.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0556144				GAI Indemnity, Ltd.....	GB.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Group Limited.....	GB.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...71.800	American Financial Group, Inc.....	
							Marketform Holdings Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Caduceus Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0412245				Lavenham Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Gabinete Marketform SL.....	ES.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Australia Pty Limited.....	AU.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Studio Marketform SRL.....	IT.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Management Services Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Managing Agency Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0431601				Sampford Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Trust Company Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			06-1356481				Great American Financial Resources, Inc.....	DE.....	UIP.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1....
			31-1475936				AAG Holding Company, Inc.....	OH.....	UDP.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			58-646032..				Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	63312.....	13-1935920				Great American Life Insurance Company.....	OH.....		AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-2969767				Aerielle IP Holdings, LLC.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2....
			26-4391696				Aerielle, LLC.....	DE.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2....
0084.	American Financial Group, Inc.....	93661.....	31-1021738				Annuity Investors Life Insurance Company.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
			27-0513333				Bay Bridge Marina Management, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
			20-1246122				Brothers Management, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	
			45-3988240				FT Liquidation, LLC.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-4604276				GALIC - Bay Bridge Marina, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-5565693				GALIC-Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2....
			45-3829557				GALIC - Stoneleigh, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1391777				GALIC Brothers, Inc.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	
			45-1144095				GALIC Pointe, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2....
			26-3260520				Manhattan National Holding Corporation.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	67083.....	45-0252531				Manhattan National Life Insurance Company.....	IL.....	DS.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			52-2179330				Skipjack Marina Corp.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			20-3568924				Loyal American Holding Corporation.....	OH.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	65722.....	63-0343428				Loyal American Life Insurance Company.....	OH.....	IA.....	Loyal American Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	88366.....	59-2760189				American Retirement Life Insurance Company.....	OH.....	IA.....	Loyal American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-4121852				GALAC Holding Company.....	OH.....	NIA.....	Loyal American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	62200.....	95-2496321				Great American Life Assurance Company.....	OH.....	IA.....	Loyal American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			74-2180806				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				United Teacher Associates Insurance Company.....	TX.....	IA.....	United Teacher Associates, Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1422717				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1017531				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	61727.....	34-0970995				Central Reserve Life Insurance Company.....	OH.....	IA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	67903.....	23-1335885				Provident American Life & Health Insurance Company....	OH.....	IA.....	Central Reserve Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	65269.....	75-2305400				United Benefit Life Insurance Company.....	OH.....	IA.....	Provident American Life & Health Insurance Company...	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1880408				Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1947043				Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1970892				Ceres Sales of Ohio, LLC.....	OH.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1920479				HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			47-0717079				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	71404.....	47-0463747				Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			47-0562685				Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1947042				QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1395344				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			42-1575938				Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-3062314				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-4110027				Unites States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	14084.....	27-4395897				Livestock Market Enhancement Risk Retention Group....	NV.....	IA.....	Unites States Commodities Producers LLC.....	Ownership.....	...1.000	American Financial Group, Inc.....	2.....
			27-2354685				United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	14084.....	27-4395897				Livestock Market Enhancement Risk Retention Group....	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	...99.000	American Financial Group, Inc.....	2.....
0084.	American Financial Group, Inc.....	35351.....	31-0912199				American Empire Surplus Lines Insurance Company.....	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	37990.....	31-0973761				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-1671722				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Great American International Insurance Limited.....	IE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	23418.....	73-0556513				Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	15380.....	73-1406844				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	13794.....	38-3803661				Mid-Continent Excess and Surplus Insurance Company..	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	23426.....	73-0773259				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.	American Financial Group, Inc.	16691	98-0627464 31-0501234				Premier International Insurance Company..... Great American Insurance Company.....	TC..... OH.....	IA..... IA.....	Great American Holding, Inc..... American Financial Group, Inc.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	
			45-2969767 26-4391696				Aerielle IP Holdings, LLC..... Aerielle, LLC.....	OH..... DE.....	NIA..... NIA.....	Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership.....	...37.500 ...37.500	American Financial Group, Inc..... American Financial Group, Inc.....	2..... 2.....
			31-1463075 59-2840291				American Signature Underwriters, Inc..... Brothers Property Corporation.....	OH..... OH.....	NIA..... NIA.....	Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership.....	...100.000 ...80.000	American Financial Group, Inc..... American Financial Group, Inc.....	
			20-5173494 20-5173589				Brothers Le Pavillon, LLC..... Brothers Le Pavillon (SPE), LLC.....	DE..... DE.....	NIA..... NIA.....	Brothers Property Corporation..... Brothers Le Pavillon, LLC.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	
			25-1754638 59-2840294				Brothers Pennsylvania Corporation..... Brothers Property Management Corporation.....	PA..... OH.....	NIA..... NIA.....	Brothers Property Corporation..... Brothers Property Corporation.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	
			20-4498054 31-1277904				Crescent Centre Apartments..... Crop Managers Insurance Agency, Inc.....	OH..... KS.....	NIA..... NIA.....	Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	1.....
			31-0589001 31-1341668				Dempsey & Sidors Agency, Inc..... Eden Park Insurance Brokers, Inc.....	OH..... CA.....	NIA..... NIA.....	Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	
							El Aguila, Compañía de Seguros, S.A. de C.V..... Financidora de Primas Condor, S.A. de C.V.....	MX..... MX.....	IA..... NIA.....	Great American Insurance Company..... El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership..... Ownership.....	...100.000 ...99.000	American Financial Group, Inc..... American Financial Group, Inc.....	
			39-1404033 13-3628555				Farmers Crop Insurance Alliance, Inc..... FCIA Management Company, Inc.....	KS..... NY.....	NIA..... NIA.....	Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.....	3.....
			31-1753938 31-1765544				GAI Warranty Company..... GAI Warranty Company of Florida.....	OH..... FL.....	NIA..... NIA.....	Great American Insurance Company..... GAI Warranty Company.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	
							GAI Warranty Company of Canada Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-5565693 45-1144095				GALIC-Sorrento, LLC..... GALIC Pointe, LLC.....	FL..... FL.....	NIA..... NIA.....	Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership.....	...35.000 ...35.000	American Financial Group, Inc..... American Financial Group, Inc.....	2..... 2.....
			61-1329718 74-2693636				Global Premier Finance Company..... Great American Agency of Texas, Inc.....	OH..... TX.....	NIA..... NIA.....	Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership.....	...100.000 ...100.000	American Financial Group, Inc..... American Financial Group, Inc.....	
0084.	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1228726				Great American Claims Services, Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1652643				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....		American Financial Group, Inc.....	4.....

Q13.3

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			31-1073664				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0856644				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	38580.....	31-1288778				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0918893				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	31135.....	31-1209419				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	33723.....	31-1237970				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-1263251				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1607394		0001301106	NASDAQ.....	National Interstate Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...52.400	American Financial Group, Inc.....	
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1548235				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0191335				Hudson Indemnity, Ltd.....	KY.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			66-0660039				Hudson Management Group, Ltd.....	VI.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1607396				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			36-4670968				Commercial For Hire Transportation Purchasing Group...	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	.....	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	32620.....	34-1607395				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	11051.....	99-0345306				National Interstate Insurance Company of Hawaii, Inc....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	41106.....	95-3623282				Triumpher Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1415856				Vanliner Group, Inc.....	DE.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1254631				TransProtection Service Company.....	MO.....	NIA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.	American Financial Group, Inc.....	21172.....	86-0114294				Vanliner Insurance Company.....	MO.....	IA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-5546054				Vanliner Reinsurance Limited.....	BM.....	IA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Safety Claims and Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Penn Central U.K. Limited.....	GB.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Insurance (GB) Limited.....	GB.....	IA.....	Penn Central U.K. Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-2226948				Pinecrest Place LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			#####				PLLS Canada Insurance Brokers Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...49.000	American Financial Group, Inc.....	
			31-1293064				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			72-1331800				Strategic Comp Holdings, L.L.C.....	LA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			36-4517754				Strategic Comp Services, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			32-0050970				Strategic Comp, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0686194				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0883227				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1737792				Superior NWWN of Ohio, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1119320				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0728327				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	

Q13.4

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**Explanations:**

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

**Bar Code:**



Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Inventory and prepaid assets on real estate holdings.....	2,797,423	2,797,423	0	
2505. Accounts receivable.....	851,726	851,726	0	
2597. Summary of remaining write-ins for Line 25.....	3,649,149	3,649,149	0	0

**Additional Write-ins for Summary of Operations:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Reinsurance experience refund.....	(257,680)	4,323,053	4,960,328
08.397. Summary of remaining write-ins for Line 8.3.....	(257,680)	4,323,053	4,960,328

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**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.....	84,418,419	83,791,726
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	1,086,636	5,404,679
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....	2,241,574	4,777,985
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	83,263,482	84,418,419
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	83,263,482	84,418,419

**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.....	291,111,463	277,950,347
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	68,750,000	144,187,500
2.2 Additional investment made after acquisition.....		20
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	89,659	1,642,561
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(170,440)	
7. Deduct amounts received on disposals.....	2,114,747	132,668,965
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	357,665,935	291,111,463
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	357,665,935	291,111,463
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	357,665,935	291,111,463

**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.....	55,164,040	55,770,074
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	46,293,344	36,703,431
2.2 Additional investment made after acquisition.....	1,894,934	29,397,468
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		4,798,165
5. Unrealized valuation increase (decrease).....	3,423,828	(1,376,356)
6. Total gain (loss) on disposals.....	66,060	204,014
7. Deduct amounts received on disposals.....	34,402,810	69,516,176
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		816,579
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	72,439,394	55,164,040
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	72,439,394	55,164,040

**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.....	12,771,876,482	10,364,774,572
2. Cost of bonds and stocks acquired.....	1,643,691,101	3,791,138,236
3. Accrual of discount.....	47,845,361	65,230,251
4. Unrealized valuation increase (decrease).....	22,297,807	6,151,670
5. Total gain (loss) on disposals.....	16,233,518	29,056,680
6. Deduct consideration for bonds and stocks disposed of.....	655,158,564	1,425,570,913
7. Deduct amortization of premium.....	16,987,692	20,756,328
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	3,891,636	38,147,687
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,825,906,377	12,771,876,482
11. Deduct total nonadmitted amounts.....	1,000	3,147,508
12. Statement value at end of current period (Line 10 minus Line 11).....	13,825,905,377	12,768,728,974

**SCHEDULE D - PART 1B**

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	9,676,286,329	691,168,369	385,287,898	(38,913,769)	9,676,286,329	9,943,253,031		9,087,830,980
2. Class 2 (a).....	2,932,804,360	166,266,987	65,350,182	53,456,351	2,932,804,360	3,087,177,516		2,919,122,402
3. Class 3 (a).....	422,456,607	14,807,573	35,076,482	2,838,076	422,456,607	405,025,774		432,945,560
4. Class 4 (a).....	159,331,073	29,751,744	8,247,006	(1,386,075)	159,331,073	179,449,736		163,038,035
5. Class 5 (a).....	22,699,767	206	2,114,480	2,468,097	22,699,767	23,053,590		20,134,808
6. Class 6 (a).....	15,397,156	26,350,606	6,356,553	1,561,302	15,397,156	36,952,511		16,789,442
7. Total Bonds.....	13,228,975,292	928,345,485	502,432,601	20,023,982	13,228,975,292	13,674,912,158	0	12,639,861,227
<b>PREFERRED STOCK</b>								
8. Class 1.....								
9. Class 2.....								
10. Class 3.....								
11. Class 4.....	15,146				15,146	15,146		15,146
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	15,146	0	0	0	15,146	15,146	0	15,146
15. Total Bonds and Preferred Stock.....	13,228,990,438	928,345,485	502,432,601	20,023,982	13,228,990,438	13,674,927,304	0	12,639,876,373

QS102

(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 \$.....310,973,250; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	.....310,973,250	.....XXX.....	.....310,973,250	.....23,742	.....

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....206,385,058	.....159,953,378
2. Cost of short-term investments acquired.....	.....749,053,463	.....2,497,709,088
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....644,465,271	.....2,451,277,408
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other than temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....310,973,250	.....206,385,058
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....310,973,250	.....206,385,058

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	65,621,758
2. Cost paid/(consideration received) on additions.....	52,248,377
3. Unrealized valuation increase (decrease).....	47,477,934
4. Total gain (loss) on termination recognized.....	
5. Considerations received (paid) on terminations.....	
6. Amortization.....	(43,374,301)
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	121,973,768
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>121,973,768</u>

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year.....			
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote).....			
3.1 Change in variation margin on open contracts.....			
3.2 Add:			
Change in adjustment to basis of hedged item:			
3.21 Section 1, Column 17, current year to date minus.....			
3.22 Section 1, Column 17, prior year.....		0	
Change in amount recognized:			
3.23 Section 1, Column 16, current year to date minus.....			
3.24 Section 1, Column 16, prior year.....	<b>NONE</b>	0	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....			0
4.1 Variation margin on terminated contracts during the year.....			
4.2 Less:			
4.21 Amount used to adjust basis of hedged item.....			
4.22 Amount recognized.....		0	
4.3 Subtotal (Line 4.1 minus Line 4.2).....			0
5. Dispositions gains (losses) on contracts terminated in prior year:			
5.1 Recognized.....			
5.2 Used to adjust basis of hedged items.....			
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....			0
7. Deduct nonadmitted assets.....			
8. Statement value at end of current period (Line 6 minus Line 7).....			<u>0</u>

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

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

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE DB - VERIFICATION**

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	121,973,768	
2. Part B, Section 1, Column 14.....		
3. Total (Line 1 plus Line 2).....		121,973,768
4. Part D, Column 5.....	121,973,768	
5. Part D, Column 6.....		
6. Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7. Part A, Section 1, Column 16.....	121,973,768	
8. Part B, Section 1, Column 13.....		
9. Total (Line 7 plus Line 8).....		121,973,768
10. Part D, Column 8.....	121,973,768	
11. Part D, Column 9.....		
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13. Part A, Section 1, Column 21.....		
14. Part B, Section 1, Column 19.....		
15. Part D, Column 11.....		
16. Total (Line 13 plus Line 14 minus Line 15).....		0

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE E- VERIFICATION**

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of cash equivalents acquired.....		
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	<b>NONE</b>	
6. Deduct consideration received on disposals.....		
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
Building, Land, and Improvements.....	Palm Beach.....	FL.....	...07/06/2004	Sailfish Marina Resort.....				.....22,428
Building, Land, and Improvements.....	Stevenville.....	MD.....	...05/22/2002	Bay Bridge.....				.....79,106
Building, Land, and Improvements.....	Charleston.....	SC.....	...05/01/2002	Charleston Harbor Resort and Marina.....				.....642,801
Building, Land, and Improvements.....	Whitefield.....	NH.....	...06/01/2005	Mountain View Grand Resort LLC.....				.....56,067
Building, Land, and Improvements.....	Florida City.....	FL.....	...09/24/2009	Florida City Center.....				.....(1,928)
Building, Land, and Improvements.....	Miramar.....	FL.....	...12/28/2010	Tropical Storage.....				.....2,924
Building, Land, and Improvements.....	Georgetown.....	MD.....	...07/30/1999	Skipjack Cove Resort.....				.....8,380
0199999. Totals.....					0	0	0	.....809,778
0399999. Totals.....					0	0	0	.....809,778

QE01

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																			

### SCHEDULE B - PART 2

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

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

**Mortgages in Good Standing**

**Commercial Mortgages - All Other**

Elitch Gardens.....	Denver.....	CO.....		05/01/2012.....	.....6.062	.....29,250,000	.....	.....60,320,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				.....XXX	.....XXX	.....29,250,000	.....0	.....60,320,000
0899999. Total - Mortgages in Good Standing.....				.....XXX	.....XXX	.....29,250,000	.....0	.....60,320,000
3399999. Total Mortgages.....				.....XXX	.....XXX	.....29,250,000	.....0	.....60,320,000

### SCHEDULE B - PART 3

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

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

**Mortgages With Partial Repayments**

Biltmore Hotel.....	Coral Gables.....	FL.....		08/13/1999.....	06/12/2012.....	.....108,517						.....0	.....108,517	.....108,517			.....0
JQH - Murfreesboro.....	Murfreesboro.....	TN.....		08/16/2007.....	06/01/2012.....	.....127,574						.....0	.....127,574	.....127,574			.....0
Wild Dunes Resort.....	Isle of Palms.....	SC.....		03/30/2011.....	06/12/2012.....	.....69,669						.....0	.....69,669	.....69,669			.....0
633 Folsom.....	San Francisco.....	CA.....		05/27/2010.....	06/12/2012.....	.....68,490						.....0	.....68,490	.....68,490			.....0
Walden at Oakwood.....	Flowery Branch.....	GA.....		03/25/2011.....	06/12/2012.....	.....31,080						.....0	.....31,080	.....31,080			.....0
Bella Roe Plaza.....	Roeland Park.....	KS.....		09/28/2010.....	06/12/2012.....	.....22,900						.....0	.....22,900	.....22,900			.....0
Jubilee Square.....	Daphne.....	AL.....		11/19/2010.....	06/12/2012.....	.....36,435						.....0	.....36,435	.....36,435			.....0
One Greenway Centre.....	Franklin.....	TN.....		01/14/2011.....	06/12/2012.....	.....109,574						.....0	.....109,574	.....109,574			.....0
Old Standard.....	Cincinnati.....	OH.....		01/01/2006.....	06/07/2012.....	.....79,123						.....0	.....79,123	.....79,123		.....(170,440)	.....(170,440)
OWLIC.....	Cincinnati.....	OH.....		01/01/2006.....	06/07/2012.....	.....4,143						.....0	.....4,143	.....4,143			.....0
Sandestin.....	Destin.....	FL.....		03/12/2010.....	06/12/2012.....	.....19,010						.....0	.....19,010	.....19,010			.....0
Koyo Building.....	Greenville.....	SC.....		08/31/2011.....	06/12/2012.....	.....61,668						.....0	.....61,668	.....61,668			.....0
Miami Beach Marina.....	Miami.....	FL.....		11/22/2011.....	06/12/2012.....	.....124,182						.....0	.....124,182	.....124,182			.....0
Santa Monica Pacific Pier.....	Santa Monica.....	CA.....		09/28/2011.....	06/12/2012.....	.....75,342						.....0	.....75,342	.....75,342			.....0
Convention Center Parking.....	Philadelphia.....	PA.....		01/31/2012.....	06/12/2012.....	.....45,175						.....0	.....45,175	.....45,175			.....0
Willow Lakes Apartments.....	Port Arthur.....	TX.....		02/07/2012.....	06/12/2012.....	.....158,637						.....0	.....158,637	.....158,637			.....0
Elitch Gardens.....	Denver.....	CO.....		05/01/2012.....	06/12/2012.....	.....38,915						.....0	.....38,915	.....38,915			.....0
0299999. Total - Mortgages With Partial Repayments.....						.....1,180,433	.....0	.....0	.....0	.....0	.....0	.....0	.....1,180,433	.....1,180,433	.....0	.....(170,440)	.....(170,440)
0599999. Total Mortgages.....						.....1,180,433	.....0	.....0	.....0	.....0	.....0	.....0	.....1,180,433	.....1,180,433	.....0	.....(170,440)	.....(170,440)

QE02

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
000000 00 0	Snow, Phipps, & Guggenheim, L.P.....	Wilmington.....	DE.....	Snow, Phipps, & Guggenheim, L.P.....		02/06/2007....			144,901			2.7	
000000 00 0	Pineapple Square Properties, LLC.....	Sarasota.....	FL.....	The Isaac Group Holdings, LLC.....		04/19/2006....			43,098			12.0	
81220# 10 0	Seapoint Venture II L.P.....	Wilmington.....	DE.....	Seapoint Venture II L.P.....		08/25/2005....			30,000			4.7	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									0	217,999	0	0	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>													
000000 00 0	GALIC - Sorrento, LLC.....	Coral Gables.....	FL.....	GALIC - Sorrento LLC.....		06/27/2012....		8,593,344				65.0	
000000 00 0	GALIC Pointe, LLC.....	Destin.....	FL.....	GALIC Pointe, LLC.....		03/25/2011....			260,000			65.0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									8,593,344	260,000	0	0	XXX
<b>Any Other Class of Asset - Unaffiliated</b>													
000000 00 0	AMMC CLO XI UBS WAREHOUSE, AMMC CLO XI Limited.....	George Town.....	KY.....	UBS Securities LLC.....		06/29/2012....		6,500,000				65.0	
3799999. Total - Any Other Class of Asset - Unaffiliated.....									6,500,000	0	0	0	XXX
3999999. Subtotal - Unaffiliated.....									6,500,000	217,999	0	0	XXX
4099999. Subtotal - Affiliated.....									8,593,344	260,000	0	0	XXX
4199999. Totals.....									15,093,344	477,999	0	0	XXX

QE03

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
000000 00 0	Caltius Partners III, L.P.....	Los Angeles.....	CA...	Distribution.....	06/25/2004	04/23/2012	17,928					0		17,928	17,928			0	49,572
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.....	Wilmington.....	DE...	Snow, Phipps, & Guggenheim II, L.P.....	01/08/2010	04/11/2012	249,302					0		249,302	249,302			0	
000000 00 0	Snow, Phipps, & Guggenheim, L.P.....	Wilmington.....	DE...	Snow, Phipps, & Guggenheim, L.P.....	02/06/2007	06/13/2012	39,343					0		39,343	39,343			0	
000000 00 0	Orchard Tosca Investment Partners, L.P.....	Mason.....	OH...	Orchard Investment Management, LLC.....	08/19/2011	06/29/2012	144,209					0		144,209	144,209			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		1,197,082	1,197,082			0	1,056,750
81220# 10 0	Seapoint Venture II L.P.....	Wilmington.....	DE...	Seapoint Venture II L.P.....	08/25/2005	06/20/2012	71,097					0		71,097	71,097			0	28,372
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								1,718,961	0	0	0	0	0	1,718,961	1,718,961	0	0	0	1,134,694
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																			
000000 00 0	GALIC Stoneleigh, LLC.....	Coral Gables.....	FL...	GALIC - Stoneleigh, LLC.....	11/15/2011	06/12/2012	128,433					0		128,433	128,433			0	140,384
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								128,433	0	0	0	0	0	128,433	128,433	0	0	0	140,384
3999999. Subtotal - Unaffiliated.....								1,718,961	0	0	0	0	0	1,718,961	1,718,961	0	0	0	1,134,694
4099999. Subtotal - Affiliated.....								128,433	0	0	0	0	0	128,433	128,433	0	0	0	140,384
4199999. Totals.....								1,847,394	0	0	0	0	0	1,847,394	1,847,394	0	0	0	1,275,078

### 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)
<b>Bonds - U.S. States, Territories and Possessions</b>									
20772J EM 0	CT ST SER A 2.934 04/15/2022.....		...04/12/2012	BARCLAYS AMERICA.....		.....2,000,000	.....2,000,000		1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					.....2,000,000	.....2,000,000	.....0	.....XXX.....
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
057507 HU 2	BAKERSFIELD CA SD-TXB 4.39 05/01/2026.....		...06/28/2012	US BANCORP/PIPER JAFFRAY.....		.....1,350,000	.....1,350,000		1FE.....
057507 HV 0	BAKERSFIELD CA SD-TXB 4.39 05/01/2033.....		...06/28/2012	US BANCORP/PIPER JAFFRAY.....		.....2,775,420	.....3,000,000		1FE.....
167505 KK 1	CHICAGO IL BRD OF ED G 1.75 12/15/2025.....		...05/03/2012	GOLDMAN SACHS & CO.....		.....6,476,800	.....10,000,000	.....25,764	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....10,602,221	.....14,350,000	.....25,764	.....XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
358266 CA 0	FRESNO PENSION A 0.00 8/15/2023.....		...04/19/2012	WELLS FARGO BROKERAGE.....		.....4,792,463	.....8,545,000		1FE.....
452227 FP 1	IL ST SALES TAX REV 3.231 6/15/2024.....		...05/10/2012	KEYBANK CAPITAL MARKET.....		.....7,000,000	.....7,000,000		1FE.....
49130T PC 4	KY ST HSG CORP A 3.368 01/01/2021.....		...06/06/2012	CITIGROUP.....		.....2,500,000	.....2,500,000		1FE.....
49130T PD 2	KY ST HSG CORP A 3.568 01/01/2022.....		...06/06/2012	CITIGROUP.....		.....500,000	.....500,000		1FE.....
49130T PP 5	KY ST HSG CORP A 3.618 07/01/2022.....		...06/06/2012	CITIGROUP.....		.....890,000	.....890,000		1FE.....
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....		...06/11/2012	WELLS FARGO BROKERAGE.....		.....5,227,500	.....5,000,000		1FE.....
610730 AA 1	MONROE CNTY NY IDA B 4.176 5/01/2028.....		...06/14/2012	CITIGROUP.....		.....10,000,000	.....10,000,000		1FE.....
64972B SX 4	NYC HSG DEV B 3.32 05/01/2022.....		...04/25/2012	MORGAN STANLEY & CO.....		.....440,000	.....440,000		1FE.....
64972B SY 2	NYC HSG DEV B 3.54 05/01/2023.....		...04/25/2012	MORGAN STANLEY & CO.....		.....650,000	.....650,000		1FE.....
64972B SZ 9	NYC HSG DEV B 3.76 05/01/2024.....		...04/25/2012	MORGAN STANLEY & CO.....		.....750,000	.....750,000		1FE.....
64972B TC 9	NYC HSG DEV B 3.05 11/01/2021.....		...04/25/2012	MORGAN STANLEY & CO.....		.....665,000	.....665,000		1FE.....
64972B TE 5	NYC HSG DEV B 3.54 11/01/2023.....		...04/25/2012	MORGAN STANLEY & CO.....		.....785,000	.....785,000		1FE.....
736746 XT 0	PORTLAND OR URBAN RENEWAL 3.873 6/15/22.....		...05/09/2012	CITIGROUP.....		.....4,685,000	.....4,685,000		1FE.....
795681 GM 1	SALT LAKE CNTY UT 5.82 12/01/2029.....		...05/01/2012	MORGAN KEEGAN & COMPANY.....		.....2,071,280	.....1,700,000	.....42,050	1FE.....
812643 HE 7	SEATTLE WA LGHT & PWR C 3.40 6/1/2028.....		...06/29/2012	WELLS FARGO BROKERAGE.....		.....4,237,962	.....4,290,000		1FE.....
812643 HF 4	SEATTLE WA LGHT & PWR C 3.50 6/1/2029.....		...06/29/2012	WELLS FARGO BROKERAGE.....		.....5,583,747	.....5,655,000		1FE.....
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030.....		...04/26/2012	MORGAN KEEGAN & COMPANY.....		.....21,511,260	.....18,000,000	.....77,670	1FE.....
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030.....		...05/01/2012	MORGAN KEEGAN & COMPANY.....		.....4,766,120	.....4,000,000	.....18,986	1FE.....
95639D DV 9	W VA ST SCH BLDG B 0.00 6/15/2026.....		...05/21/2012	GOLDMAN SACHS & CO.....		.....2,592,650	.....5,000,000		1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....79,647,990	.....81,055,000	.....138,706	.....XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
00038A AB 9	ABB TREASURY USA 4.00 06/15/2021.....		...04/02/2012	BANK OF AMER/ML.....		.....10,272,400	.....10,000,000	.....122,222	1FE.....
00173T AA 5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016.....	R	...05/30/2012	MORGAN STANLEY & CO.....		.....25,069,596	.....26,020,988	.....24,160	1FE.....
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018.....	R	...06/12/2012	GREENWICH CAPITAL MARKETS, INC.....		.....5,718,750	.....6,250,000	.....2,942	1FE.....
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018.....	R	...06/07/2012	GREENWICH CAPITAL MARKETS, INC.....		.....5,493,750	.....6,000,000	.....2,421	1FE.....
00174E AE 9	AMMC 2006-6A C CLO FLT 05/03/2018.....	R	...06/07/2012	GUGGENHEIM CAPITAL MARKETS.....		.....4,682,656	.....5,750,000	.....3,355	1AM.....
00174E AF 6	AMMC 2006-6A D CLO FLT 05/03/2018.....	R	...06/06/2012	GREENWICH CAPITAL MARKETS, INC.....		.....2,770,000	.....4,000,000	.....3,904	1AM.....
00174E AG 4	AMMC 2006-6A A2 CLO FLT 05-03-2018.....	R	...05/22/2012	UBS WARBURG.....		.....2,330,402	.....2,408,684	.....4,311	1FE.....
017175 AC 4	ALLEGHANY CORP 4.95 06/27/2022.....		...06/21/2012	MORGAN STANLEY & CO.....		.....3,995,920	.....4,000,000		2FE.....
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....		...05/10/2012	MESIROW FINANCIAL.....		.....6,634,345	.....7,753,800	.....8,227	1Z.....
037411 AZ 8	APACHE CORP 3.25 04/15/2022.....		...04/03/2012	GOLDMAN SACHS.....		.....9,966,100	.....10,000,000		1FE.....

QE04

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
046265 AF 1	ASTORIA FINL 5.00 06/19/2017.....		...06/14/2012	SANDLER O'NEIL & PARTNER.....		.....4,500,000	.....4,500,000		2FE.....
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022.....		...04/27/2012	FTN FINANCIAL.....		.....1,528,725	.....1,402,500	.....32,561	1FE.....
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....		...06/08/2012	GUGGENHEIM CAPITAL MARKETS.....		.....446,242	.....453,613	.....340	1FM.....
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE.....		...03/16/2012	Prior Period Adjustment.....				.....(73)	1Z.....
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....		...05/02/2012	CANTOR FITZGERALD & CO.....		.....1,256,905	.....1,523,521	.....1,270	1AM.....
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....		...06/26/2012	Capital Interest.....		.....5,472	.....6,348		1AM.....
05540F AL 6	BCAP 2012-RR2 2A3 SUB CSTR 12/26/2036 RE.....		...06/12/2012	BARCLAYS AMERICA.....		.....2,494,750	.....2,935,000	.....2,995	1FE.....
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....		...04/11/2012	BARCLAYS AMERICA.....		.....19,425,840	.....20,888,000	.....45,280	1Z.....
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....		...04/16/2012	BARCLAYS AMERICA.....		.....19,889,760	.....22,602,000	.....51,685	1Z.....
05541V AE 6	BG ENERGY CAPITAL PLC 4.00 10/15/2021.....	R.....	...04/02/2012	MORGAN STANLEY & CO.....		.....7,338,170	.....7,000,000	.....134,556	1FE.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....		...03/29/2012	Prior Period Adjustment.....		.....(381,750)	.....(541,490)	.....(181)	1Z.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		...05/30/2012	SANDLER O'NEIL & PARTNER.....		.....4,332,536	.....6,576,904	.....1,050	1FM.....
06051G EH 8	BANK OF AMER CRP MTN 5.00 05/13/2021.....		...04/02/2012	BANK OF AMER/ML.....		.....4,021,000	.....4,000,000	.....78,889	1FE.....
084664 BT 7	BERKSHIRE HATHWAY 3.00 05/15/2022.....		...05/08/2012	WELLS FARGO BROKERAGE.....		.....6,946,170	.....7,000,000		1FE.....
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027.....		...06/15/2012	WELLS FARGO BROKERAGE.....		.....3,999,504	.....4,000,000		1FE.....
12639M AC 9	CSMC 2010-15R 1A2 SUB SSNR 3.5 09/36 RE.....		...04/24/2012	GLEACHER.....		.....912,380	.....931,000	.....2,353	1FE.....
12639M AE 5	CSMC 2010-15R 1A3 SUB SSNR 3.5 09/26 RE.....		...04/24/2012	GLEACHER.....		.....868,158	.....931,000	.....2,353	1FE.....
12641T CP 9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE.....		...05/04/2012	CS FIRST BOSTON CORP.....		.....5,927,951	.....6,903,000	.....3,799	1AM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....		...03/30/2012	GREENWICH CAPITAL MARKETS, INC.....		.....(112,218)	.....(127,701)	.....(56)	1Z.....
14574X AA 2	CARROLS RESTAUR 144A 11.25 05/15/2018.....		...05/24/2012	WELLS FARGO BROKERAGE.....		.....2,000,000	.....2,000,000		4FE.....
14574X AA 2	CARROLS RESTAUR 144A 11.25 05/15/2018.....		...05/24/2012	CANTOR FITZGERALD & CO.....		.....508,750	.....500,000		4FE.....
14574X AA 2	CARROLS RESTAUR 144A 11.25 05/15/2018.....		...05/24/2012	OPPENHEIMER.....		.....508,750	.....500,000		4FE.....
165167 ZZ 3	CHESAPEAKE ENERGY TL LIBOR+700 12/2/17.....		...06/06/2012	GOLDMAN SACHS.....		.....1,980,019	.....2,000,000		3FE.....
165167 ZZ 3	CHESAPEAKE ENERGY TL LIBOR+700 12/2/17.....		...05/16/2012	GOLDMAN SACHS.....		.....1,957,519	.....2,000,000		3FE.....
165167 ZZ 3	CHESAPEAKE ENERGY TL LIBOR+700 12/2/17.....		...05/15/2012	GOLDMAN SACHS.....		.....1,940,019	.....2,000,000		3FE.....
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE.....		...01/30/2012	Prior Period Adjustment.....				.....19	1Z.....
22303Q AN 0	COVIDIEN INTL FINANCE 3.20 06/15/2022.....	R.....	...05/22/2012	DEUTSCHE MORGAN GRENFELL.....		.....7,975,360	.....8,000,000		1FE.....
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....		...05/17/2012	GREENWICH CAPITAL MARKETS, INC.....		.....12,709,562	.....14,401,770	.....48,306	6FE.....
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37.....		...06/25/2012	GLEACHER.....		.....167,686	.....171,986	.....478	1FM.....
23636T AA 8	DANONE 3.00 06/15/2022.....	R.....	...05/29/2012	J. P. MORGAN SECURITIES.....		.....16,948,830	.....17,000,000		1FE.....
247358 AA 2	DELTA AIR 2012-1 2012-1 4.75 05/07/2020.....		...06/27/2012	DEUTSCHE MORGAN GRENFELL.....		.....4,000,000	.....4,000,000		2FE.....
25245B AB 3	DIAGEO INV CORP 2.875 05/11/2022.....		...05/08/2012	DEUTSCHE BANK.....		.....14,945,700	.....15,000,000		1FE.....
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021.....		...06/28/2012	GOLDMAN SACHS & CO.....		.....3,000,000	.....3,000,000		2FE.....
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24.....		...06/28/2012	GOLDMAN SACHS & CO.....		.....3,500,000	.....3,500,000		1FE.....
26441Y AV 9	DUKE REALTY 4.375 06/15/2022.....		...06/06/2012	WELLS FARGO BROKERAGE.....		.....2,978,130	.....3,000,000		2FE.....
29247Z ZA 5	EN-TOUCH SYSTEM REV L+550 12/31/2013.....		...04/24/2012	Exchanged.....		.....522,873	.....525,501		4Z.....
29247Z ZZ 0	EN-TOUCH SYSTEMS TL L+550 12/31/13.....		...04/24/2012	Exchanged.....		.....2,149,488	.....2,160,289		4Z.....
29266R AC 2	ENERGIZER HOLDINGS INC 4.70 05/24/2022.....		...05/21/2012	GOLDMAN SACHS & CO.....		.....2,991,480	.....3,000,000		2FE.....
29977H AC 4	EVEREST ACQ LLC 6.875 05/01/2019.....		...04/10/2012	CITIGROUP.....		.....1,000,000	.....1,000,000		3FE.....
30251E AA 0	FCC HOLDINGS INC 12.00 12/15/2015.....		...06/15/2012	Private Placement.....		.....206	.....257		5FE.....

QE04.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036.....		...05/01/2012	GREENWICH CAPITAL MARKETS, INC.....		.....6,154,508	.....7,967,000	.....1,073	4FE.....
33803W AA 7	FISHERS LANE 3.666 08/05/2030.....		...06/21/2012	MORGAN KEEGAN & COMPANY.....		.....13,500,000	.....13,500,000		1FE.....
361448 AN 3	GATX CORP 4.75 06/15/2022.....		...06/05/2012	CITIGROUP.....		.....7,924,000	.....8,000,000		2FE.....
362251 AA 8	GRD HOLDING III 10.75 06/01/2019.....		...05/09/2012	JEFFERIES & COMPANY.....		.....3,000,000	.....3,000,000		4FE.....
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046.....		...04/19/2012	GREENWICH CAPITAL MARKETS, INC.....		.....4,130,334	.....5,187,232	.....1,804	1Z.....
369668 AA 6	GECC/LJ VP HOLDINGS LLC 3.80 06/18/2019.....		...04/25/2012	J. P. MORGAN SECURITIES.....		.....1,997,600	.....2,000,000		1FE.....
402524 AD 4	GULF SOUTH PIPE 4.00 06/15/2022.....		...06/07/2012	BARCLAYS AMERICA.....		.....4,982,050	.....5,000,000		2FE.....
45138L AZ 6	IDAHO POWER CO 2.95 04/01/2022.....		...04/10/2012	J. P. MORGAN SECURITIES.....		.....6,988,030	.....7,000,000		1FE.....
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....		...06/01/2012	AMHERST SECURITIES GROUP.....		.....5,178,873	.....8,640,456	.....1,422	1AM.....
459745 ZA 6	INTL LEASE/DELOS L+375 4/4/2016.....		...04/04/2012	BANK OF AMER/ML.....		.....4,975,016	.....5,000,000		3FE.....
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....		...06/05/2012	CANTOR FITZGERALD & CO.....		.....7,031,142	.....7,922,413	.....4,719	1AM.....
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		...05/01/2012	CS FIRST BOSTON CORP.....		.....305,236	.....307,930	.....140	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		...04/26/2012	Capital Interest.....		.....2,539	.....7,810		1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		...05/26/2012	Capital Interest.....		.....2,456	.....7,819		1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		...06/26/2012	Capital Interest.....		.....2,410	.....7,840		1FM.....
47232C AV 6	JMAC 2009-R1 5A3 SUB CSTR 05/21/2036 RE.....		...02/01/2012	Prior Period Adjustment.....				.....13	1FE.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		...04/12/2012	J. P. MORGAN SECURITIES.....		.....24,095,041	.....24,792,325	.....74,728	1Z.....
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36.....		...03/26/2012	Prior Period Adjustment.....		.....(1,248)	.....(33)		1FM.....
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022.....		...04/04/2012	GOLDMAN SACHS & CO.....		.....9,984,200	.....10,000,000		1FE.....
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022.....		...04/03/2012	CITIGROUP.....		.....7,935,520	.....8,000,000		1FE.....
524901 AQ 8	LEGG MASON INC 5.50 05/21/2019.....		...05/16/2012	CITIGROUP.....		.....4,948,050	.....5,000,000		2FE.....
53079E AW 4	LIBERTY MUTUAL 4.95 05/01/2022.....		...05/01/2012	J. P. MORGAN SECURITIES.....		.....4,984,450	.....5,000,000		2FE.....
53117C AN 2	LIBERTY PROP LP 4.125 06/15/2022.....		...06/06/2012	J. P. MORGAN SECURITIES.....		.....10,978,550	.....11,000,000		2FE.....
547777 ZZ 8	LOWER BRULE COMM PR+200 11/30/2030.....		...04/02/2012	Private Placement.....		.....20,085,258	.....20,085,258	.....3,627	1FE.....
54909W AA 6	LOYOLA UNIV CHIC 3.199 07/01/2022.....		...05/09/2012	MORGAN STANLEY & CO.....		.....5,000,000	.....5,000,000		1FE.....
55448Q AQ 9	MACK-CALI REALTY LP 4.50 04/18/2022.....		...04/10/2012	CITIGROUP.....		.....5,988,060	.....6,000,000		2FE.....
570535 AK 0	MARKEL CORP 4.90 07/01/2022.....		...06/27/2012	WELLS FARGO BROKERAGE.....		.....2,995,560	.....3,000,000		2FE.....
58601V AA 0	MEMORIAL HEALTH 3.496 05/01/2022.....		...04/13/2012	MORGAN STANLEY & CO.....		.....5,000,000	.....5,000,000		1FE.....
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE.....		...03/09/2012	CITIGROUP.....				.....(1,519)	1Z.....
628889 ZZ 3	NGPL PIPECO T/L LIEN 1 LIBOR+450 9/15/17.....		...05/16/2012	CS FIRST BOSTON CORP.....		.....3,675,019	.....3,750,000		4Z.....
628889 ZZ 3	NGPL PIPECO T/L LIEN 1 LIBOR+450 9/15/17.....		...05/23/2012	CS FIRST BOSTON CORP.....		.....1,935,019	.....2,000,000		4Z.....
62999Z ZZ 1	NAB HOLDING LLC TL L+550 4/24/2018.....		...04/24/2012	Credit Suisse.....		.....2,955,000	.....3,000,000		3FE.....
651229 AM 8	NEWELL RUBBERMAID 4.00 06/15/2022.....		...06/11/2012	J. P. MORGAN SECURITIES.....		.....7,974,560	.....8,000,000		2FE.....
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE FB.....		...05/22/2012	NOMURA SECURITIES INTL.....		.....20,750,000	.....25,000,000		1AM.....
677412 AF 5	OHIO NATL LIFE 6.875 06/15/2042.....		...06/06/2012	UBS WARBURG.....		.....7,000,000	.....7,000,000		1FE.....
68233J AP 9	ONCOR ELECTRIC D 4.10 06/01/2022.....		...05/15/2012	MORGAN STANLEY & CO.....		.....4,990,950	.....5,000,000		2FE.....
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....		...06/05/2012	BANK OF AMER/ML.....		.....4,247,847	.....5,525,654	.....1,244	1Z.....
68383N DN 0	OPMAC 2005-5 2A1C SEQ 5.801 12/25/2035.....		...05/25/2012	BANK OF AMER/ML.....		.....6,811,350	.....7,485,000	.....33,119	1Z.....
69352P AD 5	PPL CAPITAL FDG 4.20 06/15/2022.....		...06/11/2012	UBS WARBURG.....		.....6,976,760	.....7,000,000		2FE.....
705011 AA 2	PEARSON FUNDING 3.75 05/08/2022.....	R.....	...05/01/2012	GREENWICH CAPITAL MARKETS, INC.....		.....5,961,900	.....6,000,000		2FE.....

QE04.2

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
709599 AE 4	PENSKE TRUCK LEASING 3.75 05/11/2017.....		05/08/2012	J. P. MORGAN SECURITIES.....		4,996,400	5,000,000		2FE.....
747262 AG 8	QVC INC 5.125 07/02/2022.....		06/27/2012	BARCLAYS AMERICA.....		3,000,000	3,000,000		2FE.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		04/26/2012	Capital Interest.....		12,672	28,801		1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		06/26/2012	Capital Interest.....		32,282	48,362		1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		05/26/2012	Capital Interest.....		32,113	48,109		1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		04/26/2012	Capital Interest.....		31,123	47,882		1FM.....
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE.....		05/08/2012	GREENWICH CAPITAL MARKETS, INC.....		16,118,284	17,712,400	1,228	4Z.....
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE.....		06/06/2012	GREENWICH CAPITAL MARKETS, INC.....		5,385,728	5,419,600	26,430	1Z.....
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE.....		06/21/2012	GREENWICH CAPITAL MARKETS, INC.....		13,228,344	13,244,900	8,123	1Z.....
759950 DM 7	RAMC 2004-3 AF5 SEQ STP 11/25/2034.....		04/10/2012	CANTOR FITZGERALD & CO.....		6,217,213	7,045,000	12,850	1FE.....
78428E AC 3	SITEL LLC 11.00 08/01/2017.....		04/10/2012	BANK OF AMER/ML.....		1,920,000	2,000,000		4FE.....
78428E AC 3	SITEL LLC 11.00 08/01/2017.....		04/24/2012	BANK OF AMER/ML.....		990,000	1,000,000	2,139	4FE.....
78442F EM 6	SLM CORP MTN 6.00 01/25/2017.....		06/12/2012	DEUTSCHE MORGAN GRENFELL.....		4,925,850	5,000,000	117,500	2FE.....
78447B AB 8	SLMA 2012-C A2 ABS 3.31 10/15/2046.....		05/23/2012	BARCLAYS AMERICA.....		14,998,082	15,000,000		1FE.....
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022.....	R.....	04/04/2012	MESIROW FINANCIAL.....		3,000,000	3,000,000	6,365	2FE.....
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021.....	R.....	04/03/2012	BARCLAYS AMERICA.....		7,062,468	6,957,000	15,943	1FE.....
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021.....	R.....	04/02/2012	BARCLAYS AMERICA.....		5,854,327	5,745,000	11,059	1FE.....
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....		04/20/2012	CANTOR FITZGERALD & CO.....		1,058,680	1,370,459	2,347	1Z.....
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....		04/25/2012	SANDLER O'NEIL & PARTNER.....		1,478,610	1,640,621	4,560	1FM.....
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026.....		06/06/2012	WELLS FARGO BROKERAGE.....		6,443,719	6,300,000	15,839	1FE.....
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027.....		05/09/2012	BANK OF AMER/ML.....		7,996,920	8,000,000		1FE.....
878055 AD 4	TCF NATIONAL BK 6.25 06/08/2022.....		06/05/2012	BARCLAYS AMERICA.....		5,945,160	6,000,000		2FE.....
87969N AC 9	TELSTRA CORP LTD 4.80 10/12/2021.....	R.....	04/03/2012	MORGAN STANLEY & CO.....		11,856,475	10,900,000	257,240	1FE.....
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027.....	R.....	04/10/2012	WELLS FARGO BROKERAGE.....		8,998,880	9,000,000		1FE.....
88948A AQ 0	TOLL ROAD INV 0.00 02/15/2015.....		04/18/2012	BB&T CAPITAL.....		1,640,204	1,950,000		2FE.....
89233P 5T 9	TOYOTA MTR CRED 3.30 01/12/2022.....		04/02/2012	BARCLAYS AMERICA.....		5,103,900	5,000,000	38,042	1FE.....
89233P 5T 9	TOYOTA MTR CRED 3.30 01/12/2022.....		04/03/2012	BARCLAYS AMERICA.....		5,044,800	5,000,000	39,875	1FE.....
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		06/28/2012	RBC DOMINION.....		5,064,667	4,714,745	11,564	1AM.....
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027.....		05/16/2012	WELLS FARGO BROKERAGE.....		6,999,136	7,000,000		1Z.....
902494 AT 0	TYSON FOODS INC 4.50 06/15/2022.....		06/06/2012	J. P. MORGAN SECURITIES.....		3,978,320	4,000,000		2FE.....
90345W AA 2	US AIR 2012-1A 5.90 10/01/2024.....		04/30/2012	MORGAN STANLEY & CO.....		5,000,000	5,000,000		2FE.....
908906 AC 4	UNIONBANCAL 3.50 06/18/2022.....		06/11/2012	MORGAN STANLEY & CO.....		3,968,000	4,000,000		1FE.....
913017 BV 0	UNITED TECH CORP 3.10 06/01/2022.....		05/24/2012	BARCLAYS AMERICA.....		2,997,690	3,000,000		1FE.....
92276M AY 1	VENTAS REALTY LP 4.00 04/30/2019.....		04/12/2012	BANK OF AMER/ML.....		2,984,670	3,000,000		2FE.....
92852T AE 2	VIVENDI SA 4.75 04/12/2022.....	R.....	04/03/2012	BANK OF AMER/ML.....		14,949,300	15,000,000		2FE.....
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.00 08/12/2020.....	R.....	04/02/2012	DEUTSCHE MORGAN GRENFELL.....		3,577,990	3,400,000	20,022	1FE.....
95709T AD 2	WESTAR ENERGY 5.10 07/15/2020.....		04/02/2012	WELLS FARGO BROKERAGE.....		4,802,104	4,192,000	47,509	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		1Z.....
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12/31/2012.....		06/07/2012	Capitalized Interest.....		57,498	57,787		4Z.....
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12/31/2012.....		03/30/2012	Prior Period Adjustment.....		(32,539)	(32,703)		4Z.....

QE04.3

**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)
989701 BC 0	ZIONS BANCORP 4.00 06/20/2016.....		...06/13/2012	DEUTSCHE MORGAN GRENFELL.....		.....2,925,000	.....3,000,000		2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....689,207,990	.....719,903,637	.....1,336,169	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....781,458,202	.....817,308,637	.....1,500,639	.....XXX.....
8399999.	Total - Bonds.....					.....781,458,202	.....817,308,637	.....1,500,639	.....XXX.....

**Common Stocks - Industrial and Miscellaneous**

055622 10 4	BP PLC-SPONS ADR.....	R.....	...05/08/2012	ISI GROUP INC.....	.....70,000,000	.....2,814,154	.....XXX.....		L.....
055622 10 4	BP PLC-SPONS ADR.....	R.....	...05/17/2012	INTERSTATE.....	.....60,000,000	.....2,270,832	.....XXX.....		L.....
055622 10 4	BP PLC-SPONS ADR.....	R.....	...04/23/2012	ISI GROUP INC.....	.....50,000,000	.....2,100,815	.....XXX.....		L.....
055622 10 4	BP PLC-SPONS ADR.....	R.....	...05/07/2012	ISI GROUP INC.....	.....50,000,000	.....2,046,280	.....XXX.....		L.....
055622 10 4	BP PLC-SPONS ADR.....	R.....	...05/30/2012	ISI GROUP INC.....	.....50,000,000	.....1,861,145	.....XXX.....		L.....
055622 10 4	BP PLC-SPONS ADR.....	R.....	...05/03/2012	INTERSTATE.....	.....30,000,000	.....1,259,415	.....XXX.....		L.....
055622 10 4	BP PLC-SPONS ADR.....	R.....	...04/25/2012	INTERSTATE.....	.....30,000,000	.....1,257,618	.....XXX.....		L.....
055622 10 4	BP PLC-SPONS ADR.....	R.....	...05/16/2012	INTERSTATE.....	.....30,000,000	.....1,154,913	.....XXX.....		L.....
055622 10 4	BP PLC-SPONS ADR.....	R.....	...04/24/2012	ISI GROUP INC.....	.....25,000,000	.....1,052,753	.....XXX.....		L.....
055622 10 4	BP PLC-SPONS ADR.....	R.....	...05/04/2012	STIFEL NICOLAUS & CO.....	.....20,000,000	.....821,354	.....XXX.....		L.....
055622 10 4	BP PLC-SPONS ADR.....	R.....	...05/09/2012	ISI GROUP INC.....	.....20,000,000	.....781,360	.....XXX.....		L.....
055622 10 4	BP PLC-SPONS ADR.....	R.....	...05/18/2012	RAYMOND JAMES & ASSOC.....	.....20,000,000	.....742,500	.....XXX.....		L.....
086516 10 1	BEST BUY CO INC.....		...05/22/2012	ISI GROUP INC.....	.....20,000,000	.....368,630	.....XXX.....		L.....
428236 10 3	HEWLETT-PACKARD CO.....		...05/24/2012	INTERSTATE.....	.....20,000,000	.....434,290	.....XXX.....		L.....
428236 10 3	HEWLETT-PACKARD CO.....		...05/23/2012	INTERSTATE.....	.....20,000,000	.....416,006	.....XXX.....		L.....
428236 10 3	HEWLETT-PACKARD CO.....		...05/25/2012	RAYMOND JAMES & ASSOC.....	.....10,000,000	.....218,665	.....XXX.....		L.....
629209 10 7	NMI HOLDINGS INC.....		...04/17/2012	FBR CAPITAL MARKETS & CO.....	.....600,000,000	.....6,000,000	.....XXX.....		U.....
716933 10 6	PHARMACYCLICS INC.....		...05/25/2012	RODMAN & RENSHAW.....	.....10,000,000	.....329,084	.....XXX.....		L.....
716933 10 6	PHARMACYCLICS INC.....		...05/24/2012	RODMAN & RENSHAW.....	.....10,000,000	.....328,266	.....XXX.....		L.....
716933 10 6	PHARMACYCLICS INC.....		...05/18/2012	INTERSTATE.....	.....10,000,000	.....280,833	.....XXX.....		L.....
716933 10 6	PHARMACYCLICS INC.....		...06/07/2012	RODMAN & RENSHAW.....	.....8,000,000	.....291,327	.....XXX.....		L.....
716933 10 6	PHARMACYCLICS INC.....		...05/29/2012	RODMAN & RENSHAW.....	.....2,000,000	.....63,501	.....XXX.....		L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		...05/08/2012	SANDLER O'NEIL & PARTNER.....	.....20,000,000	.....1,024,978	.....XXX.....		L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		...05/09/2012	SANDLER O'NEIL & PARTNER.....	.....10,000,000	.....503,887	.....XXX.....		L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		...05/15/2012	SANDLER O'NEIL & PARTNER.....	.....10,000,000	.....496,763	.....XXX.....		L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		...05/30/2012	STRATEGAS.....	.....10,000,000	.....467,747	.....XXX.....		L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		...05/24/2012	SANDLER O'NEIL & PARTNER.....	.....10,000,000	.....466,007	.....XXX.....		L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		...05/23/2012	SANDLER O'NEIL & PARTNER.....	.....10,000,000	.....465,193	.....XXX.....		L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		...06/01/2012	STRATEGAS.....	.....10,000,000	.....451,984	.....XXX.....		L.....
844741 10 8	SOUTHWEST AIRLINES CO.....		...05/18/2012	RODMAN & RENSHAW.....	.....170,000,000	.....1,409,368	.....XXX.....		L.....
844741 10 8	SOUTHWEST AIRLINES CO.....		...05/23/2012	INTERSTATE.....	.....75,000,000	.....615,578	.....XXX.....		L.....
881575 30 2	TESCO PLC-SPONSORED ADR.....	R.....	...05/18/2012	INTERSTATE.....	.....50,000,000	.....751,750	.....XXX.....		L.....
881575 30 2	TESCO PLC-SPONSORED ADR.....	R.....	...05/30/2012	INTERSTATE.....	.....50,000,000	.....697,740	.....XXX.....		L.....
881575 30 2	TESCO PLC-SPONSORED ADR.....	R.....	...05/24/2012	INTERSTATE.....	.....30,000,000	.....437,910	.....XXX.....		L.....
02927E 10 5	AMERICAN RESIDENTIAL PROPERTIES.....		...05/04/2012	FRIEDMAN BILLINGS RAMSEY.....	.....500,000,000	.....10,000,000	.....XXX.....		U.....

QE04.4

**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)
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22.....	R.....	...02/06/2012	Prior Period Adjustment.....	.....12,610,000.000	.....	.....XXX.....	.....	U.....
01877R 10 8	ALLIANCE RESOURCE PARTNERS.....		...04/16/2012	RAYMOND JAMES & ASSOC.....	.....35,000.000	.....1,999,795	.....XXX.....	.....	L.....
01877R 10 8	ALLIANCE RESOURCE PARTNERS.....		...05/08/2012	STRATEGAS.....	.....10,000.000	.....594,849	.....XXX.....	.....	L.....
01877R 10 8	ALLIANCE RESOURCE PARTNERS.....		...04/13/2012	RAYMOND JAMES & ASSOC.....	.....4,647.000	.....266,362	.....XXX.....	.....	L.....
01877R 10 8	ALLIANCE RESOURCE PARTNERS.....		...04/23/2012	RAYMOND JAMES & ASSOC.....	.....1,472.000	.....87,665	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...05/04/2012	RAYMOND JAMES & ASSOC.....	.....200,000.000	.....3,823,680	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...05/10/2012	RAYMOND JAMES & ASSOC.....	.....140,000.000	.....2,386,818	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...05/08/2012	RAYMOND JAMES & ASSOC.....	.....80,000.000	.....1,503,450	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...05/08/2012	INTERSTATE.....	.....50,000.000	.....932,550	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...05/17/2012	INTERSTATE.....	.....50,000.000	.....835,765	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...05/11/2012	RAYMOND JAMES & ASSOC.....	.....50,000.000	.....833,140	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...05/07/2012	RAYMOND JAMES & ASSOC.....	.....40,000.000	.....763,500	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...05/24/2012	ISI GROUP INC.....	.....40,000.000	.....659,956	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...06/01/2012	STRATEGAS.....	.....40,000.000	.....643,348	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...05/16/2012	INTERSTATE.....	.....30,000.000	.....501,939	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...05/22/2012	RAYMOND JAMES & ASSOC.....	.....20,000.000	.....335,100	.....XXX.....	.....	L.....
17275R 10 2	CISCO SYSTEMS INC.....		...05/30/2012	STRATEGAS.....	.....20,000.000	.....328,300	.....XXX.....	.....	L.....
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R.....		...04/09/2012	Private Placement.....	.....37,200.000	.....3,720,000	.....XXX.....	.....	A.....
68389X 10 5	ORACLE CORPORATION.....		...05/18/2012	STRATEGAS.....	.....120,000.000	.....3,073,260	.....XXX.....	.....	L.....
68389X 10 5	ORACLE CORPORATION.....		...05/10/2012	INTERSTATE.....	.....100,000.000	.....2,704,200	.....XXX.....	.....	L.....
68389X 10 5	ORACLE CORPORATION.....		...05/17/2012	STRATEGAS.....	.....40,000.000	.....1,059,136	.....XXX.....	.....	L.....
68389X 10 5	ORACLE CORPORATION.....		...05/08/2012	STRATEGAS.....	.....30,000.000	.....829,575	.....XXX.....	.....	L.....
68389X 10 5	ORACLE CORPORATION.....		...05/21/2012	INTERSTATE.....	.....20,000.000	.....517,212	.....XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...05/02/2012	INTERSTATE.....	.....100,000.000	.....1,046,180	.....XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...05/07/2012	INTERSTATE.....	.....50,000.000	.....511,250	.....XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...06/01/2012	STRATEGAS.....	.....50,000.000	.....509,215	.....XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...06/04/2012	INTERSTATE.....	.....50,000.000	.....507,155	.....XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...05/23/2012	INTERSTATE.....	.....25,000.000	.....252,863	.....XXX.....	.....	L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...05/04/2012	INTERSTATE.....	.....20,000.000	.....204,900	.....XXX.....	.....	L.....
92852T 20 1	VIVENDI SA-UNSPON ADR.....	R.....	...04/20/2012	INTERSTATE.....	.....27,500.000	.....467,761	.....XXX.....	.....	U.....
92852T 20 1	VIVENDI SA-UNSPON ADR.....	R.....	...05/16/2012	INTERSTATE.....	.....916.000	.....	.....XXX.....	.....	U.....
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....	R.....	...05/17/2012	STIFEL NICOLAUS & CO.....	.....20,000.000	.....526,472	.....XXX.....	.....	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....77,108,041	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....77,108,041	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....77,108,041	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....77,108,041	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....858,566,243	.....XXX.....	.....1,500,639	.....XXX.....

QE04.5

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....5.

**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 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

**Bonds - U.S. Government**

312931	A6	5	FGLMC A84529 PT 4.50 02/01/2039	04/15/2012	MBS Paydown 0.54941849	42,212	42,212	42,772	42,726	(571)			(571)		42,212			0	633	02/01/2039	1
312931	A6	5	FGLMC A84529 PT 4.50 02/01/2039	05/15/2012	MBS Paydown 0.52416621	25,252	25,252	25,588	25,560	(335)			(335)		25,252			0	473	02/01/2039	1
312931	A6	5	FGLMC A84529 PT 4.50 02/01/2039	06/15/2012	MBS Paydown 0.51192789	12,238	12,238	12,401	12,388	(156)			(156)		12,238			0	275	02/01/2039	1
31340B	4J	5	FH14 141725 PT 12.00 5/01/17	04/15/2012	MBS Paydown 0.00218848	515	515	540	474	13			13		515			0	25	05/01/2017	1
31340B	4J	5	FH14 141725 PT 12.00 5/01/17	05/15/2012	MBS Paydown 0.00205185	520	520	546	479	17			17		520			0	25	05/01/2017	1
31340B	4J	5	FH14 141725 PT 12.00 5/01/17	06/15/2012	MBS Paydown 0.0019138	526	526	551	484	21			21		526			0	32	05/01/2017	1
31416K	WP	9	FNCL AA2453 PT 4.50 02/01/2039	04/25/2012	MBS Paydown 0.28247581	25,161	25,161	25,503	25,560	(456)			(456)		25,161			0	377	02/01/2039	1
31416K	WP	9	FNCL AA2453 PT 4.50 02/01/2039	05/25/2012	MBS Paydown 0.24276791	39,757	39,757	40,297	40,388	(717)			(717)		39,757			0	745	02/01/2039	1
31416K	WP	9	FNCL AA2453 PT 4.50 02/01/2039	06/25/2012	MBS Paydown 0.22005681	22,739	22,739	23,048	23,100	(397)			(397)		22,739			0	512	02/01/2039	1
36296J	FT	7	GN 692378 PT 4.50 02/15/2039	04/15/2012	MBS Paydown 0.57421028	20,164	20,164	20,413	20,393	(252)			(252)		20,164			0	302	02/15/2039	1
36296J	FT	7	GN 692378 PT 4.50 02/15/2039	05/15/2012	MBS Paydown 0.5632641	10,946	10,946	11,081	11,070	(131)			(131)		10,946			0	205	02/15/2039	1
36296J	FT	7	GN 692378 PT 4.50 02/15/2039	06/15/2012	MBS Paydown 0.54839437	14,870	14,870	15,053	15,038	(182)			(182)		14,870			0	335	02/15/2039	1
36296T	DP	5	GNSF 700410 PT 5.00 03/15/2039	04/15/2012	MBS Paydown 0.42967655	9,178	9,178	9,425	9,367	(8)			(8)		9,178			0	153	03/15/2039	1
36296T	DP	5	GNSF 700410 PT 5.00 03/15/2039	05/15/2012	MBS Paydown 0.40594263	23,734	23,734	24,372	24,222	(547)			(547)		23,734			0	494	03/15/2039	1
36296T	DP	5	GNSF 700410 PT 5.00 03/15/2039	06/15/2012	MBS Paydown 0.40534961	593	593	609	605	(1)			(1)		593			0	15	03/15/2039	1
83162C	FF	5	SBAP 1994-20D 1 7.70 04/01/2014	04/01/2012	MBS Paydown 0.011561769	12,515	12,515	12,554	5,006				0		12,515			0	482	04/01/2014	1
83162C	FH	1	SBA SER 94-20F 7.60 6/1/14	06/01/2012	MBS Paydown 0.012465826	26,266	26,266	26,266	26,266				0		26,266			0	998	06/01/2014	1
83162C	FN	8	SBAP 1994-20J 1 8.30 10/01/2014	04/01/2012	MBS Paydown 0.01115935	15,778	15,778	15,778	15,778				0		15,778			0	655	10/01/2014	1
83162C	FQ	1	SBAP 1994-20K 1 8.65 11/01/14	05/01/2012	MBS Paydown 0.009123823	36,692	36,692	36,692	36,692				0		36,692			0	1,587	11/01/2014	1
83162C	FR	9	SBAP 1994-20L 1 8.40 12/01/2014	06/01/2012	MBS Paydown 0.005238481	51,068	51,068	53,766	51,068				0		51,068			0	2,145	12/01/2014	1
0599999			Total - Bonds - U.S. Government			390,726	390,726	397,256	386,654	0			(3,703)		390,726			0	10,469	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	455,000	455,000	457,575	456,640	(1,640)			(1,640)		455,000			0	11,375	05/01/2015	1FE
2499999			Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions			455,000	455,000	457,575	456,640	0			(1,640)		455,000			0	11,375	XXX	XXX

**Bonds - U.S. Special Revenue and Special Assessment**

01170R	DA	7	ALASKA HSG A 2.80 12/01/2026	06/01/2012	Partial Call 100.0	680,000	680,000	680,000	680,001	(1)			(1)		680,000			0	9,996	12/01/2026	1FE
09089T	AY	7	BIRMINGHAM AL B 6.00 04/01/2022	04/01/2012	Sinking Fund Redemption 100.0	40,000	40,000	40,000	40,004	(4)			(4)		40,000			0	1,200	04/01/2022	1FE
312903	MA	2	FHR 119 H 7 PAC 7.5 1/15/2021	04/15/2012	MBS Paydown 0.01764989	315	315	316	315				0		315			0	10	01/15/2021	1
312903	MA	2	FHR 119 H 7 PAC 7.5 1/15/2021	05/15/2012	MBS Paydown 0.01746432	186	186	186	186				0		186			0	10	01/15/2021	1
312903	MA	2	FHR 119 H 7 PAC 7.5 1/15/2021	06/15/2012	MBS Paydown 0.01724664	218	218	218	218				0		218			0	8	01/15/2021	1
312909	3W	2	FHR 1250-J PAC1 7.00 5/15/2022	04/15/2012	MBS Paydown 0.03552534	301	301	309	305	(1)			(1)		301			0	7	05/15/2022	1
312909	3W	2	FHR 1250-J PAC1 7.00 5/15/2022	05/15/2012	MBS Paydown 0.03522372	302	302	309	306	(1)			(1)		302			0	9	05/15/2022	1
312909	3W	2	FHR 1250-J PAC1 7.00 5/15/2022	06/15/2012	MBS Paydown 0.03486044	363	363	373	368	(2)			(2)		363			0	13	05/15/2022	1
312915	QG	9	FHR 1491 I PAC 7.50 4/15/2023	04/15/2012	MBS Paydown 0.13362421	4,620	4,620	4,899	4,780	(116)			(116)		4,620			0	116	04/15/2023	1
312915	QG	9	FHR 1491 I PAC 7.50 4/15/2023	05/15/2012	MBS Paydown 0.13187353	3,501	3,501	3,712	3,623	(8)			(8)		3,501			0	109	04/15/2023	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		06/15/2012	MBS Paydown 0.12832075		7,106	7,106	7,533	7,352		(217)		(217)		7,106			0	266	04/15/2023	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		04/15/2012	MBS Paydown 0.10019872		34,270	34,270	35,852	35,462		(1,250)		(1,250)		34,270			0	743	07/15/2031	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		05/15/2012	MBS Paydown 0.09289826		36,502	36,502	38,188	37,772		(1,334)		(1,334)		36,502			0	989	07/15/2031	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		06/15/2012	MBS Paydown 0.08903225		19,330	19,330	20,223	20,003		(687)		(687)		19,330			0	628	07/15/2031	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		04/15/2012	MBS Paydown 0.190516		9,100	9,100	9,612	9,359		(21)		(21)		9,100			0	197	03/15/2020	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		05/15/2012	MBS Paydown 0.18669475		12,755	12,755	13,473	13,118		(39)		(39)		12,755			0	345	03/15/2020	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		06/15/2012	MBS Paydown 0.17694448		32,546	32,546	34,377	33,472		(939)		(939)		32,546			0	1,058	03/15/2020	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		04/15/2012	MBS Paydown 0.27123649		26,944	26,944	28,689	27,845		(785)		(785)		26,944			0	539	02/15/2022	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		05/15/2012	MBS Paydown 0.26428253		20,862	20,862	22,212	21,559		(574)		(574)		20,862			0	522	02/15/2022	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		06/15/2012	MBS Paydown 0.25725538		21,081	21,081	22,446	21,786		(589)		(589)		21,081			0	632	02/15/2022	1
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023		04/15/2012	MBS Paydown 0.04105334		28,948	28,948	23,322	28,060		189		189		28,948			0	589	10/15/2023	1
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023		05/15/2012	MBS Paydown 0.03868905		17,841	17,841	14,373	17,294		179		179		17,841			0	453	10/15/2023	1
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023		06/15/2012	MBS Paydown 0.03744981		9,351	9,351	7,534	9,064		118		118		9,351			0	285	10/15/2023	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		04/15/2012	MBS Paydown 0.6822141		20,213	20,213	22,105	21,165		(823)		(823)		20,213			0	455	12/15/2023	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		05/15/2012	MBS Paydown 0.66254881		19,665	19,665	21,506	20,592		(804)		(804)		19,665			0	553	12/15/2023	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		06/15/2012	MBS Paydown 0.64341662		19,132	19,132	20,923	20,033		(786)		(786)		19,132			0	646	12/15/2023	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		04/15/2012	MBS Paydown 0.15645185		7,309	7,309	7,579	7,482		(8)		(8)		7,309			0	146	09/15/2027	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		05/15/2012	MBS Paydown 0.15432126		6,392	6,392	6,628	6,543		(11)		(11)		6,392			0	160	09/15/2027	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		06/15/2012	MBS Paydown 0.15205208		6,808	6,808	7,059	6,968		(15)		(15)		6,808			0	204	09/15/2027	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		04/15/2012	MBS Paydown 0.22301354		8,916	8,916	9,408	9,249		(331)		(331)		8,916			0	189	01/15/2028	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		05/15/2012	MBS Paydown 0.22063136		2,382	2,382	2,514	2,471		(4)		(4)		2,382			0	63	01/15/2028	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		06/15/2012	MBS Paydown 0.21703922		3,592	3,592	3,790	3,726		(118)		(118)		3,592			0	114	01/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		04/15/2012	MBS Paydown 0.07735418		5,502	5,502	6,018	5,874		(311)		(311)		5,502			0	165	03/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		05/15/2012	MBS Paydown 0.07632825		4,645	4,645	5,080	4,959		(252)		(252)		4,645			0	174	03/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		06/15/2012	MBS Paydown 0.07533512		4,497	4,497	4,918	4,800		(243)		(243)		4,497			0	202	03/15/2028	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		04/15/2012	MBS Paydown 0.28055115		7,974	7,974	8,372	8,248		(6)		(6)		7,974			0	173	01/15/2029	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		05/15/2012	MBS Paydown 0.27127186		32,478	32,478	34,098	33,596		(1,112)		(1,112)		32,478			0	880	01/15/2029	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		06/15/2012	MBS Paydown 0.26866884		9,111	9,111	9,565	9,424		(238)		(238)		9,111			0	296	01/15/2029	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		04/15/2012	MBS Paydown 0.30574559		26,926	26,926	27,806	27,535		(633)		(633)		26,926			0	539	04/15/2031	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		05/15/2012	MBS Paydown 0.3002169		11,057	11,057	11,419	11,307		(240)		(240)		11,057			0	276	04/15/2031	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		06/15/2012	MBS Paydown 0.29441433		11,605	11,605	11,984	11,867		(254)		(254)		11,605			0	348	04/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		04/15/2012	MBS Paydown 0.10742957		6,732	6,732	7,060	6,979		(3)		(3)		6,732			0	146	09/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		05/15/2012	MBS Paydown 0.10328178		20,739	20,739	21,749	21,500		(777)		(777)		20,739			0	562	09/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		06/15/2012	MBS Paydown 0.10078834		12,467	12,467	13,074	12,925		(450)		(450)		12,467			0	405	09/15/2031	1
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020		04/15/2012	MBS Paydown 0.01317282		425	425	379	403		11		11		425			0	13	05/15/2020	1
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020		06/15/2012	MBS Paydown 0.01234086		383	383	342	363		6		6		383			0	15	05/15/2020	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		04/25/2012	MBS Paydown 0.01356296		410	410	431	420		(5)		(5)		410			0	10	02/25/2021	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		05/25/2012	MBS Paydown 0.01342627		273	273	287	280		(1)		(1)		273			0	8	02/25/2021	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		06/25/2012	MBS Paydown 0.01328552		282	282	296	288		(1)		(1)		282			0	10	02/25/2021	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		04/25/2012	MBS Paydown 0.02798104		3,561	3,561	3,603	3,569		(1)		(1)		3,561			0	95	07/25/2022	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		05/25/2012	MBS Paydown 0.02752101		4,600	4,600	4,654	4,610		(2)		(2)		4,600			0	153	07/25/2022	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		06/25/2012	MBS Paydown 0.02722962		2,914	2,914	2,948	2,920		(1)		(1)		2,914			0	117	07/25/2022	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		04/25/2012	MBS Paydown 0.04173076		1,534	1,534	1,547	1,536		(1)		(1)		1,534			0	41	07/25/2022	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		05/25/2012	MBS Paydown 0.04135307		1,511	1,511	1,524	1,513		(1)		(1)		1,511			0	50	07/25/2022	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		06/25/2012	MBS Paydown 0.04092605		1,708	1,708	1,723	1,711				0		1,708			0	68	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		04/25/2012	MBS Paydown 0.03545853		5,100	5,100	5,473	5,307		(172)		(172)		5,100			0	119	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		05/25/2012	MBS Paydown 0.0351615		1,747	1,747	1,874	1,817		(21)		(21)		1,747			0	51	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		06/25/2012	MBS Paydown 0.03486804		1,726	1,726	1,852	1,795		(21)		(21)		1,726			0	60	07/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		04/25/2012	MBS Paydown 0.05693788		457	457	488	472		(4)		(4)		457			0	9	10/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		05/25/2012	MBS Paydown 0.05554654		1,096	1,096	1,172	1,134		(30)		(30)		1,096			0	27	10/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		06/25/2012	MBS Paydown 0.0545132		814	814	870	843		(19)		(19)		814			0	24	10/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		04/25/2012	MBS Paydown 0.1030623		7,568	7,568	8,212	7,888		(246)		(246)		7,568			0	177	12/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		05/25/2012	MBS Paydown 0.10144337		6,476	6,476	7,027	6,750		(21)		(21)		6,476			0	189	12/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		06/25/2012	MBS Paydown 0.09974297		6,802	6,802	7,381	7,090		(29)		(29)		6,802			0	238	12/25/2022	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		04/25/2012	MBS Paydown 0.47861754		27,068	27,068	29,967	28,581		(1,312)		(1,312)		27,068			0	632	09/25/2023	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		05/25/2012	MBS Paydown 0.46904651		19,142	19,142	21,192	20,212		(841)		(841)		19,142			0	558	09/25/2023	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		06/25/2012	MBS Paydown 0.45757909		22,935	22,935	25,391	24,217		(1,085)		(1,085)		22,935			0	803	09/25/2023	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		04/25/2012	MBS Paydown 0.52540385		6,822	6,822	7,538	7,206		(335)		(335)		6,822			0	159	04/25/2024	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		05/25/2012	MBS Paydown 0.51935727		2,933	2,933	3,240	3,097		(99)		(99)		2,933			0	86	04/25/2024	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		06/25/2012	MBS Paydown 0.51231961		3,413	3,413	3,772	3,605		(130)		(130)		3,413			0	119	04/25/2024	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		04/25/2012	MBS Paydown 0.07275039		2,590	2,590	2,767	2,688		(83)		(83)		2,590			0	56	01/25/2022	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		05/25/2012	MBS Paydown 0.07160683		1,487	1,487	1,589	1,543		(37)		(37)		1,487			0	40	01/25/2022	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		06/25/2012	MBS Paydown 0.07085177		982	982	1,049	1,019		(16)		(16)		982			0	32	01/25/2022	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		04/18/2012	MBS Paydown 0.11844119		22,535	22,535	24,283	23,035		(532)		(532)		22,535			0	526	04/18/2027	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		05/18/2012	MBS Paydown 0.11616095		10,329	10,329	11,131	10,558		(8)		(8)		10,329			0	301	04/18/2027	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		06/18/2012	MBS Paydown 0.11439978		7,978	7,978	8,597	8,155		(11)		(11)		7,978			0	279	04/18/2027	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		04/25/2012	MBS Paydown 0.34282551		46,237	46,237	49,172	48,212		(1,875)		(1,875)		46,237			0	1,002	02/25/2029	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		05/25/2012	MBS Paydown 0.33728773		33,227	33,227	35,336	34,646		(1,271)		(1,271)		33,227			0	900	02/25/2029	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		06/25/2012	MBS Paydown 0.32507055		73,303	73,303	77,956	76,434		(3,162)		(3,162)		73,303			0	2,382	02/25/2029	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018		04/25/2012	MBS Paydown 0.00236676		703	703	696	698				0		703			0	22	10/25/2018	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018		05/25/2012	MBS Paydown 0.00232811		570	570	565	566				0		570			0	22	10/25/2018	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018		06/25/2012	MBS Paydown 0.00228671		611	611	605	606				0		611			0	28	10/25/2018	1

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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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		04/25/2012	MBS Paydown 0.01535475		518	518	574	544	(5)			(5)		518			0	16	11/25/2019	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		05/25/2012	MBS Paydown 0.01518234		517	517	574	544	(5)			(5)		517			0	19	11/25/2019	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		06/25/2012	MBS Paydown 0.01462009		1,687	1,687	1,871	1,772	(74)			(74)		1,687			0	76	11/25/2019	1
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		04/25/2012	MBS Paydown 0.17807807		12,820	12,820	13,519	13,339	(517)			(517)		12,820			0	278	10/25/2031	1
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		05/25/2012	MBS Paydown 0.17299518		16,286	16,286	17,173	16,944	(673)			(673)		16,286			0	441	10/25/2031	1
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		06/25/2012	MBS Paydown 0.1656937		23,394	23,394	24,669	24,340	(991)			(991)		23,394			0	760	10/25/2031	1
31392A F5 2	FNR 2001-73 PG PAC 6.0 9/25/2031		04/25/2012	MBS Paydown 0.03934219		30,832	30,832	32,485	31,318	(219)			(219)		30,832			0	617	09/25/2031	1
31392A F5 2	FNR 2001-73 PG PAC 6.0 9/25/2031		05/25/2012	MBS Paydown 0.03502772		21,572	21,572	22,728	21,912	(211)			(211)		21,572			0	539	09/25/2031	1
31392A F5 2	FNR 2001-73 PG PAC 6.0 9/25/2031		06/25/2012	MBS Paydown 0.02796061		35,336	35,336	37,229	35,893	(422)			(422)		35,336			0	1,060	09/25/2031	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		04/25/2012	MBS Paydown 0.19673363		33,634	33,634	34,976	34,585	(996)			(996)		33,634			0	673	02/25/2032	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		05/25/2012	MBS Paydown 0.18639521		54,794	54,794	56,979	56,341	(1,674)			(1,674)		54,794			0	1,370	02/25/2032	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		06/25/2012	MBS Paydown 0.18554917		4,484	4,484	4,663	4,611	(2)			(2)		4,484			0	135	02/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		04/25/2012	MBS Paydown 0.55140923		71,207	71,207	75,049	73,849	(2,672)			(2,672)		71,207			0	1,424	09/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		05/25/2012	MBS Paydown 0.53853327		64,380	64,380	67,854	66,769	(2,396)			(2,396)		64,380			0	1,609	09/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		06/25/2012	MBS Paydown 0.52359495		74,692	74,692	78,722	77,463	(2,823)			(2,823)		74,692			0	2,241	09/25/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		04/15/2012	MBS Paydown 0.5573422		91,947	91,947	97,778	96,101	(4,109)			(4,109)		91,947			0	1,992	05/15/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		05/15/2012	MBS Paydown 0.55093661		32,028	32,028	34,059	33,475	(1,253)			(1,253)		32,028			0	867	05/15/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		06/15/2012	MBS Paydown 0.54704087		19,479	19,479	20,714	20,359	(656)			(656)		19,479			0	633	05/15/2032	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		04/15/2012	MBS Paydown 0.47552905		48,485	48,485	50,929	50,205	(1,650)			(1,650)		48,485			0	970	05/15/2032	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		05/15/2012	MBS Paydown 0.46720045		37,479	37,479	39,368	38,809	(1,238)			(1,238)		37,479			0	937	05/15/2032	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		06/15/2012	MBS Paydown 0.45558706		52,260	52,260	54,895	54,115	(1,803)			(1,803)		52,260			0	1,568	05/15/2032	1
31393F V3 7	FHR 2534 SG IO INV 1/15/2032		06/15/2012	MBS Paydown 0.0									0					0	2,644	01/15/2032	1
31393Q PE 6	FHR 2614 UD PAC 5.50 6/15/2031		04/15/2012	MBS Paydown 0.06332059		186,212	186,212	190,005	187,370	(1,212)			(1,212)		186,212			0	3,414	06/15/2031	1
31393Q PE 6	FHR 2614 UD PAC 5.50 6/15/2031		05/15/2012	MBS Paydown 0.03692672		105,575	105,575	107,726	106,232	(528)			(528)		105,575			0	2,419	06/15/2031	1
31393Q PE 6	FHR 2614 UD PAC 5.50 6/15/2031		06/15/2012	MBS Paydown 0.0		147,707	147,707	150,716	148,626	(219)			(219)		147,707			0	4,062	06/15/2031	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		04/20/2012	MBS Paydown 0.15196229		4,907	4,907	5,120	5,065	(153)			(153)		4,907			0	106	04/20/2031	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		05/20/2012	MBS Paydown 0.14940408		5,116	5,116	5,338	5,281	(161)			(161)		5,116			0	139	04/20/2031	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		06/20/2012	MBS Paydown 0.14697733		4,854	4,854	5,064	5,010	(152)			(152)		4,854			0	158	04/20/2031	1
38373Q MR 9	GNR 2003-39 GE PAC 5.50 8/16/32		04/16/2012	MBS Paydown 0.42256589		133,353	133,353	135,275	134,058	(866)			(866)		133,353			0	2,445	08/16/2032	1
38373Q MR 9	GNR 2003-39 GE PAC 5.50 8/16/32		05/16/2012	MBS Paydown 0.39111124		125,819	125,819	127,632	126,483	(803)			(803)		125,819			0	2,883	08/16/2032	1
38373Q MR 9	GNR 2003-39 GE PAC 5.50 8/16/32		06/16/2012	MBS Paydown 0.38113086		39,922	39,922	40,497	40,132	(193)			(193)		39,922			0	1,098	08/16/2032	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		04/20/2012	MBS Paydown 0.26067696		15,572	15,572	16,439	16,221	(585)			(585)		15,572			0	337	05/20/2032	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		05/20/2012	MBS Paydown 0.2551395		27,687	27,687	29,228	28,841	(1,134)			(1,134)		27,687			0	750	05/20/2032	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		06/20/2012	MBS Paydown 0.25029222		24,236	24,236	25,585	25,246	(981)			(981)		24,236			0	788	05/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32		04/20/2012	MBS Paydown 0.2103956		12,615	12,615	13,287	13,119	(465)			(465)		12,615			0	271	03/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32		05/20/2012	MBS Paydown 0.20670371		16,351	16,351	17,222	17,005	(629)			(629)		16,351			0	439	03/20/2032	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32.....		06/20/2012	MBS Paydown 0.2032934.....		15,104	15,104	15,909	15,708		(576)		(576)		15,104			0	487	03/20/2032	1.....
407271 GN 9	HAMILTON ECON KING 5.97 06/01/2016.....		06/01/2012	Sinking Fund Redemption 100.0.....		185,000	185,000	185,000	184,997		3		3		185,000			0	5,522	06/01/2016	1FE.....
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021.....		06/01/2012	Sinking Fund Redemption 100.0.....		130,000	130,000	135,794	133,335		(225)		(225)		130,000			0	3,640	12/01/2021	1FE.....
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		04/11/2012	Sinking Fund Redemption 100.0.....		95,839	95,839	94,584	93,479		144		144		95,839			0	2,811	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.....		96,556	96,556	95,292	94,179		189		189		96,556			0	3,540	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.....		97,239	97,239	95,966	94,845		235		235		97,239			0	4,279	09/11/2018	4.....
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11/01/2027.....		05/01/2012	Partial Make Whole Call 100.0....		3,800,000	3,800,000	3,876,000	3,873,833		(73,833)		(73,833)		3,800,000			0	121,980	11/01/2027	1FE.....
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030.....		06/01/2012	Partial Call 100.0.....		455,000	455,000	455,000	454,984		16		16		455,000			0	9,808	01/01/2030	1FE.....
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32.....		06/15/2012	Sinking Fund Redemption 100.0.....		23,011	23,011	21,589	21,648		1,346		1,346		23,011			0	665	12/15/2032	1FE.....
676907 PA 0	OH HFA MTG RES 5.80 09/01/2022.....		03/01/2012	Prior Period Adjustment.....									0					0	2,419	09/01/2022	1FE.....
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035.....		04/15/2012	MBS Paydown 0.939188793.....		20,140	20,140	22,396	22,311		(2,218)		(2,218)		20,140			0	448	01/20/2035	1.....
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035.....		05/15/2012	MBS Paydown 0.937649183.....		23,094	23,094	25,681	25,583		(2,545)		(2,545)		23,094			0	640	01/20/2035	1.....
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035.....		06/15/2012	MBS Paydown 0.936288693.....		20,407	20,407	22,694	22,607		(2,248)		(2,248)		20,407			0	681	01/20/2035	1.....
835574 AN 4	SONOMA CTY CA 6.625 6/1/2013.....		06/01/2012	Sinking Fund Redemption 100.0.....		300,000	300,000	280,083	296,850		3,150		3,150		300,000			0	9,938	06/01/2013	2FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....					8,425,983	8,425,983	8,589,666	8,561,618	0	(133,894)	0	(133,894)	0	8,425,983	0	0	0	241,877	XXX...	XXX...
<b>Bonds - Industrial and Miscellaneous</b>																					
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....		04/25/2012	MBS Paydown 0.199740614.....		3,115	3,115	3,141	3,131		1		1		3,115			0	75	12/25/2032	1FM.....
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....		05/25/2012	MBS Paydown 0.199168135.....		283	283	286	285				0		283			0	8	12/25/2032	1FM.....
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....		06/25/2012	MBS Paydown 0.193569933.....		2,771	2,771	2,794	2,785				0		2,771			0	93	12/25/2032	1FM.....
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....		03/25/2012	Prior Period Adjustment.....							57		57					0		12/25/2033	1FM.....
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....		04/25/2012	MBS Paydown 0.11370684.....		4,597	4,597	4,659	4,643		(1)		(1)		4,597			0	84	12/25/2033	1FM.....
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....		05/25/2012	MBS Paydown 0.109344079.....		8,726	8,726	8,844	8,814		(116)		(116)		8,726			0	200	12/25/2033	1FM.....
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....		06/25/2012	MBS Paydown 0.106943716.....		4,801	4,801	4,866	4,849		(1)		(1)		4,801			0	132	12/25/2033	1FM.....
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17.....	R..	06/25/2012	MBS Paydown 0.954956393.....		205,338	205,338	194,301	195,213		1,695		1,695		205,338			0	814	03/25/2017	1FE.....
00174E AG 4	AMMC 2006-6A A2 CLO FLT 05-03-2018.....	R..	05/25/2012	MBS Paydown 0.79839846.....		412,688	412,688	399,275	399,275		524		524		412,688			0		05/03/2018	1FE.....
00206R AP 7	T-CALL06/12 6.70 11/15/2013.....		06/29/2012	Make Whole Call 108.083863.....		4,323,355	4,000,000	4,501,560	4,228,506		(58,929)		(58,929)		4,169,577		153,777	153,777	166,756	11/15/2013	1FE.....
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....		04/25/2012	MBS Paydown 0.205399065.....		662,870	662,870	650,441	649,475		(33,111)		(33,111)		662,870			0	327	02/25/2037	3AM.....
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....		05/25/2012	MBS Paydown 0.144066574.....		674,657	674,657	662,008	661,024		(51,145)		(51,145)		674,657			0	1,226	02/25/2037	3AM.....
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....		06/25/2012	MBS Paydown 0.090085683.....		593,790	593,790	582,656	581,791		(2,238)		(2,238)		593,790			0	1,247	02/25/2037	3AM.....
00441A AA 2	ACE HARDWARE 9.125 06/01/2016.....		06/01/2012	Call 104.563.....		2,091,260	2,000,000	1,972,000	1,982,260		17,740		17,740		2,000,000		91,260	91,260	91,250	06/01/2016	3FE.....
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....		04/25/2012	MBS Paydown 0.61411626.....		98,732	98,732	86,514	87,948		1,820		1,820		98,732			0	123	08/25/2036	1FM.....
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....		05/25/2012	MBS Paydown 0.59658565.....		158,074	158,074	138,512	140,808		3,531		3,531		158,074			0	243	08/25/2036	1FM.....
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....		06/25/2012	MBS Paydown 0.567376.....		263,383	263,383	230,790	234,615		15,422		15,422		263,383			0	484	08/25/2036	1FM.....
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....		03/25/2012	Prior Period Adjustment.....							(8,564)		(8,564)					0		11/25/2034	1FM.....
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....		04/25/2012	MBS Paydown 0.80839297.....		196,343	196,343	158,570	159,463		31,979		31,979		196,343			0	591	11/25/2034	1FM.....
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....		05/25/2012	MBS Paydown 0.78209211.....		334,573	334,573	270,208	271,728		58,686		58,686		334,573			0	1,354	11/25/2034	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....		06/25/2012	MBS Paydown 0.76944362.....		160,901	160,901	129,947	130,678		1,306		1,306		160,901			0	823	11/25/2034	1FM.....
00505H AA 0	ACST 2006-1A G1 ABS FLT 06/20/2031.....		03/15/2012	Prior Period Adjustment.....							(6)		(6)					0		06/20/2031	1AM.....
00505H AA 0	ACST 2006-1A G1 ABS FLT 06/20/2031.....		04/15/2012	MBS Paydown 0.662769349.....		26,091	26,091	23,417	23,984		238		238		26,091			0	48	06/20/2031	1AM.....
00505H AA 0	ACST 2006-1A G1 ABS FLT 06/20/2031.....		05/15/2012	MBS Paydown 0.657568961.....		26,002	26,002	23,337	23,902		294		294		26,002			0	58	06/20/2031	1AM.....
00505H AA 0	ACST 2006-1A G1 ABS FLT 06/20/2031.....		06/15/2012	MBS Paydown 0.645139108.....		62,149	62,149	55,779	57,131		(291)		(291)		62,149			0	165	06/20/2031	1AM.....
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....		03/25/2012	Prior Period Adjustment.....				(857)					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.....		18,782	18,782	13,570	(12,890)		88		88		18,782			0	343	06/25/2037	6FM.....
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....		04/25/2012	Pass-Through Loss.....			8,949	6,465					0					0	164	06/25/2037	6FM.....
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....		05/25/2012	MBS Paydown 0.38316062.....		22,815	22,815	16,484	(42,850)		292		292		22,815			0	524	06/25/2037	6FM.....
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....		05/25/2012	Pass-Through Loss.....			69,370	50,120					0					0	1,595	06/25/2037	6FM.....
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....		06/25/2012	MBS Paydown 0.32939502.....		32,257	32,257	23,306	(44,435)		303		303		32,257			0	893	06/25/2037	6FM.....
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....		06/25/2012	Pass-Through Loss.....			63,338	45,762					0					0	1,753	06/25/2037	6FM.....
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....		03/25/2012	Prior Period Adjustment.....							7		7					0		05/25/2036	1FM.....
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....		04/25/2012	MBS Paydown 0.13970328.....		103,682	103,682	86,056	88,641		14,208		14,208		103,682			0	1,704	05/25/2036	1FM.....
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....		05/25/2012	MBS Paydown 0.12324194.....		108,935	108,935	90,416	93,132		15,195		15,195		108,935			0	2,238	05/25/2036	1FM.....
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....		06/25/2012	MBS Paydown 0.10713736.....		106,574	106,574	88,456	91,113		15,070		15,070		106,574			0	2,627	05/25/2036	1FM.....
00922K AA 8	AIR 2 US 8.027 10/01/2019.....		04/01/2012	Sinking Fund Redemption 100.0.....		80,693	80,693	79,079	79,084		129		129		80,693			0	3,239	10/01/2019	3AM.....
020520 XX 5	ALON USA ENERGY TL L+225 06/22/2013.....		02/13/2012	Prior Period Adjustment.....									0					0	2,624	06/22/2013	4FE.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		03/25/2012	Prior Period Adjustment.....									0					0		06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		04/25/2012	MBS Paydown 0.306500244.....		37,693	37,693	25,396	36,990		793		793		37,693			0	726	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		04/25/2012	Pass-Through Loss.....			27,880	18,784					0					0	537	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		05/25/2012	MBS Paydown 0.300672673.....		32,820	32,820	22,112	32,873		705		705		32,820			0	791	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		05/25/2012	Pass-Through Loss.....			25,456	17,151					0					0	614	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		06/25/2012	MBS Paydown 0.296039458.....		27,312	27,312	18,401	26,136		560		560		27,312			0	789	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		06/25/2012	Pass-Through Loss.....			19,020	12,815					0					0	550	06/25/2036	1FM.....
02377V AA 0	AMER AIR PT 11-2 8.625 10/15/2021.....		04/15/2012	Sinking Fund Redemption 100.0.....		280,457	280,457	280,752	280,750		(2)		(2)		280,457			0	12,834	10/15/2021	3AM.....
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18.....		06/15/2012	Sinking Fund Redemption 100.0.....		235,000	235,000	231,958	232,950		1,896		1,896		235,000			0	5,840	12/15/2018	1FE.....
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18.....		06/15/2012	Sinking Fund Redemption 100.0.....		80,000	80,000	78,263	78,821		1,032		1,032		80,000			0	2,108	12/15/2018	1FE.....
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....		04/25/2012	MBS Paydown 0.527804021.....		12,592	12,592	9,444	9,071		304		304		12,592			0	19	10/25/2046	1FM.....
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....		05/25/2012	MBS Paydown 0.515562095.....		36,726	36,726	27,544	26,456		7,094		7,094		36,726			0	70	10/25/2046	1FM.....
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....		06/25/2012	MBS Paydown 0.507433664.....		24,385	24,385	18,289	17,567		3,777		3,777		24,385			0	55	10/25/2046	1FM.....
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....		06/25/2012	MBS Paydown 0.203285931.....		89,921	89,921	76,938	76,938		3,026		3,026		89,921			0	204	02/25/2045	1Z.....
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....		04/25/2012	MBS Paydown 0.2458516.....		44,836	44,836	39,063	39,343		208		208		44,836			0	414	06/25/2045	1FM.....
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....		05/25/2012	MBS Paydown 0.2443043.....		28,285	28,285	24,643	24,820		179		179		28,285			0	326	06/25/2045	1FM.....
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....		06/25/2012	MBS Paydown 0.2425461.....		32,140	32,140	28,002	28,202		234		234		32,140			0	443	06/25/2045	1FM.....
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27.....		04/25/2012	MBS Paydown 0.094620103.....		2,474	2,474	2,472	2,465		16		16		2,474			0	67	03/25/2027	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27.....		05/25/2012	MBS Paydown 0.094065539.....		2,218	2,218	2,216	2,210				16		2,218			0	75	03/25/2027	1FM.....
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27.....		06/25/2012	MBS Paydown 0.093794781.....		1,083	1,083	1,082	1,079				18		1,083			0	44	03/25/2027	1FM.....
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27.....		04/25/2012	MBS Paydown 0.229931935.....		57,389	57,389	57,425	57,389				0		57,389			0	1,448	10/25/2027	1FM.....
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27.....		06/25/2012	MBS Paydown 0.226367744.....		57,027	57,027	57,063	57,027				0		57,027			0	2,158	10/25/2027	1FM.....
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17.....		04/24/2012	MBS Paydown 0.306621979.....		448,100	448,100	414,493	440,075		4,211		4,211		448,100			0	1,085	05/24/2017	1FE.....
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17.....		05/24/2012	MBS Paydown 0.26270367.....		746,611	746,611	690,615	733,240		8,683		8,683		746,611			0	2,237	05/24/2017	1FE.....
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17.....		06/24/2012	MBS Paydown 0.241977294.....		352,348	352,348	325,922	346,038		5,186		5,186		352,348			0	1,265	05/24/2017	1FE.....
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017.....		03/24/2012	Prior Period Adjustment.....									0					0	(1,744)	12/24/2017	1FE.....
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017.....		04/24/2012	MBS Paydown 0.16230902.....		55,219	55,219	51,216	55,219				0		55,219			0	40	12/24/2017	1FE.....
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017.....		05/24/2012	MBS Paydown 0.15080954.....		114,995	114,995	106,658	114,995				0		114,995			0	102	12/24/2017	1FE.....
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017.....		06/24/2012	MBS Paydown 0.14440789.....		64,017	64,017	59,375	64,017				0		64,017			0	361	12/24/2017	1FE.....
03939R AB 6	ARCH WESTERN FIN 6.75 07/01/2013.....		05/16/2012	Cash Tender 97.25.....		3,890,000	4,000,000	3,998,750	3,999,397		10,603		10,603		3,890,000			0	135,000	07/01/2013	3FE.....
03939R AB 6	ARCH WESTERN FIN 6.75 07/01/2013.....		05/16/2012	Consent Fee.....		120,000			3,999,397				0		120,000			0	101,250	07/01/2013	3FE.....
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....		04/15/2012	Paydown 100.0.....		8,467	8,467	8,467	8,467				0		8,467			0	140	10/15/2024	1.....
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....		05/15/2012	Paydown 100.0.....		8,501	8,501	8,501	8,501				0		8,501			0	175	10/15/2024	1.....
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....		06/15/2012	Paydown 100.0.....		8,537	8,537	8,537	8,537				0		8,537			0	211	10/15/2024	1.....
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....		04/25/2012	MBS Paydown 0.99059301.....		137,467	137,467	89,327	95,958		1,101		1,101		137,467			0	185	07/25/2036	1FM.....
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....		05/25/2012	MBS Paydown 0.987755632.....		51,646	51,646	33,560	36,051		559		559		51,646			0	86	07/25/2036	1FM.....
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....		06/25/2012	MBS Paydown 0.976602589.....		203,008	203,008	131,917	141,708		2,507		2,507		203,008			0	404	07/25/2036	1FM.....
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15.....		05/15/2012	Paydown 100.0.....		44,883	44,883	51,498	51,498		(1,098)		(1,098)		44,883			0	1,548	11/15/2015	1Z.....
053773 ZZ 3	AVIS TRANCHE B TL LIBOR+500 9/22/2018.....		03/15/2012	Prior Period Adjustment.....									(15,644)		(15,644)			0	(3,747)	09/22/2018	3FE.....
053773 ZZ 3	AVIS TRANCHE B TL LIBOR+500 9/22/2018.....		04/30/2012	Paydown 100.0.....		5,000	5,000	4,900	4,902		152		152		5,000			0	107	09/22/2018	3FE.....
053773 ZZ 3	AVIS TRANCHE B TL LIBOR+500 9/22/2018.....		06/01/2012	Paydown 100.0.....		142,857	142,857	140,000	140,065		4,345		4,345		142,857			0	6,344	09/22/2018	3FE.....
05530P AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....		04/25/2012	MBS Paydown 0.100144055.....		1,317,847	1,317,847	1,237,524	1,238,017		57,764		57,764		1,317,847			0	872	02/25/2047	1FM.....
05530P AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....		05/25/2012	MBS Paydown 0.08922495.....		1,067,343	1,067,343	1,002,288	1,002,687		47,506		47,506		1,067,343			0	707	02/25/2047	1FM.....
05530P AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....		06/25/2012	MBS Paydown 0.075854051.....		1,307,005	1,307,005	1,227,343	1,227,833		73,695		73,695		1,307,005			0	865	02/25/2047	1FM.....
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....		03/26/2012	Prior Period Adjustment.....									15					0		04/26/2037	1FM.....
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....		04/26/2012	MBS Paydown 0.378453002.....		228,543	228,543	209,777	215,453		7,963		7,963		228,543			0	3,190	04/26/2037	1FM.....
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....		05/26/2012	MBS Paydown 0.367923162.....		125,431	125,431	115,132	118,247		1,052		1,052		125,431			0	2,008	04/26/2037	1FM.....
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....		06/26/2012	MBS Paydown 0.354385219.....		161,264	161,264	148,023	152,027		4,859		4,859		161,264			0	2,912	04/26/2037	1FM.....
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36.....		04/26/2012	MBS Paydown 0.721579751.....		52,411	52,411	39,308	41,038		5,403		5,403		52,411			0	961	08/26/2036	1FM.....
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36.....		05/26/2012	MBS Paydown 0.711808591.....		52,647	52,647	39,485	41,223		5,587		5,587		52,647			0	1,206	08/26/2036	1FM.....
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36.....		06/26/2012	MBS Paydown 0.702282919.....		51,324	51,324	38,493	40,187		5,430		5,430		51,324			0	1,411	08/26/2036	1FM.....
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....		04/26/2012	MBS Paydown 0.447617548.....		182,468	182,468	178,363	178,770		2,470		2,470		182,468			0	3,345	06/26/2035	1FM.....
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....		05/26/2012	MBS Paydown 0.443059739.....		64,676	64,676	63,221	63,365		85		85		64,676			0	1,482	06/26/2035	1FM.....

QE05.6

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....		06/26/2012	MBS Paydown 0.43135967.....		166,026	166,026	162,290	162,660		2,279		2,279		166,026			0	4,566	06/26/2035	1FM.....
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36.....		04/26/2012	MBS Paydown 0.411598371.....		630,223	630,223	592,410	585,154		35,847		35,847		630,223			0	12,626	11/26/2036	1FM.....
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36.....		05/26/2012	MBS Paydown 0.41120894.....		12,490	12,490	11,740	11,597		63		63		12,490			0	313	11/26/2036	1FM.....
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36.....		06/26/2012	MBS Paydown 0.398412063.....		410,421	410,421	385,796	381,071		21,561		21,561		410,421			0	12,349	11/26/2036	1FM.....
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....		04/27/2012	MBS Paydown 0.52573088.....		118,696	118,696	115,432	115,484		160		160		118,696			0	2,374	06/27/2037	1FM.....
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....		05/27/2012	MBS Paydown 0.502883511.....		418,267	418,267	406,764	406,950		6,018		6,018		418,267			0	10,457	06/27/2037	1FM.....
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....		06/27/2012	MBS Paydown 0.486386516.....		302,010	302,010	293,705	293,839		3,461		3,461		302,010			0	9,060	06/27/2037	1FM.....
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37.....		04/26/2012	MBS Paydown 0.455031884.....		185,214	185,214	179,889	180,883		1,066		1,066		185,214			0	3,704	06/26/2037	1FM.....
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37.....		05/26/2012	MBS Paydown 0.440801578.....		192,066	192,066	186,545	187,575		1,457		1,457		192,066			0	4,802	06/26/2037	1FM.....
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37.....		06/26/2012	MBS Paydown 0.428867277.....		161,077	161,077	156,446	157,311		652		652		161,077			0	4,832	06/26/2037	1FM.....
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....		04/26/2012	MBS Paydown 0.852120459.....		57,759	57,759	56,892	56,994		18		18		57,759			0	1,059	03/26/2036	1FM.....
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....		05/26/2012	MBS Paydown 0.836769739.....		125,753	125,753	123,867	124,088		688		688		125,753			0	2,882	03/26/2036	1FM.....
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....		06/26/2012	MBS Paydown 0.829173202.....		62,231	62,231	61,297	61,407		87		87		62,231			0	1,711	03/26/2036	1FM.....
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....		04/26/2012	MBS Paydown 0.368792846.....		37,131	37,131	35,994	36,377		96		96		37,131			0	743	03/26/2037	1FM.....
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....		05/26/2012	MBS Paydown 0.358004189.....		119,884	119,884	116,212	117,451		389		389		119,884			0	2,999	03/26/2037	1FM.....
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....		06/26/2012	MBS Paydown 0.355289965.....		30,160	30,160	29,237	29,549		130		130		30,160			0	905	03/26/2037	1FM.....
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....		04/26/2012	MBS Paydown 0.213921749.....		4,304	4,304	4,181	4,200		83		83		4,304			0	75	07/26/2037	1FM.....
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....		05/26/2012	MBS Paydown 0.182673036.....		9,617	9,617	9,341	9,384		205		205		9,617			0	210	07/26/2037	1FM.....
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....		06/26/2012	MBS Paydown 0.170610438.....		3,712	3,712	3,606	3,622		77		77		3,712			0	97	07/26/2037	1FM.....
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....		04/26/2012	MBS Paydown 0.478305286.....		174,127	174,127	172,821	173,081		84		84		174,127			0	3,483	12/26/2036	1FM.....
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....		05/26/2012	MBS Paydown 0.465384396.....		208,647	208,647	207,082	207,393		860		860		208,647			0	5,216	12/26/2036	1FM.....
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....		06/26/2012	MBS Paydown 0.450766732.....		236,046	236,046	234,276	234,628		1,055		1,055		236,046			0	7,081	12/26/2036	1FM.....
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....		04/26/2012	MBS Paydown 0.966736347.....		2,724	2,724	2,452	2,460		42		42		2,724			0	48	11/26/2035	1AM.....
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....		05/26/2012	MBS Paydown 0.96588073.....		2,497	2,497	2,247	2,254		34		34		2,497			0	55	11/26/2035	1AM.....
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....		06/26/2012	MBS Paydown 0.965065178.....		2,380	2,380	2,142	2,148		37		37		2,380			0	63	11/26/2035	1AM.....
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....		04/26/2012	MBS Paydown 0.899233667.....		267,454	267,454	265,448	266,745		(492)		(492)		267,454			0	6,229	12/26/2035	1Z.....
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....		05/26/2012	MBS Paydown 0.879080401.....		267,454	267,454	265,448	266,745		(781)		(781)		267,454			0	7,461	12/26/2035	1Z.....
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....		06/26/2012	MBS Paydown 0.857637325.....		284,571	284,571	282,437	283,816		(1,509)		(1,509)		284,571			0	9,234	12/26/2035	1Z.....
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....		04/26/2012	MBS Paydown 0.896836391.....		687,420	687,420	659,924	659,937		25,690		25,690		687,420			0	6,544	02/26/2036	1FE.....
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....		05/26/2012	MBS Paydown 0.880683458.....		327,162	327,162	314,075	314,081		1,940		1,940		327,162			0	3,904	02/26/2036	1FE.....
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....		06/26/2012	MBS Paydown 0.860795668.....		402,807	402,807	386,695	386,703		7,141		7,141		402,807			0	5,787	02/26/2036	1FE.....
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....		04/26/2012	MBS Paydown 0.861063433.....		70,461	70,461	66,762	66,810		352		352		70,461			0	1,410	10/26/2035	1FM.....
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....		05/26/2012	MBS Paydown 0.853916651.....		70,803	70,803	67,086	67,134		441		441		70,803			0	1,771	10/26/2035	1FM.....
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....		06/26/2012	MBS Paydown 0.846733127.....		71,167	71,167	67,431	67,479		532		532		71,167			0	2,137	10/26/2035	1FM.....
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....		04/26/2012	MBS Paydown 0.932597071.....		48,139	48,139	37,067	37,067		565		565		48,139			0	224	11/26/2035	1Z.....
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....		05/26/2012	MBS Paydown 0.928043554.....		48,258	48,258	37,159	37,159		665		665		48,258			0	339	11/26/2035	1Z.....

QE05.7

**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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....		06/26/2012	MBS Paydown 0.923481666.....		48,347	48,347	37,227	37,227		750		750		48,347			0	454	11/26/2035	1Z.....
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE...		04/26/2012	MBS Paydown 0.989665928.....		66,388	66,388	58,421	58,421		148		148		66,388			0	424	01/26/2036	4Z.....
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE...		05/26/2012	MBS Paydown 0.976784402.....		220,171	220,171	193,751	193,751		5,862		5,862		220,171			0	1,883	01/26/2036	4Z.....
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE...		06/26/2012	MBS Paydown 0.96676287.....		171,288	171,288	150,733	150,733		801		801		171,288			0	1,836	01/26/2036	4Z.....
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....		04/25/2012	MBS Paydown 0.164763866.....		60,905	60,905	58,729	59,504		1,046		1,046		60,905			0	1,421	12/25/2035	1FM.....
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....		05/25/2012	MBS Paydown 0.163245615.....		14,903	14,903	14,371	14,560		196		196		14,903			0	435	12/25/2035	1FM.....
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....		04/26/2012	MBS Paydown 0.888964587.....		281,038	281,038	281,916	281,597		(242)		(242)		281,038			0	5,202	03/26/2037	1FM.....
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....		05/26/2012	MBS Paydown 0.876427213.....		253,556	253,556	254,348	254,060		(216)		(216)		253,556			0	5,872	03/26/2037	1FM.....
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....		06/26/2012	MBS Paydown 0.865451357.....		221,976	221,976	222,669	222,417		(237)		(237)		221,976			0	6,163	03/26/2037	1FM.....
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47....		04/26/2012	MBS Paydown 0.906856788.....		365,357	365,357	340,239	340,478		2,566		2,566		365,357			0	5,053	01/26/2047	1FM.....
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47....		05/26/2012	MBS Paydown 0.87045573.....		620,929	620,929	578,240	578,647		21,398		21,398		620,929			0	10,040	01/26/2047	1FM.....
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47....		06/26/2012	MBS Paydown 0.857626258.....		218,845	218,845	203,800	203,943		2,236		2,236		218,845			0	4,064	01/26/2047	1FM.....
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE...		05/26/2012	MBS Paydown 0.995972797.....		84,120	84,120	78,232	78,232		9		9		84,120			0	190	05/26/2036	1Z.....
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE...		06/26/2012	MBS Paydown 0.978167915.....		371,908	371,908	345,875	345,875		5,152		5,152		371,908			0	1,681	05/26/2036	1Z.....
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE...		05/26/2012	MBS Paydown 0.988656543.....		256,385	256,385	225,619	225,619		23,902		23,902		256,385			0	607	11/26/2035	1Z.....
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE...		06/26/2012	MBS Paydown 0.972315986.....		369,329	369,329	325,010	325,010		37,377		37,377		369,329			0	1,747	11/26/2035	1Z.....
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023.....		04/01/2012	Sinking Fund Redemption 100.0.....		215,323	215,323	215,323	209,951		(467)		(467)		215,323			0	5,348	04/01/2023	1FE.....
05568D AA 2	BNSF RAILWAY CO 5.342 04/01/2024.....		04/01/2012	Sinking Fund Redemption 100.0.....		178,438	178,438	172,478	172,214		(288)		(288)		178,438			0	4,766	04/01/2024	1FE.....
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		04/25/2012	MBS Paydown 0.2280769.....		296,484	296,484	216,062	216,062		24,002		24,002		296,484			0	755	05/25/2035	1AM.....
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		05/25/2012	MBS Paydown 0.220491.....		379,295	379,295	276,411	276,411		48,190		48,190		379,295			0	1,199	05/25/2035	1AM.....
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		06/25/2012	MBS Paydown 0.21608447.....		220,327	220,327	160,563	160,563		4,467		4,467		220,327			0	832	05/25/2035	1AM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		04/25/2012	MBS Paydown 0.37605709.....		38,343	38,343	31,106	28,213		2,058		2,058		38,343			0	85	05/25/2035	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		05/25/2012	MBS Paydown 0.36992543.....		49,053	49,053	39,794	36,093		5,235		5,235		49,053			0	135	05/25/2035	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		06/25/2012	MBS Paydown 0.36636365.....		91,819	91,819	64,831	62,681		477		477		91,819			0	127	05/25/2035	1FM.....
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		04/25/2012	MBS Paydown 0.19356949.....		54,290	54,290	48,250	48,254		2,583		2,583		54,290			0	538	04/25/2034	1FM.....
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		05/25/2012	MBS Paydown 0.18921154.....		54,714	54,714	48,627	48,631		2,760		2,760		54,714			0	685	04/25/2034	1FM.....
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		06/25/2012	MBS Paydown 0.18409007.....		64,300	64,300	57,147	57,151		4,364		4,364		64,300			0	973	04/25/2034	1FM.....
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		04/25/2012	MBS Paydown 0.52962754.....		6,705	6,705	6,847	6,915		(208)		(208)		6,705			0	123	06/25/2033	2FM.....
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		05/25/2012	MBS Paydown 0.52238348.....		6,121	6,121	6,251	6,314		(2)		(2)		6,121			0	140	06/25/2033	2FM.....
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		06/25/2012	MBS Paydown 0.49570105.....		22,547	22,547	23,026	23,256		(785)		(785)		22,547			0	620	06/25/2033	2FM.....
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....		04/25/2012	MBS Paydown 0.20406569.....		10,335	10,335	10,438	10,363		(55)		(55)		10,335			0	189	06/25/2033	1FM.....
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....		05/25/2012	MBS Paydown 0.1938837.....		9,371	9,371	9,465	9,396		(40)		(40)		9,371			0	215	06/25/2033	1FM.....
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....		06/25/2012	MBS Paydown 0.16960583.....		22,344	22,344	22,567	22,404		(104)		(104)		22,344			0	614	06/25/2033	1FM.....
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....		04/25/2012	MBS Paydown 0.6666816.....		11,448	11,448	11,525	11,498		1		1		11,448			0	210	11/25/2033	1FM.....
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....		05/25/2012	MBS Paydown 0.63876279.....		251,269	251,269	252,958	252,376		(1,898)		(1,898)		251,269			0	5,758	11/25/2033	1FM.....
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....		06/25/2012	MBS Paydown 0.61955649.....		172,857	172,857	174,018	173,618		(1,256)		(1,256)		172,857			0	4,754	11/25/2033	1FM.....

QE058

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
05949C	KS 4		04/25/2012	MBS Paydown 0.08887296		16,246	16,246	14,358	15,740		240		240		16,246			0	150	11/25/2035	1FM
05949C	KS 4		05/25/2012	MBS Paydown 0.07614135		68,114	68,114	60,196	65,991		(2,631)		(2,631)		68,114			0	788	11/25/2035	1FM
05949C	KS 4		06/25/2012	MBS Paydown 0.06798494		43,637	43,637	38,564	42,277		(360,621)		(360,621)		43,637			0	606	11/25/2035	1FM
05950T	AC 9		04/20/2012	MBS Paydown 0.30682555		11,931	11,931	9,903	9,058		(7)		(7)		11,931			0	111	11/20/2046	1FM
05950T	AC 9		05/20/2012	MBS Paydown 0.302125953		83,759	83,759	69,520	63,592		11,794		11,794		83,759			0	990	11/20/2046	1FM
05950T	AC 9		06/20/2012	MBS Paydown 0.29933454		49,750	49,750	41,293	37,772		3,539		3,539		49,750			0	707	11/20/2046	1FM
05951F	AB 0		03/25/2012	Prior Period Adjustment				2,027					0					0		01/25/2037	1FM
05951F	AB 0		04/25/2012	MBS Paydown 0.16802684		2,164	2,164	2,056	2,345		(4)		(4)		2,164			0	42	01/25/2037	1FM
05951F	AB 0		04/25/2012	Pass-Through Loss			1,077	1,023					0					0	21	01/25/2037	1FM
05951F	AB 0		05/25/2012	MBS Paydown 0.16554595		3,347	3,347	3,180	3,589		(7)		(7)		3,347			0	82	01/25/2037	1FM
05951F	AB 0		05/25/2012	Pass-Through Loss			1,615	1,534					0					0	39	01/25/2037	1FM
05951F	AB 0		06/25/2012	MBS Paydown 0.164029		2,503	2,503	2,377	2,195		(4)		(4)		2,503			0	73	01/25/2037	1FM
05951F	AB 0		06/25/2012	Pass-Through Loss			531	505					0					0	16	01/25/2037	1FM
05951U	AC 5		03/25/2012	Prior Period Adjustment				706					0					0		10/25/2036	3FM
05951U	AC 5		04/25/2012	MBS Paydown 0.01921987		640	640	608	590		(2)		(2)		640			0	12	10/25/2036	3FM
05951U	AC 5		04/25/2012	Pass-Through Loss			131	124					0					0	3	10/25/2036	3FM
05951U	AC 5		05/25/2012	MBS Paydown 0.01895349		1,155	1,155	1,098	1,222		(5)		(5)		1,155			0	28	10/25/2036	3FM
05951U	AC 5		05/25/2012	Pass-Through Loss			443	421					0					0	11	10/25/2036	3FM
05951U	AC 5		06/25/2012	MBS Paydown 0.01882281		550	550	523	600		(2)		(2)		550			0	16	10/25/2036	3FM
05951U	AC 5		06/25/2012	Pass-Through Loss			234	222					0					0	7	10/25/2036	3FM
05952X	AL 8		05/26/2012	Pass-Through Loss			8,139	5,870					0					0	187	03/26/2037	1FM
05952X	AL 8		06/26/2012	Pass-Through Loss			7,636	5,507					0					0	210	03/26/2037	1FM
05953Y	AH 4		03/25/2012	Prior Period Adjustment		95		6,960					0		95			0		05/25/2037	1FM
05953Y	AH 4		04/25/2012	MBS Paydown 0.20115995		11,144	11,144	9,751	8,416		(123)		(123)		11,144			0	214	05/25/2037	1FM
05953Y	AH 4		05/25/2012	MBS Paydown 0.19882706		18,663	18,663	16,330	14,095		(206)		(206)		18,663			0	449	05/25/2037	1FM
05953Y	AH 4		06/25/2012	MBS Paydown 0.19468534		25,626	25,626	22,423	25,023		(366)		(366)		25,626			0	740	05/25/2037	1FM
05953Y	AH 4		06/25/2012	Pass-Through Loss			7,508	6,569					0					0	217	05/25/2037	1FM
05954D	AL 0		04/20/2012	MBS Paydown 0.57541943		271	271	235	198				0		271			0	5	09/20/2037	1FM
05954D	AL 0		05/20/2012	MBS Paydown 0.57530995		263	263	229	192		(1)		(1)		263			0	6	09/20/2037	1FM
05954D	AL 0		06/20/2012	MBS Paydown 0.56193616		32,097	32,097	27,924	23,451		2,679		2,679		32,097			0	896	09/20/2037	1FM
05955D	AA 3		04/26/2012	MBS Paydown 0.408519741		262,178	262,178	262,178	261,955		(578)		(578)		262,178			0	5,244	09/26/2037	1FM
05955D	AA 3		05/26/2012	MBS Paydown 0.389161185		257,662	257,662	257,662	257,443		(529)		(529)		257,662			0	6,442	09/26/2037	1FM
05955D	AA 3		06/26/2012	MBS Paydown 0.37264372		219,847	219,847	219,847	219,661		(396)		(396)		219,847			0	6,595	09/26/2037	1FM
05955D	AF 2		04/26/2012	MBS Paydown 0.483946681		8,887	8,887	8,087	8,293		63		63		8,887			0	77	01/26/2037	1FM
05955D	AF 2		05/26/2012	MBS Paydown 0.47430999		8,721	8,721	7,936	8,139		83		83		8,721			0	92	01/26/2037	1FM
05955D	AF 2		06/26/2012	MBS Paydown 0.46766273		6,016	6,016	5,474	5,614		71		71		6,016			0	75	01/26/2037	1FM

QE05.9

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....		03/26/2012	Prior Period Adjustment.....									(4,641)		(4,641)				0	(3,945)	08/26/2037	1FM.....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....		04/26/2012	MBS Paydown 0.968613666.....		182,801	182,801	173,661	175,333	1,763			1,763		182,801			0	3,651	08/26/2037	1FM.....	
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....		05/26/2012	MBS Paydown 0.960259436.....		226,258	226,258	214,945	217,014	3,439			3,439		226,258			0	5,650	08/26/2037	1FM.....	
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....		06/26/2012	MBS Paydown 0.94874496.....		311,847	311,847	296,254	299,106	6,726			6,726		311,847			0	9,347	08/26/2037	1FM.....	
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....		04/26/2012	MBS Paydown 0.985063516.....		529,125	529,125	519,204	521,891	4,929			4,929		529,125			0	10,580	10/26/2036	1FM.....	
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....		05/26/2012	MBS Paydown 0.951800891.....		1,178,328	1,178,328	1,156,235	1,162,218	11,053			11,053		1,178,328			0	29,451	10/26/2036	1FM.....	
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....		06/26/2012	MBS Paydown 0.914229251.....		1,330,975	1,330,975	1,306,020	1,312,778	12,686			12,686		1,330,975			0	39,919	10/26/2036	1FM.....	
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....		04/15/2012	MBS Paydown 0.942251816.....		114,014	114,014	104,088	104,088	1,181			1,181		114,014			0	778	11/15/2015	1Z.....	
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....		05/15/2012	MBS Paydown 0.938974856.....		114,694	114,694	104,709	104,709	1,515			1,515		114,694			0	973	11/15/2015	1Z.....	
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....		06/15/2012	MBS Paydown 0.935678348.....		115,378	115,378	105,334	105,334	1,848			1,848		115,378			0	1,176	11/15/2015	1Z.....	
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....		04/26/2012	MBS Paydown 0.989577697.....		37,106	37,106	37,245	37,089	(6)			(6)		37,106			0	742	08/26/2037	1FM.....	
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....		05/26/2012	MBS Paydown 0.988006855.....		31,417	31,417	31,535	31,402	(7)			(7)		31,417			0	785	08/26/2037	1FM.....	
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....		06/26/2012	MBS Paydown 0.987522675.....		9,684	9,684	9,720	9,679	(3)			(3)		9,684			0	290	08/26/2037	1FM.....	
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....		06/26/2012	MBS Paydown 0.999999999.....		0	0	0	0	0			0		0			0	0	08/26/2037	1FM.....	
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....		03/26/2012	Prior Period Adjustment.....									0		0			0	0	08/26/2036	1FM.....	
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....		04/26/2012	Pass-Through Loss.....			28,410	20,597					0		0			0	592	08/26/2036	1FM.....	
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....		05/26/2012	Pass-Through Loss.....			28,907	20,957					0		0			0	753	08/26/2036	1FM.....	
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....		06/26/2012	Pass-Through Loss.....			19,911	14,436					0		0			0	622	08/26/2036	1FM.....	
06051G EH 8	BANK OF AMER CRP MTN 5.00 05/13/2021.....		05/22/2012	MORGAN STANLEY & CO.....		976,140	1,000,000	1,009,730	1,009,730	(87)			(87)		1,009,643		(33,503)	(33,503)	26,667	05/13/2021	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	(40)			(40)		33,247			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	(51)			(51)		37,802			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	(32)			(32)		31,236			0	838	02/28/2041	1FM.....	
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....		04/28/2012	MBS Paydown 0.49961969.....		49,870	49,870	49,869	49,817	(60)			(60)		49,870			0	911	02/28/2041	1FM.....	
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....		05/28/2012	MBS Paydown 0.480718482.....		56,704	56,704	56,703	56,644	(77)			(77)		56,704			0	1,263	02/28/2041	1FM.....	
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....		06/28/2012	MBS Paydown 0.46510024.....		46,855	46,855	46,854	46,805	(48)			(48)		46,855			0	1,258	02/28/2041	1FM.....	
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....		04/12/2012	MBS Paydown 0.727654129.....		280,001	280,001	284,595	511,357	(795)			(795)		280,001			0	5,250	04/12/2038	1FM.....	
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		04/11/2012	MBS Paydown 0.858048094.....		451,604	451,604	439,044	446,653	4,280			4,280		451,604			0	7,992	02/11/2044	1FM.....	
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		05/11/2012	MBS Paydown 0.830803459.....		163,468	163,468	158,921	161,676	1,572			1,572		163,468			0	3,616	02/11/2044	1FM.....	
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		06/11/2012	MBS Paydown 0.80677128.....		144,193	144,193	140,183	142,612	1,394			1,394		144,193			0	3,828	02/11/2044	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	8,336			8,336		41,325			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	8,604			8,604		38,268			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	12,322			12,322		42,872			0	104	12/25/2036	1FM.....	
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....		04/15/2012	MBS Paydown 0.560603056.....		8,968	8,968	8,968	707	0			0		8,968			0	222	12/15/2029	6FE.....	
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....		05/15/2012	MBS Paydown 0.558650255.....		9,764	9,764	9,764	769	0			0		9,764			0	303	12/15/2029	6FE.....	
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....		06/15/2012	MBS Paydown 0.557027837.....		8,112	8,112	8,112	639	0			0		8,112			0	302	12/15/2029	6FE.....	
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....		04/15/2012	MBS Paydown 0.995207906.....		7,727	7,727	7,725	7,725	0			0		7,727			0	146	11/15/2039	1FE.....	

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....		05/15/2012	MBS Paydown 0.994230841.....		7,817	7,817	7,814	7,814				0		7,817			0	183	11/15/2039	1FE.....
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....		06/15/2012	MBS Paydown 0.993253776.....		7,817	7,817	7,814	7,814				0		7,817			0	219	11/15/2039	1FE.....
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30.....		04/25/2012	MBS Paydown 0.986282369.....		5,905	5,905	5,196	5,205		46		46		5,905			0	66	08/25/2030	1FM.....
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30.....		05/25/2012	MBS Paydown 0.979531317.....		5,536	5,536	4,872	4,880		56		56		5,536			0	77	08/25/2030	1FM.....
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30.....		06/25/2012	MBS Paydown 0.97644903.....		2,527	2,527	2,224	2,228		31		31		2,527			0	42	08/25/2030	1FM.....
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....		03/25/2012	Prior Period Adjustment.....		(119,420)	(119,420)	(116,658)					0	(119,420)				0	(1,896)	02/25/2037	1FM.....
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....		04/25/2012	MBS Paydown 0.042238656.....		136,262	136,262	133,095	131,085				0		136,262			0	1,925	02/25/2037	1FM.....
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....		05/25/2012	MBS Paydown 0.04127678.....		51,182	51,182	49,993	49,238				0		51,182			0	872	02/25/2037	1FM.....
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....		06/25/2012	MBS Paydown 0.037621068.....		194,524	194,524	190,003	187,133				0		194,524			0	3,937	02/25/2037	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		03/20/2012	Prior Period Adjustment.....				33,916					0					0		06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		04/20/2012	MBS Paydown 0.447957313.....		35,173	35,173	34,470	30,246		105		105		35,173			0	369	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		04/20/2012	Pass-Through Loss.....			19,313	18,927					0					0	203	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		05/20/2012	MBS Paydown 0.43913011.....		20,144	20,144	19,741	34,300		119		119		20,144			0	265	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		05/20/2012	Pass-Through Loss.....			41,646	40,814					0					0	547	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		06/20/2012	MBS Paydown 0.438507196.....		3,618	3,618	3,545	2,420		8		8		3,618			0	57	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		06/20/2012	Pass-Through Loss.....			743	728					0					0	12	06/20/2036	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....		04/25/2012	MBS Paydown 0.981021139.....		70,929	70,929	62,240	62,512		2,094		2,094		70,929			0	1,433	01/25/2037	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....		05/25/2012	MBS Paydown 0.977952572.....		42,270	42,270	37,092	37,253		159		159		42,270			0	1,069	01/25/2037	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....		06/25/2012	MBS Paydown 0.975424836.....		34,820	34,820	30,554	30,687		164		164		34,820			0	1,056	01/25/2037	1FM.....
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....		03/25/2012	Prior Period Adjustment.....									(8,102)	(8,102)				0		09/25/2037	1FM.....
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....		04/25/2012	MBS Paydown 0.570755907.....		68,855	68,855	44,756	45,879		21,946		21,946		68,855			0	1,331	09/25/2037	1FM.....
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....		05/25/2012	MBS Paydown 0.570418247.....		1,688	1,688	1,097	1,125		14		14		1,688			0	41	09/25/2037	1FM.....
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....		06/25/2012	MBS Paydown 0.569404052.....		5,071	5,071	3,296	3,379		47		47		5,071			0	147	09/25/2037	1FM.....
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020.....		04/15/2012	MBS Paydown 0.535906491.....		187,018	187,018	187,135	160,180				0		187,018			0	5,642	08/15/2020	6FE.....
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020.....		05/15/2012	MBS Paydown 0.521241164.....		154,573	154,573	154,669	132,391				0		154,573			0	5,829	08/15/2020	6FE.....
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020.....		06/15/2012	MBS Paydown 0.503641037.....		185,505	185,505	185,621	158,884				0		185,505			0	8,394	08/15/2020	6FE.....
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030.....		04/25/2012	MBS Paydown 0.427833807.....		35,039	35,039	35,871	35,728		(66)		(66)		35,039			0	724	02/25/2030	1FM.....
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030.....		05/25/2012	MBS Paydown 0.420845657.....		37,408	37,408	38,296	38,143		(93)		(93)		37,408			0	966	02/25/2030	1FM.....
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030.....		06/25/2012	MBS Paydown 0.413323642.....		40,265	40,265	41,222	41,057		(126)		(126)		40,265			0	1,248	02/25/2030	1FM.....
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026.....		04/18/2012	MBS Paydown 0.950060936.....		82,079	82,079	82,048	82,359		(2)		(2)		82,079			0	1,363	10/18/2026	1FE.....
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026.....		05/18/2012	MBS Paydown 0.9420722.....		79,887	79,887	79,857	80,160		(10)		(10)		79,887			0	1,655	10/18/2026	1FE.....
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026.....		06/18/2012	MBS Paydown 0.933804476.....		82,677	82,677	82,646	82,959		(20)		(20)		82,677			0	2,065	10/18/2026	1FE.....
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....		03/25/2012	Prior Period Adjustment.....									0					0		02/25/2037	1FM.....
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....		04/25/2012	MBS Paydown 0.436014979.....		1,849	1,849	1,240	1,953				0		1,849			0	26	02/25/2037	1FM.....
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....		04/25/2012	Pass-Through Loss.....			1,064	713					0					0	15	02/25/2037	1FM.....
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....		05/25/2012	MBS Paydown 0.43196362.....		1,982	1,982	1,329	2,716				0		1,982			0	37	02/25/2037	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....		05/25/2012	Pass-Through Loss.....			2,069	1,387					0					0	39	02/25/2037	1FM.....
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....		06/25/2012	MBS Paydown 0.427894439.....		3,056	3,056	2,049	2,728				0		3,056			0	73	02/25/2037	1FM.....
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....		06/25/2012	Pass-Through Loss.....			1,013	679					0					0	24	02/25/2037	1FM.....
12629H AA 6	CSAMF 3A A1 CLO FLT 09/01/2015 FB.....	R..	06/01/2012	MBS Paydown 0.337830735.....		2,449,761	2,449,761	2,388,517	2,390,138		52,494		52,494		2,449,761			0	13,538	09/01/2015	1FE.....
126305 B* 1	CSC HOLD INCREM B3 EXT L+175 03/29/2016.....		06/29/2012	Paydown 100.0.....		5,076	5,076	4,936	4,936		32		32		5,076			0	37	03/29/2016	2FE.....
126410 LN 7	CSX TRANSPORTAION 8.375 10/15/2014.....		04/15/2012	Sinking Fund Redemption 100.0.....		378,562	378,562	379,397	379,012		(46)		(46)		378,562			0	15,852	10/15/2014	1FE.....
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....		04/26/2012	MBS Paydown 0.148804345.....		8,629	8,629	8,629	8,577		11		11		8,629			0	158	04/26/2036	1FM.....
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....		05/26/2012	MBS Paydown 0.141749149.....		12,377	12,377	12,377	12,301		19		19		12,377			0	282	04/26/2036	1FM.....
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....		06/26/2012	MBS Paydown 0.132494723.....		16,235	16,235	16,235	16,136		35		35		16,235			0	444	04/26/2036	1FM.....
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.....		04/26/2012	MBS Paydown 0.78588455.....		247,462	247,462	247,462	247,019		2		2		247,462			0	2,320	10/26/2035	1FM.....
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.....		05/26/2012	MBS Paydown 0.646928976.....		717,011	717,011	717,011	715,728		132		132		717,011			0	8,352	10/26/2035	1FM.....
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.....		06/26/2012	MBS Paydown 0.582092194.....		334,558	334,558	334,558	333,959		88		88		334,558			0	4,547	10/26/2035	1FM.....
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36.....		04/26/2012	MBS Paydown 0.984647973.....		229,553	229,553	229,553	229,128		(44)		(44)		229,553			0	4,208	01/26/2036	1FM.....
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36.....		05/26/2012	MBS Paydown 0.953092278.....		471,841	471,841	471,841	470,967		(441)		(441)		471,841			0	10,813	01/26/2036	1FM.....
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36.....		06/26/2012	MBS Paydown 0.908721388.....		663,462	663,462	663,462	662,232		(759)		(759)		663,462			0	18,245	01/26/2036	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		03/26/2012	Prior Period Adjustment.....							(4)		(4)					0		07/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		04/26/2012	MBS Paydown 0.743492425.....		153,800	153,800	153,574	153,286		(3)		(3)		153,800			0	3,100	07/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		05/26/2012	MBS Paydown 0.736124909.....		80,528	80,528	80,410	80,259		14		14		80,528			0	2,027	07/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		06/26/2012	MBS Paydown 0.712342439.....		259,947	259,947	259,565	259,078		(83)		(83)		259,947			0	7,850	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		03/26/2012	Prior Period Adjustment.....				160,420					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.....			151,962	118,710					0					0	3,858	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		05/26/2012	Pass-Through Loss.....			2,002	1,564					0					0	61	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		06/26/2012	Pass-Through Loss.....			205,993	160,919					0					0	7,298	07/26/2037	1FM.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....		04/26/2012	MBS Paydown 0.252800847.....		128,554	128,554	127,532	126,071		132		132		128,554			0	3,241	12/26/2036	1FM.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....		05/26/2012	MBS Paydown 0.241090195.....		205,835	205,835	204,200	201,860		953		953		205,835			0	6,240	12/26/2036	1FM.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....		06/26/2012	MBS Paydown 0.227118853.....		245,571	245,571	243,620	240,828		1,384		1,384		245,571			0	8,684	12/26/2036	1FM.....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....		04/26/2012	MBS Paydown 0.495570045.....		77,284	77,284	64,157	(55,628)		2,324		2,324		77,284			0	1,259	05/26/2036	1FM.....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....		05/26/2012	MBS Paydown 0.457877945.....		90,461	90,461	75,095	(65,113)		70,743		70,743		90,461			0	1,866	05/26/2036	1FM.....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....		06/26/2012	MBS Paydown 0.455295598.....		6,198	6,198	5,145	(4,461)		220		220		6,198			0	153	05/26/2036	1FM.....
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....		04/26/2012	MBS Paydown 0.055947608.....		45,267	45,267	45,267	45,267				0		45,267			0	407	01/26/2036	1FM.....
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....		05/26/2012	MBS Paydown 0.039856353.....		44,819	44,819	44,819	44,819				0		44,819			0	504	01/26/2036	1FM.....
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....		06/26/2012	MBS Paydown 0.027986002.....		33,062	33,062	33,062	33,062				0		33,062			0	446	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.....		266,271	266,271	268,212	261,879		(5,723)		(5,723)		266,271			0	5,102	01/26/2036	1FM.....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....		05/26/2012	MBS Paydown 0.299313108.....		105,535	105,535	106,304	103,794		(1,064)		(1,064)		105,535			0	2,528	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.....		177,171	177,171	178,462	174,249		(3,284)		(3,284)		177,171			0	5,093	01/26/2036	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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	CW 0		04/26/2012	MBS Paydown 0.469257281.....		68,446	68,446	68,787	67,892		239		239		68,446			0	1,369	06/26/2037	1FM.....
12641Q	CW 0		05/26/2012	MBS Paydown 0.461561001.....		41,304	41,304	41,511	40,970		20		20		41,304			0	1,033	06/26/2037	1FM.....
12641Q	CW 0		06/26/2012	MBS Paydown 0.456535753.....		26,970	26,970	27,104	26,751		18		18		26,970			0	809	06/26/2037	1FM.....
12641Q	DM 1		04/26/2012	MBS Paydown 0.383314692.....		80,163	80,163	71,351	70,628		9,350		9,350		80,163			0	1,603	04/26/2037	1FM.....
12641Q	DM 1		05/26/2012	MBS Paydown 0.377237855.....		48,011	48,011	42,733	42,300		4,405		4,405		48,011			0	1,200	04/26/2037	1FM.....
12641Q	DM 1		06/26/2012	MBS Paydown 0.366716107.....		83,128	83,128	73,990	73,240		5,854		5,854		83,128			0	2,494	04/26/2037	1FM.....
12641Q	DV 1		04/26/2012	MBS Paydown 0.309718121.....		78,153	78,153	77,986	77,698		5		5		78,153			0	1,498	02/26/2036	1FM.....
12641Q	DV 1		05/26/2012	MBS Paydown 0.301659993.....		131,642	131,642	131,361	130,876		160		160		131,642			0	3,154	02/26/2036	1FM.....
12641Q	DV 1		06/26/2012	MBS Paydown 0.300177496.....		24,219	24,219	24,167	24,078		(46)		(46)		24,219			0	696	02/26/2036	1FM.....
12641Q	FJ 6		04/26/2012	MBS Paydown 0.157425775.....		164,677	164,677	162,306	156,528		(3,930)		(3,930)		164,677			0	3,305	09/26/2037	1FM.....
12641Q	FJ 6		05/26/2012	MBS Paydown 0.136339539.....		164,313	164,313	161,948	156,182		(4,395)		(4,395)		164,313			0	4,119	09/26/2037	1FM.....
12641Q	FJ 6		06/26/2012	MBS Paydown 0.100164151.....		281,894	281,894	277,837	267,945		(9,550)		(9,550)		281,894			0	8,476	09/26/2037	1FM.....
12641R	BN 9		03/26/2012	Prior Period Adjustment.....							(3)		(3)					0		05/26/2037	1FM.....
12641R	BN 9		04/26/2012	MBS Paydown 0.489588375.....		229,360	229,360	224,982	224,114		(94)		(94)		229,360			0	4,355	05/26/2037	1FM.....
12641R	BN 9		05/26/2012	MBS Paydown 0.48021707.....		150,944	150,944	148,063	147,491		160		160		150,944			0	3,584	05/26/2037	1FM.....
12641R	BN 9		06/26/2012	MBS Paydown 0.473754806.....		104,088	104,088	102,101	101,707		141		141		104,088			0	2,967	05/26/2037	1FM.....
12642L	AA 0		04/26/2012	MBS Paydown 0.473200898.....		22,490	22,490	22,402	22,416		(7)		(7)		22,490			0	450	09/26/2037	1FM.....
12642L	AA 0		05/26/2012	MBS Paydown 0.454549306.....		22,102	22,102	22,017	22,030		(4)		(4)		22,102			0	553	09/26/2037	1FM.....
12642L	AA 0		06/26/2012	MBS Paydown 0.438635047.....		18,858	18,858	18,785	18,797		0		0		18,858			0	566	09/26/2037	1FM.....
126650	AN 0		04/10/2012	Sinking Fund Redemption 100.0.....		15,697	15,697	16,054	15,922		(8)		(8)		15,697			0	325	10/10/2025	3AM.....
126650	AN 0		05/10/2012	Sinking Fund Redemption 100.0.....		15,778	15,778	16,137	16,004		(10)		(10)		15,778			0	408	10/10/2025	3AM.....
126650	AN 0		06/10/2012	Sinking Fund Redemption 100.0.....		15,860	15,860	16,221	16,087		(13)		(13)		15,860			0	492	10/10/2025	3AM.....
126650	AW 0		04/10/2012	Sinking Fund Redemption 100.0.....		12,274	12,274	12,274	12,274		0		0		12,274			0	217	01/11/2027	2AM.....
126650	AW 0		05/10/2012	Sinking Fund Redemption 100.0.....		12,328	12,328	12,328	12,328		0		0		12,328			0	272	01/11/2027	2AM.....
126650	AW 0		06/10/2012	Sinking Fund Redemption 100.0.....		12,383	12,383	12,383	12,383		0		0		12,383			0	328	01/11/2027	2AM.....
126650	BV 1		04/10/2012	Sinking Fund Redemption 100.0.....		10,088	10,088	10,333	10,333		(4)		(4)		10,088			0	194	01/10/2033	3AM.....
126650	BV 1		05/10/2012	Sinking Fund Redemption 100.0.....		10,136	10,136	10,383	10,382		(5)		(5)		10,136			0	244	01/10/2033	3AM.....
126650	BV 1		06/10/2012	Sinking Fund Redemption 100.0.....		10,185	10,185	10,433	10,432		(7)		(7)		10,185			0	299	01/10/2033	3AM.....
126650	BY 5		04/10/2012	Sinking Fund Redemption 100.0.....		22,425	22,425	22,425	22,425		0		0		22,425			0	402	01/10/2034	2AM.....
126650	BY 5		05/10/2012	Sinking Fund Redemption 100.0.....		22,536	22,536	22,536	22,536		0		0		22,536			0	516	01/10/2034	2AM.....
126650	BY 5		06/10/2012	Sinking Fund Redemption 100.0.....		22,647	22,647	22,647	22,647		0		0		22,647			0	630	01/10/2034	2AM.....
126670	AC 2		04/25/2012	MBS Paydown 0.363633372.....		21,516	21,516	19,499	20,049		180		180		21,516			0	333	02/25/2036	1FM.....
126670	AC 2		05/25/2012	MBS Paydown 0.358141996.....		12,431	12,431	11,266	11,584		147		147		12,431			0	240	02/25/2036	1FM.....
126670	AC 2		06/25/2012	MBS Paydown 0.35377932.....		9,876	9,876	8,950	9,203		144		144		9,876			0	229	02/25/2036	1FM.....
126670	NY 0		05/25/2012	Pass-Through Loss.....				1,806	1,806				0					0	40	05/25/2036	1FM.....
126670	NY 0		06/25/2012	Pass-Through Loss.....				16,171	16,171				0					0	432	05/25/2036	1FM.....

QE05.13

## 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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....		04/25/2012	MBS Paydown 0.259098234.....		188,097	188,097	156,708	157,585		13,515		13,515		188,097			0	379	05/25/2036	1FM.....
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....		05/25/2012	MBS Paydown 0.246942659.....		202,901	202,901	169,042	169,987		17,675		17,675		202,901			0	507	05/25/2036	1FM.....
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....		06/25/2012	MBS Paydown 0.234727333.....		203,898	203,898	169,873	170,823		19,773		19,773		203,898			0	611	05/25/2036	1FM.....
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....		04/25/2012	MBS Paydown 0.050438586.....		4,713	4,713	3,511	3,588		76		76		4,713			0	14	11/25/2033	1FM.....
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....		05/25/2012	MBS Paydown 0.049457528.....		4,905	4,905	3,654	3,734		106		106		4,905			0	18	11/25/2033	1FM.....
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....		06/25/2012	MBS Paydown 0.049151084.....		1,532	1,532	1,142	1,166		42		42		1,532			0	7	11/25/2033	1FM.....
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....		04/25/2012	MBS Paydown 0.909234006.....		99,585	99,585	86,763	86,533		3,315		3,315		99,585			0	1,828	04/25/2035	1FM.....
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....		05/25/2012	MBS Paydown 0.905357908.....		60,157	60,157	52,412	52,273		(270)		(270)		60,157			0	1,381	04/25/2035	1FM.....
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....		06/25/2012	MBS Paydown 0.899849826.....		85,485	85,485	74,479	74,282		1,891		1,891		85,485			0	2,357	04/25/2035	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....		05/25/2012	MBS Paydown 0.279140873.....		169,744	169,744	149,163	149,163		7,677		7,677		169,744			0	746	04/25/2035	6FE.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....		06/25/2012	MBS Paydown 0.274704617.....		141,960	141,960	124,748	124,748		5,172		5,172		141,960			0	1,247	04/25/2035	6FE.....
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....		04/25/2012	MBS Paydown 0.775685339.....		172,663	172,663	170,643	171,142		111		111		172,663			0	3,094	04/25/2034	1FM.....
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....		05/25/2012	MBS Paydown 0.773226892.....		27,375	27,375	27,055	27,134		23		23		27,375			0	616	04/25/2034	1FM.....
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....		06/25/2012	MBS Paydown 0.767035832.....		68,937	68,937	68,131	68,330		61		61		68,937			0	1,867	04/25/2034	1FM.....
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....		04/25/2012	MBS Paydown 0.457989856.....		115,993	115,993	115,990	115,772		(175)		(175)		115,993			0	2,199	07/25/2034	1FM.....
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....		05/25/2012	MBS Paydown 0.420885238.....		165,301	165,301	165,297	164,985		(220)		(220)		165,301			0	3,917	07/25/2034	1FM.....
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....		06/25/2012	MBS Paydown 0.381389087.....		175,955	175,955	175,951	175,619		(177)		(177)		175,955			0	5,003	07/25/2034	1FM.....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		04/25/2012	MBS Paydown 0.304911468.....		129,448	129,448	117,211	101,294		7,168		7,168		129,448			0	2,385	05/25/2035	1FM.....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		05/25/2012	MBS Paydown 0.300460081.....		89,028	89,028	80,612	69,665		2,718		2,718		89,028			0	2,050	05/25/2035	1FM.....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		06/25/2012	MBS Paydown 0.296477676.....		79,648	79,648	72,119	62,326		1,723		1,723		79,648			0	2,200	05/25/2035	1FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....		04/25/2012	MBS Paydown 0.301446532.....		30,639	30,639	21,031	(8,016)		(250)		(250)		30,639			0	63	01/25/2036	5FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....		05/25/2012	MBS Paydown 0.298986183.....		45,652	45,652	31,336	(11,944)		(614)		(614)		45,652			0	116	01/25/2036	5FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....		06/25/2012	MBS Paydown 0.297102385.....		34,954	34,954	23,993	(9,145)		(583)		(583)		34,954			0	106	01/25/2036	5FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....		03/25/2012	Prior Period Adjustment.....				13,510					0					0		05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....		04/25/2012	MBS Paydown 0.380294601.....		4,685	4,685	4,053	5,032		(68)		(68)		4,685			0	94	05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....		04/25/2012	Pass-Through Loss.....				8,734	7,555				0					0	175	05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....		05/25/2012	MBS Paydown 0.374071466.....		9,927	9,927	8,587	7,002		(95)		(95)		9,927			0	250	05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....		05/25/2012	Pass-Through Loss.....				8,742	7,562				0					0	220	05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....		06/25/2012	MBS Paydown 0.370776572.....		2,584	2,584	2,235	3,707		(50)		(50)		2,584			0	78	05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....		06/25/2012	Pass-Through Loss.....				7,301	6,315				0					0	221	05/25/2036	1FM.....
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....		04/25/2012	MBS Paydown 0.623612817.....		85,195	85,195	82,672	84,086		855		855		85,195			0	1,420	04/25/2018	1FM.....
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....		05/25/2012	MBS Paydown 0.603602656.....		91,384	91,384	88,679	90,195		927		927		91,384			0	1,904	04/25/2018	1FM.....
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....		06/25/2012	MBS Paydown 0.5799796.....		107,884	107,884	104,690	106,480		1,106		1,106		107,884			0	2,697	04/25/2018	1FM.....
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....		04/25/2012	MBS Paydown 0.335065617.....		357,052	357,052	355,149	355,301		584		584		357,052			0	6,843	02/25/2033	1FM.....
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....		05/25/2012	MBS Paydown 0.310266293.....		683,494	683,494	679,851	680,142		1,239		1,239		683,494			0	16,375	02/25/2033	1FM.....
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....		06/25/2012	MBS Paydown 0.299467906.....		297,614	297,614	296,028	296,155		622		622		297,614			0	8,556	02/25/2033	1FM.....

QE05.14

**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	Forfeign	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 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)
12669E	JR 8		03/25/2012	Prior Period Adjustment.....									75	75				0		07/25/2033	1FM.....
12669E	JR 8		04/25/2012	MBS Paydown 0.11113639.....		2,599	2,599	2,659	2,644				0		2,599			0	48	07/25/2033	1FM.....
12669E	JR 8		05/25/2012	MBS Paydown 0.109855818.....		2,561	2,561	2,620	2,605	(1)			(1)		2,561			0	59	07/25/2033	1FM.....
12669E	JR 8		06/25/2012	MBS Paydown 0.107352929.....		5,006	5,006	5,122	5,092	(4)			(4)		5,006			0	138	07/25/2033	1FM.....
12669E	JS 6		06/25/2012	MBS Paydown 0.991667559.....		28,330	28,330	28,844	28,708	(480)			(480)		28,330			0	778	07/25/2033	1FM.....
12669E	QV 1		04/25/2012	MBS Paydown 0.582352892.....		53,907	53,907	50,074	52,271	1,473			1,473		53,907			0	854	07/25/2018	1FM.....
12669E	QV 1		05/25/2012	MBS Paydown 0.538974303.....		86,757	86,757	80,589	84,124	2,384			2,384		86,757			0	1,717	07/25/2018	1FM.....
12669E	QV 1		06/25/2012	MBS Paydown 0.516664446.....		44,620	44,620	41,448	43,266	1,239			1,239		44,620			0	1,060	07/25/2018	1FM.....
12669E	Z9 0		04/25/2012	MBS Paydown 0.109890948.....		43,531	43,531	42,389	42,737	59			59		43,531			0	726	10/25/2018	1FM.....
12669E	Z9 0		05/25/2012	MBS Paydown 0.108457055.....		23,035	23,035	22,431	22,615	45			45		23,035			0	480	10/25/2018	1FM.....
12669E	Z9 0		06/25/2012	MBS Paydown 0.105058777.....		54,593	54,593	53,160	53,597	627			627		54,593			0	1,365	10/25/2018	1FM.....
12670F	AC 4		06/25/2012	MBS Paydown 0.95548383.....		410,617	410,617	342,865	360,716	6,368			6,368		410,617			0	796	06/25/2047	1FM.....
12803P	AA 6		05/20/2012	MBS Paydown 0.959090909.....		100,000	100,000	100,000	100,000				0		100,000			0	2,944	02/20/2041	2AM.....
140661	AK 5		05/01/2012	Partial Call 100.0.....		60,743	60,743	59,680	59,679	1,064			1,064		60,743			0	2,764	09/30/2015	4Z.....
140661	AK 5		06/29/2012	Partial Call 100.0.....		53,758	53,758	52,817	52,817	941			941		53,758			0	3,239	09/30/2015	4Z.....
144531	EW 6		04/25/2012	MBS Paydown 0.74244046.....		108,117	108,117	83,453	83,453	1,721			1,721		108,117			0	127	01/25/2036	1AM.....
144531	EW 6		05/25/2012	MBS Paydown 0.72810496.....		114,684	114,684	88,522	88,522	2,321			2,321		114,684			0	178	01/25/2036	1AM.....
144531	EW 6		06/25/2012	MBS Paydown 0.7135673.....		116,301	116,301	89,770	89,770	2,918			2,918		116,301			0	225	01/25/2036	1AM.....
144531	FL 9		04/25/2012	MBS Paydown 0.32385838.....		114,088	114,088	94,015	95,104	1,611			1,611		114,088			0	169	02/25/2036	1FM.....
144531	FL 9		05/25/2012	MBS Paydown 0.31883699.....		132,816	132,816	109,447	110,716	2,361			2,361		132,816			0	243	02/25/2036	1FM.....
144531	FL 9		06/25/2012	MBS Paydown 0.3117326.....		187,911	187,911	154,849	156,643	6,612			6,612		187,911			0	412	02/25/2036	1FM.....
14574K	AE 2		04/15/2012	MBS Paydown 0.981871386.....		12,901	12,901	12,900	12,900				0		12,901			0	248	12/15/2038	1FE.....
14574K	AE 2		05/15/2012	MBS Paydown 0.980693963.....		12,952	12,952	12,951	12,951				0		12,952			0	309	12/15/2038	1FE.....
14574K	AE 2		06/15/2012	MBS Paydown 0.979511913.....		13,003	13,003	13,002	13,002				0		13,003			0	373	12/15/2038	1FE.....
14886M	AE 1		06/29/2012	Paydown 100.0.....		12,586	12,586	11,579	11,681	179			179		12,586			0	192	10/01/2014	3FE.....
14986H	AB 7		05/01/2012	BANC OF AMERICA SEC LLC.....		1,984,981	2,000,000	1,839,352	1,860,216	21,155			21,155		1,881,370		103,611	103,611	19,946	09/06/2014	3FE.....
15405C	CP 5		05/29/2012	Maturity 100.0.....		2,000,000	2,000,000	1,988,900	1,999,362	638			638		2,000,000			0	99,011	05/29/2012	2FE.....
160841	AA 0		04/01/2012	Sinking Fund Redemption 100.0.....		25,573	25,573	25,573	25,573				0		25,573			0	546	12/01/2016	1.....
160841	AA 0		05/01/2012	Sinking Fund Redemption 100.0.....		25,710	25,710	25,710	25,710				0		25,710			0	687	12/01/2016	1.....
160841	AA 0		06/01/2012	Sinking Fund Redemption 100.0.....		25,847	25,847	25,847	25,847				0		25,847			0	828	12/01/2016	1.....
16162W	PV 5		04/25/2012	MBS Paydown 0.126066299.....		5,641	5,641	4,964	4,278	(1)			(1)		5,641			0	53	01/25/2036	1FM.....
16162W	PV 5		05/25/2012	MBS Paydown 0.125152312.....		7,312	7,312	6,434	5,544	1			1		7,312			0	85	01/25/2036	1FM.....
16162W	PV 5		06/25/2012	MBS Paydown 0.123668132.....		11,873	11,873	10,449	9,003	18			18		11,873			0	166	01/25/2036	1FM.....
16162X	AD 9		04/25/2012	MBS Paydown 0.100069155.....		108,760	108,760	94,893	90,048	18,458			18,458		108,760			0	2,175	11/25/2036	1FM.....
16162X	AD 9		05/25/2012	MBS Paydown 0.100001968.....		1,619	1,619	1,413	1,341	12			12		1,619			0	40	11/25/2036	1FM.....
16162X	AD 9		06/25/2012	MBS Paydown 0.099039063.....		23,206	23,206	20,247	19,213	3,721			3,721		23,206			0	696	11/25/2036	1FM.....

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
166754	AJ 0 CHEVRON PHILLIPS CHEM 4.75 02/01/2021.....		06/01/2012	Make Whole Call 121.6963816.....		3,720,883	3,000,000	2,985,060	2,986,229		13,771		13,771		3,000,000		720,883	720,883	118,750	02/01/2021	2FE.....
17121H	AB 6 CHRYSLER GROUP TL B L+4.75 05/24/2017.....		06/29/2012	Paydown 100.0.....		32,500	32,500	29,144	29,291		156		156		32,500			0	1,349	05/24/2017	3FE.....
17275R	AH 5 CISCO SYSTEMS 4.45 01/15/2020.....		06/01/2012	GOLDMAN SACHS.....		5,794,700	5,000,000	4,945,400	4,954,378		2,048		2,048		4,956,425		838,275	838,275	198,396	01/15/2020	1FE.....
172973	3L 1 CMSI 2005-7 1A7 VADM 5.50 10/25/35.....		05/25/2012	MBS Paydown 0.99374495.....		63,432	63,432	62,838	62,572		(4)		(4)		63,432			0	1,454	10/25/2035	1FM.....
172973	3L 1 CMSI 2005-7 1A7 VADM 5.50 10/25/35.....		06/25/2012	MBS Paydown 0.982969289.....		109,276	109,276	108,252	107,793		(6)		(6)		109,276			0	3,005	10/25/2035	1FM.....
17307G	AL 2 CMLTI 2003-UST1 PO1 0 12-25-18.....		03/25/2012	Prior Period Adjustment.....							37		37					0		12/25/2018	1FM.....
17307G	AL 2 CMLTI 2003-UST1 PO1 0 12-25-18.....		04/25/2012	MBS Paydown 0.137449998.....		695	695	521	478		70		70		695			0		12/25/2018	1FM.....
17307G	AL 2 CMLTI 2003-UST1 PO1 0 12-25-18.....		05/25/2012	MBS Paydown 0.12534559.....		1,513	1,513	1,135	1,041		64		64		1,513			0		12/25/2018	1FM.....
17307G	AL 2 CMLTI 2003-UST1 PO1 0 12-25-18.....		06/25/2012	MBS Paydown 0.101071176.....		3,034	3,034	2,276	2,088		964		964		3,034			0		12/25/2018	1FM.....
17307G	ED 6 CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....		04/25/2012	MBS Paydown 0.15685486.....		25,919	25,919	23,457	23,462		96		96		25,919			0	233	03/25/2034	1FM.....
17307G	ED 6 CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....		05/25/2012	MBS Paydown 0.15641814.....		24,565	24,565	22,231	22,236		99		99		24,565			0	275	03/25/2034	1FM.....
17307G	ED 6 CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....		06/25/2012	MBS Paydown 0.15040786.....		338,072	338,072	305,955	306,019		18,074		18,074		338,072			0	4,534	03/25/2034	1FM.....
17307G	FM 5 CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....		03/25/2012	Prior Period Adjustment.....							149		149					0		05/25/2034	1FM.....
17307G	FM 5 CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....		04/25/2012	MBS Paydown 0.88521797.....		97,550	97,550	90,843	91,397		5,884		5,884		97,550			0	1,527	05/25/2034	1FM.....
17307G	FM 5 CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....		05/25/2012	MBS Paydown 0.84368599.....		256,252	256,252	238,635	240,090		15,198		15,198		256,252			0	5,012	05/25/2034	1FM.....
17307G	FM 5 CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....		06/25/2012	MBS Paydown 0.79118268.....		323,945	323,945	301,674	303,514		19,524		19,524		323,945			0	7,604	05/25/2034	1FM.....
17307G	VN 5 CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		04/25/2012	MBS Paydown 0.748410844.....		3,382	3,382	2,815	2,836		26		26		3,382			0	59	08/25/2035	1FM.....
17307G	VN 5 CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		05/25/2012	MBS Paydown 0.74436573.....		2,326	2,326	1,936	1,950		23		23		2,326			0	51	08/25/2035	1FM.....
17307G	VN 5 CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		06/25/2012	MBS Paydown 0.737083837.....		4,187	4,187	3,486	3,511		49		49		4,187			0	110	08/25/2035	1FM.....
17309D	AB 9 CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....		04/15/2012	MBS Paydown 0.999708451.....		3,499	3,499	3,605	3,506		(3)		(3)		3,499			0	68	03/15/2049	1FM.....
17309L	AD 7 CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		04/25/2012	MBS Paydown 0.778270345.....		626,279	626,279	518,109	533,325		69,146		69,146		626,279			0	865	08/25/2036	1FM.....
17309L	AD 7 CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		05/25/2012	MBS Paydown 0.768816865.....		161,135	161,135	133,304	137,219		2,919		2,919		161,135			0	275	08/25/2036	1FM.....
17309L	AD 7 CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		06/25/2012	MBS Paydown 0.760184589.....		147,137	147,137	121,724	125,299		3,266		3,266		147,137			0	300	08/25/2036	1FM.....
17309N	AC 5 CRMSI 2006-1 A3 SEQ STP 7/25/36.....		04/25/2012	MBS Paydown 0.116428192.....		104,814	104,814	102,881	103,946		602		602		104,814			0	1,994	07/25/2036	1FM.....
17309N	AC 5 CRMSI 2006-1 A3 SEQ STP 7/25/36.....		05/25/2012	MBS Paydown 0.09444151.....		109,933	109,933	107,907	109,023		750		750		109,933			0	2,614	07/25/2036	1FM.....
17309N	AC 5 CRMSI 2006-1 A3 SEQ STP 7/25/36.....		06/25/2012	MBS Paydown 0.08186422.....		62,886	62,886	61,727	62,366		327		327		62,886			0	1,794	07/25/2036	1FM.....
17310E	AD 0 CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		04/25/2012	MBS Paydown 0.911618765.....		94,650	94,650	87,729	90,567		1,273		1,273		94,650			0	1,822	09/25/2036	1FM.....
17310E	AD 0 CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		05/25/2012	MBS Paydown 0.89032787.....		155,424	155,424	144,058	148,719		3,821		3,821		155,424			0	3,740	09/25/2036	1FM.....
17310E	AD 0 CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		06/25/2012	MBS Paydown 0.873005627.....		126,452	126,452	117,206	120,997		2,745		2,745		126,452			0	3,651	09/25/2036	1FM.....
17312F	AB 9 CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		04/25/2012	MBS Paydown 0.273155997.....		33,530	33,530	32,608	20,745		6,329		6,329		33,530			0	671	04/25/2037	4FM.....
17312F	AB 9 CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		05/25/2012	MBS Paydown 0.26468394.....		16,944	16,944	16,478	10,483		2,228		2,228		16,944			0	424	04/25/2037	4FM.....
17312F	AB 9 CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		06/25/2012	MBS Paydown 0.241672065.....		46,024	46,024	44,758	28,475		11,062		11,062		46,024			0	1,381	04/25/2037	4FM.....
17312H	AF 6 CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		04/25/2012	MBS Paydown 0.878684038.....		62,892	62,892	60,538	60,622		1,253		1,253		62,892			0	1,306	06/25/2037	2FM.....
17312H	AF 6 CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		05/25/2012	MBS Paydown 0.8751229.....		53,417	53,417	51,418	51,490		953		953		53,417			0	1,384	06/25/2037	2FM.....
17312H	AF 6 CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		06/25/2012	MBS Paydown 0.869557131.....		83,487	83,487	80,363	80,474		1,925		1,925		83,487			0	2,592	06/25/2037	2FM.....
17312V	AA 6 CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		03/25/2012	Prior Period Adjustment.....														0		03/25/2037	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		04/25/2012	MBS Paydown 0.479078594.....		170	170	60	95				0		170			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.....			83	29					0					0	1	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		05/25/2012	MBS Paydown 0.47822251.....		944	944	335	384				0	944				0	10	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		05/25/2012	Pass-Through Loss.....			83	30					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.....		224	224	80	98				0	224				0	3	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		06/25/2012	Pass-Through Loss.....			38	13					0					0	0	03/25/2037	1FM.....
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....		04/25/2012	MBS Paydown 0.274694548.....		414,670	414,670	413,115	413,023		286		286	414,670				0	8,293	01/25/2036	1FM.....
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....		05/25/2012	MBS Paydown 0.254734086.....		203,816	203,816	203,052	203,007		261		261	203,816				0	5,095	01/25/2036	1FM.....
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....		06/25/2012	MBS Paydown 0.211579645.....		440,650	440,650	438,998	438,900		702		702	440,650				0	13,220	01/25/2036	1FM.....
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....		04/25/2012	MBS Paydown 0.447644765.....		99,642	99,642	95,950	95,627		405		405	99,642				0	1,714	06/25/2037	1FM.....
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....		05/25/2012	MBS Paydown 0.435740813.....		111,713	111,713	107,574	107,212		1,014		1,014	111,713				0	2,394	06/25/2037	1FM.....
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....		06/25/2012	MBS Paydown 0.420397557.....		143,989	143,989	138,654	138,188		2,478		2,478	143,989				0	3,692	06/25/2037	1FM.....
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		04/25/2012	MBS Paydown 0.549366986.....		21,154	21,154	19,944	20,219		522		522	21,154				0	192	07/25/2036	1FM.....
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		05/25/2012	MBS Paydown 0.541797853.....		13,095	13,095	12,346	12,516		55		55	13,095				0	148	07/25/2036	1FM.....
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		06/25/2012	MBS Paydown 0.530489613.....		19,563	19,563	18,445	18,698		475		475	19,563				0	264	07/25/2036	1FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		04/25/2012	MBS Paydown 0.638377711.....		127,580	127,580	127,580	127,518		(26)		(26)	127,580				0	2,622	04/25/2037	2FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		05/25/2012	MBS Paydown 0.629544778.....		141,327	141,327	141,327	141,258		(62)		(62)	141,327				0	3,631	04/25/2037	2FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		06/25/2012	MBS Paydown 0.621703485.....		125,461	125,461	125,461	125,400		(36)		(36)	125,461				0	3,861	04/25/2037	2FM.....
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		03/25/2012	Prior Period Adjustment.....							467		467					0		11/25/2035	1FM.....
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		04/25/2012	MBS Paydown 0.563244488.....		247,123	247,123	237,238	238,203		319		319	247,123				0	4,342	11/25/2035	1FM.....
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		05/25/2012	MBS Paydown 0.543880751.....		688,826	688,826	661,273	663,962		19,541		19,541	688,826				0	15,121	11/25/2035	1FM.....
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		06/25/2012	MBS Paydown 0.533535251.....		368,020	368,020	353,300	354,736		866		866	368,020				0	9,686	11/25/2035	1FM.....
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....		04/25/2012	MBS Paydown 0.913385146.....		271,964	271,964	267,885	268,501		1,799		1,799	271,964				0	5,439	05/25/2037	1FM.....
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....		05/25/2012	MBS Paydown 0.892820328.....		303,331	303,331	298,781	299,468		2,130		2,130	303,331				0	7,583	05/25/2037	1FM.....
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....		06/25/2012	MBS Paydown 0.876421882.....		241,877	241,877	238,249	238,797		1,617		1,617	241,877				0	7,256	05/25/2037	1FM.....
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35.....		04/25/2012	MBS Paydown 0.515742358.....		130,028	130,028	129,825	129,624		39		39	130,028				0	2,401	12/25/2035	1FM.....
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35.....		05/25/2012	MBS Paydown 0.473076161.....		632,996	632,996	632,007	631,026		(84)		(84)	632,996				0	14,611	12/25/2035	1FM.....
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35.....		06/25/2012	MBS Paydown 0.466475053.....		97,934	97,934	97,781	97,629		66		66	97,934				0	2,714	12/25/2035	1FM.....
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047.....	R.	03/07/2012	Prior Period Adjustment.....									0					0		12/09/2047	6FE.....
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047.....	R.	06/07/2012	MBS Paydown 0.417365518.....		7,244	7,244	6,610	9				0	7,244				0	72	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	1,529				0	2,660				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	1,365				0	2,374				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	2,344				0	4,077				0	143	03/15/2027	1FM.....
21079N AA 9	CONTL AIRLINES 5.983 04/19/22.....		04/19/2012	Sinking Fund Redemption 100.0.....		139,800	139,800	138,271	138,420		43		43	139,800				0	4,182	04/19/2022	2AM.....
210805 AM 9	CONTL AIRLINES 6.94 10/15/13.....		04/15/2012	Sinking Fund Redemption 100.0.....		2,713	2,713	2,713	2,713				0	2,713				0	94	04/15/2015	3AM.....
210805 AM 9	CONTL AIRLINES 6.94 10/15/13.....		06/04/2012	Sinking Fund Redemption 100.0.....		30,184	30,184	30,184	30,182		216		216	30,184				0	1,333	04/15/2015	3AM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
210805 AM 9	CONTL AIRLINES 6.94 10/15/13.....		06/11/2012	Sinking Fund Redemption 100.0.....		59,333	59,333	59,333	59,328		418		418		59,333			0	2,699	04/15/2015	3AM.....
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031.....		04/25/2012	MBS Paydown 0.074742228.....		13,944	13,944	13,940	14,212	(307)		(307)		13,944			0	260	09/25/2031	1FE.....	
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031.....		05/25/2012	MBS Paydown 0.071168301.....		21,444	21,444	21,437	21,856	(479)		(479)		21,444			0	500	09/25/2031	1FE.....	
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031.....		06/25/2012	MBS Paydown 0.069093495.....		12,449	12,449	12,445	12,688	(271)		(271)		12,449			0	349	09/25/2031	1FE.....	
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		04/25/2012	MBS Paydown 0.49107888.....		127,317	127,317	128,168	127,642	(664)		(664)		127,317			0	2,334	06/25/2033	1FM.....	
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		05/25/2012	MBS Paydown 0.474205473.....		269,975	269,975	271,778	270,663	(1,503)		(1,503)		269,975			0	6,187	06/25/2033	1FM.....	
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		06/25/2012	MBS Paydown 0.468559494.....		90,336	90,336	90,939	90,566	28		28		90,336			0	2,484	06/25/2033	1FM.....	
22541S UP 1	CSFB 2004-4 3A3 IO INV 8/25/2034.....		06/25/2012	MBS Paydown 0.0.....									0				0	1,140	08/25/2034	1FE.....	
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....		04/15/2012	MBS Paydown 0.426746737.....		45,743	45,743	39,682	43,695	439		439		45,743			0	734	02/15/2038	1FM.....	
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....		05/15/2012	MBS Paydown 0.42368164.....		15,555	15,555	13,494	14,859	191		191		15,555			0	312	02/15/2038	1FM.....	
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....		06/15/2012	MBS Paydown 0.394320211.....		149,009	149,009	129,266	142,340	3,294		3,294		149,009			0	3,586	02/15/2038	1FM.....	
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....		06/25/2012	MBS Paydown 0.15541184.....		845,247	845,247	745,930	745,930	71,421		71,421		845,247			0	4,050	07/25/2035	6FE.....	
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040.....		06/15/2012	MBS Paydown 0.243723092.....		18,335	18,335	17,684	18,276	60		60		18,335			0	483	02/15/2040	1FM.....	
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....		04/25/2012	MBS Paydown 0.011991653.....		2,500	2,500	2,591	2,587	(3)		(3)		2,500			0	58	02/25/2033	1FM.....	
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....		05/25/2012	MBS Paydown 0.011953484.....		2,774	2,774	2,874	2,870	(4)		(4)		2,774			0	81	02/25/2033	1FM.....	
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....		06/25/2012	MBS Paydown 0.0119084.....		3,276	3,276	3,395	3,390	(5)		(5)		3,276			0	115	02/25/2033	1FM.....	
22579Z ZZ 3	CRESCENT RES 2ND LIEN L+600 6/09/2015.....		06/08/2012	Paydown 100.0.....		45,474	45,474	44,558	42,291	2,531	1,229	3,760		45,474			0	627	06/09/2015	6FE.....	
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R..	04/18/2012	MBS Paydown 0.9583333.....		66,667	66,667	66,642	66,643	1		1		66,667			0	1,098	11/18/2026	4Z.....	
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R..	05/18/2012	MBS Paydown 0.95.....		66,666	66,666	66,642	66,642	2		2		66,666			0	1,372	11/18/2026	4Z.....	
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R..	06/18/2012	MBS Paydown 0.9416667.....		66,666	66,666	66,642	66,642	2		2		66,666			0	1,647	11/18/2026	4Z.....	
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6/25/35.....	R..	04/25/2012	MBS Paydown 0.750329222.....		455,933	455,933	460,487	455,299	(395)		(395)		455,933			0	7,842	06/25/2035	3AM.....	
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6/25/35.....	R..	05/25/2012	MBS Paydown 0.68758365.....		313,728	313,728	316,861	313,292	(91)		(91)		313,728			0	6,745	06/25/2035	3AM.....	
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6/25/35.....	R..	06/25/2012	MBS Paydown 0.659341749.....		141,210	141,210	142,620	141,013	23		23		141,210			0	3,643	06/25/2035	3AM.....	
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37.....		03/27/2012	Prior Period Adjustment.....						16		16					0	2,736	07/27/2037	1FM.....	
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37.....		04/27/2012	MBS Paydown 0.499031524.....		86,279	86,279	82,253	82,916	291		291		86,279			0	2,758	07/27/2037	1FM.....	
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37.....		05/27/2012	MBS Paydown 0.488745789.....		72,823	72,823	69,425	69,985	344		344		72,823			0	2,641	07/27/2037	1FM.....	
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37.....		06/27/2012	MBS Paydown 0.479206751.....		67,536	67,536	64,385	64,904	403		403		67,536			0	2,737	07/27/2037	1FM.....	
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37.....		04/26/2012	MBS Paydown 0.391302781.....		145,092	145,092	135,002	137,840	6,627		6,627		145,092			0	2,361	06/26/2037	1FM.....	
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37.....		05/26/2012	MBS Paydown 0.386481876.....		25,642	25,642	23,859	24,361	204		204		25,642			0	496	06/26/2037	1FM.....	
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37.....		06/26/2012	MBS Paydown 0.365926797.....		109,332	109,332	101,729	103,868	3,546		3,546		109,332			0	2,344	06/26/2037	1FM.....	
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....		04/25/2012	MBS Paydown 0.795214995.....		90,354	90,354	59,634	38,326	3,084		3,084		90,354			0	125	04/25/2046	1FM.....	
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....		05/25/2012	MBS Paydown 0.77961957.....		93,573	93,573	61,758	39,691	3,890		3,890		93,573			0	160	04/25/2046	1FM.....	
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....		06/25/2012	MBS Paydown 0.764257917.....		92,170	92,170	60,832	39,096	4,519		4,519		92,170			0	188	04/25/2046	1FM.....	
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1/25/37.....		02/23/2012	Prior Period Adjustment.....									0	(906,838)			0		01/25/2037	1FM.....	
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....		04/15/2012	MBS Paydown 0.192286068.....		63,569	63,569	44,419	47,443	(3,565)		(3,565)		63,569			0	87	07/15/2036	1FM.....	

QE05.18

**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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....		05/15/2012	MBS Paydown 0.188736612.....		40,819	40,819	28,522	30,464		1,293		1,293		40,819			0	69	07/15/2036	1FM.....
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....		06/15/2012	MBS Paydown 0.186645265.....		24,050	24,050	16,805	17,949		881		881		24,050			0	48	07/15/2036	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....		03/25/2012	Prior Period Adjustment.....				55,543					0					0		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		391		391		44,295			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.....			36,231	27,717					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		433		433		42,793			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.....			46,440	35,527					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		364		364		31,752			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.....			43,276	33,106					0					0	95	12/25/2046	1FM.....
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....		04/25/2012	MBS Paydown 0.410763656.....		36,208	36,208	22,449	22,407		392		392		36,208			0	67	05/25/2047	1FM.....
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....		05/25/2012	MBS Paydown 0.409115411.....		17,307	17,307	10,730	10,710		234		234		17,307			0	40	05/25/2047	1FM.....
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....		06/25/2012	MBS Paydown 0.404911062.....		44,146	44,146	27,370	27,319		1,422		1,422		44,146			0	121	05/25/2047	1FM.....
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....		04/15/2012	Paydown 100.0.....		15,055	15,055	16,231	15,654		(45)		(45)		15,055			0	336	09/15/2018	1.....
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....		05/15/2012	Paydown 100.0.....		15,139	15,139	16,321	15,741		(58)		(58)		15,139			0	422	09/15/2018	1.....
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....		06/15/2012	Paydown 100.0.....		15,224	15,224	16,412	15,829		(72)		(72)		15,224			0	509	09/15/2018	1.....
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016.....		04/15/2012	Paydown 100.0.....		66,084	66,084	72,986	69,580		(80)		(80)		66,084			0	1,630	11/15/2016	2.....
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016.....		05/15/2012	Paydown 100.0.....		66,492	66,492	73,436	70,009		(160)		(160)		66,492			0	2,050	11/15/2016	2.....
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016.....		06/15/2012	Paydown 100.0.....		66,902	66,902	73,889	70,440		(241)		(241)		66,902			0	2,475	11/15/2016	2.....
002447 AA 8	AWAS AVIATION 7.00 10/15/2016.....		04/15/2012	Sinking Fund Redemption 100.0.....		264,000	264,000	264,000	263,997		0		0		264,000			0	9,189	10/17/2016	3FE.....
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019.....		06/17/2012	Sinking Fund Redemption 100.0.....		223,825	223,825	223,825	223,860		(3)		(3)		223,825			0	8,673	12/17/2019	2AM.....
24736W AA 8	DELTA AIR 2011-1 PT 5.30 04/15/2019.....		04/15/2012	Sinking Fund Redemption 100.0.....		276,345	276,345	276,345	276,350		0		0		276,345			0	7,323	04/15/2019	2AM.....
24736W AA 8	DELTA AIR 2011-1 PT 5.30 04/15/2019.....		05/01/2012	STIFEL NICOLAUS & CO.....		3,984,311	3,723,655	3,723,655	3,723,720		(4)		(4)		3,723,720		260,591	260,591	109,093	04/15/2019	2AM.....
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035.....		04/25/2012	MBS Paydown 0.33942343.....		125,858	125,858	91,405	91,293		12,739		12,739		125,858			0	320	02/25/2035	1FM.....
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035.....		05/25/2012	MBS Paydown 0.33464828.....		110,831	110,831	80,491	80,393		9,000		9,000		110,831			0	350	02/25/2035	1FM.....
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035.....		06/25/2012	MBS Paydown 0.32865313.....		139,147	139,147	101,056	100,932		17,904		17,904		139,147			0	526	02/25/2035	1FM.....
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035.....		04/25/2012	MBS Paydown 0.3922474.....		57,588	57,588	43,224	40,961		353		353		57,588			0	108	06/25/2035	1FM.....
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035.....		05/25/2012	MBS Paydown 0.38786624.....		137,443	137,443	103,160	97,760		14,038		14,038		137,443			0	320	06/25/2035	1FM.....
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035.....		06/25/2012	MBS Paydown 0.38020496.....		240,345	240,345	180,395	170,951		47,651		47,651		240,345			0	667	06/25/2035	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 02/25/36.....		03/25/2012	Prior Period Adjustment.....				23,818					0					0		02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		04/25/2012	MBS Paydown 0.1986437.....		10,992	10,992	10,992	9,667		(49)		(49)		10,992			0	185	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		04/25/2012	Pass-Through Loss.....			2,968	2,968					0					0	50	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		05/25/2012	MBS Paydown 0.19738814.....		4,768	4,768	4,768	4,347		(22)		(22)		4,768			0	101	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		05/25/2012	Pass-Through Loss.....			1,509	1,509					0					0	32	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		06/25/2012	MBS Paydown 0.19494261.....		7,175	7,175	7,175	8,467		(43)		(43)		7,175			0	182	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		06/25/2012	Pass-Through Loss.....			5,053	5,053					0					0	128	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		04/25/2012	MBS Paydown 0.1986437.....		15,389	15,389	15,389	13,533		(68)		(68)		15,389			0	259	02/25/2036	1FM.....

QE05.19

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks 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.....		04/25/2012	Pass-Through Loss.....			4,155	4,155					0					0	70	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		05/25/2012	MBS Paydown 0.19738814.....		6,676	6,676	6,676	6,086		(31)		(31)		6,676			0	141	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		05/25/2012	Pass-Through Loss.....			2,113	2,113					0					0	45	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		06/25/2012	MBS Paydown 0.19494261.....		10,045	10,045	10,045	11,853		(60)		(60)		10,045			0	255	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		06/25/2012	Pass-Through Loss.....			7,074	7,074					0					0	180	02/25/2036	1FM.....
002515 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015.....		04/16/2012	FTN FINANCIAL.....		3,131,580	3,000,000	2,938,890	2,978,050		1,918		1,918		2,979,968		151,612	151,612	106,604	03/02/2015	2FE.....
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019.....	R.	06/15/2012	Sinking Fund Redemption 100.0.....		297,500	297,500	296,756	296,908		56		56		297,500			0	8,758	06/15/2019	1FE.....
25746U AJ 8	DOMINION RESOURC B 6.25 06/30/2012.....		06/30/2012	Maturity 100.0.....		2,700,000	2,700,000	2,702,719	2,700,181		(181)		(181)		2,700,000			0		06/30/2012	2FE.....
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042.....		04/25/2012	MBS Paydown 0.99625.....		60,000	60,000	60,000	60,000		(1)		(1)		60,000			0	139	01/25/2042	1Z.....
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024.....		04/15/2012	MBS Paydown 0.942051282.....		463,590	463,590	463,509	463,509		(6)		(6)		463,590			0	1,270	07/15/2024	2FE.....
26882P BB 7	ERAC USA FINANCE 6.375 10/15/2017.....		04/25/2012	Consent Fee.....		30,000							0		30,000			0		10/15/2017	2FE.....
277461 ZZ 5	EASTMAN KODAK DIP TL L+750 7/20/13.....		05/07/2012	Paydown 100.0.....		9,964	9,964	9,753	9,753		212		212		9,964			0	115	07/20/2013	4Z.....
29247# AA 6	EN-TOUCH SYSTEMS TL L+500 12/31/12.....		04/24/2012	Exchanged.....		2,149,488	2,160,289	2,147,061	2,160,289				0		2,160,289		(10,801)	(10,801)	48,366	12/31/2012	4.....
29247# AA 6	EN-TOUCH SYSTEMS TL L+500 12/31/12.....		04/24/2012	Paydown 100.0.....		242,470	242,470	240,985	242,470				0		242,470			0	5,429	12/31/2012	4.....
29247# AB 4	EN-TOUCH SYSTEMS REV L+500 12/31/12.....		04/24/2012	Exchanged.....		522,873	525,501	524,833	525,501				0		525,501		(2,628)	(2,628)	11,765	12/31/2012	4.....
29247# AB 4	EN-TOUCH SYSTEMS REV L+500 12/31/12.....		04/24/2012	Paydown 100.0.....		58,982	58,982	58,907	58,982				0		58,982		(0)	(0)	1,321	12/31/2012	4.....
29247Z ZA 5	EN-TOUCH SYSTEM REV L+550 12/31/2013.....		06/29/2012	Paydown 100.0.....		7,303	7,303	7,266	7,266				0		7,303			0	53	12/31/2013	4Z.....
29247Z ZZ 0	EN-TOUCH SYSTEMS TL L+550 12/31/13.....		06/29/2012	Paydown 100.0.....		30,020	30,020	29,870	29,870		2		2		30,020			0	216	12/31/2013	4Z.....
292600 ZZ 9	ENDO PHARMACEUTICALS L+300 06/17/18.....		05/01/2012	MORGAN STANLEY & CO.....		1,003,373	999,643	999,643	999,643				0		999,643		3,730	3,730	15,106	06/17/2018	3FE.....
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46.....		04/27/2012	MBS Paydown 0.421861884.....		53,236	53,236	38,197	39,536		829		829		53,236			0	59	01/27/2046	1FE.....
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46.....		05/27/2012	MBS Paydown 0.417960031.....		80,901	80,901	58,046	60,081		1,540		1,540		80,901			0	109	01/27/2046	1FE.....
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46.....		06/27/2012	MBS Paydown 0.415191514.....		57,402	57,402	41,186	42,630		1,345		1,345		57,402			0	92	01/27/2046	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		04/01/2012	Sinking Fund Redemption 100.0.....		30,694	30,694	29,295	30,185		40		40		30,694			0	729	06/01/2017	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		05/01/2012	Sinking Fund Redemption 100.0.....		30,877	30,877	29,469	30,364		53		53		30,877			0	917	06/01/2017	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		06/01/2012	Sinking Fund Redemption 100.0.....		31,060	31,060	29,644	30,544		67		67		31,060			0	1,107	06/01/2017	1FE.....
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....		03/25/2012	Prior Period Adjustment.....							86		86					0		05/25/2036	1FM.....
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....		04/25/2012	MBS Paydown 0.375292549.....		1,328	1,328	837	866		11		11		1,328			0	12	05/25/2036	1FM.....
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....		05/25/2012	MBS Paydown 0.373140024.....		9,407	9,407	5,926	6,134		90		90		9,407			0	102	05/25/2036	1FM.....
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....		06/25/2012	MBS Paydown 0.370932701.....		9,646	9,646	6,077	6,290		119		119		9,646			0	125	05/25/2036	1FM.....
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....		04/25/2012	MBS Paydown 0.423210551.....		121,324	121,324	83,410	83,114		17,822		17,822		121,324			0	309	04/25/2035	1FM.....
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....		05/25/2012	MBS Paydown 0.414366781.....		132,657	132,657	91,201	90,878		22,202		22,202		132,657			0	419	04/25/2035	1FM.....
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....		06/25/2012	MBS Paydown 0.410552372.....		57,216	57,216	39,336	39,197		1,073		1,073		57,216			0	216	04/25/2035	1FM.....
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....		03/25/2012	Prior Period Adjustment.....							24,443		24,443					0		11/25/2037	1FM.....
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....		04/25/2012	MBS Paydown 0.435256568.....		164,282	164,282	106,753	109,830				0		164,282			0	1,447	11/25/2037	1FM.....
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....		04/25/2012	Pass-Through Loss.....			5,469	3,554					0					0	48	11/25/2037	1FM.....
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....		05/25/2012	MBS Paydown 0.422741806.....		816,427	816,427	530,525	592,509				0		816,427			0	11,356	11/25/2037	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....		05/25/2012	Pass-Through Loss.....			99,341	64,553					0					0	1,382	11/25/2037	1FM.....
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....		06/25/2012	MBS Paydown 0.416495008.....		299,396	299,396	194,551	295,754				0		299,396			0	5,510	11/25/2037	1FM.....
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB....		06/25/2012	Pass-Through Loss.....			157,714	102,485					0					0	2,903	11/25/2037	1FM.....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....		04/25/2012	MBS Paydown 0.60247402.....		179,946	179,946	138,784	140,194		3,411		3,411		179,946			0	320	02/25/2036	1FM.....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....		05/25/2012	MBS Paydown 0.59517721.....		94,859	94,859	73,160	73,903		2,800		2,800		94,859			0	209	02/25/2036	1FM.....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....		06/25/2012	MBS Paydown 0.58329638.....		154,451	154,451	119,120	120,331		5,351		5,351		154,451			0	408	02/25/2036	1FM.....
347466 AE 4	IRWIN LAND LLC A-2 5.30 12/15/2035.....		06/15/2012	Sinking Fund Redemption 100.0.....		120,887	120,887	113,686	114,093		156		156		120,887			0	3,204	12/15/2035	1FE.....
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015.....		03/30/2012	Prior Period Adjustment.....							(12,914)		(12,914)					0		10/07/2015	2FE.....
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015.....		04/16/2012	Paydown 100.0.....		2,361,286	2,361,286	2,346,294	2,347,030		49,064		49,064		2,361,286			0	34,685	10/07/2015	2FE.....
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015.....		06/29/2012	Paydown 100.0.....		379,300	379,300	376,892	377,010		14,969		14,969		379,300			0	14,959	10/07/2015	2FE.....
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013.....		05/15/2012	Sinking Fund Redemption 100.0.....		41,007	41,007	41,007	41,008				0		41,007			0	1,845	11/15/2013	2AM.....
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....		04/25/2012	MBS Paydown 0.09566931.....		23,237	23,237	23,986	23,602		(456)		(456)		23,237			0	689	12/25/2028	3FM.....
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....		05/25/2012	MBS Paydown 0.09489348.....		3,879	3,879	4,004	3,940		(63)		(63)		3,879			0	138	12/25/2028	3FM.....
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....		06/25/2012	MBS Paydown 0.09220121.....		13,461	13,461	13,896	13,673		(256)		(256)		13,461			0	560	12/25/2028	3FM.....
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....		04/25/2012	MBS Paydown 0.18644014.....		21,553	21,553	16,973	18,271		415		415		21,553			0	330	04/25/2033	1FM.....
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....		05/25/2012	MBS Paydown 0.179936294.....		19,512	19,512	15,365	16,540		505		505		19,512			0	373	04/25/2033	1FM.....
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....		06/25/2012	MBS Paydown 0.171835547.....		24,302	24,302	19,138	20,601		1,913		1,913		24,302			0	558	04/25/2033	1FM.....
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35...		04/25/2012	MBS Paydown 0.594811002.....		7,707	7,707	7,324	1,658,950		25		25		7,707			0	79	07/25/2035	1FM.....
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35...		05/25/2012	MBS Paydown 0.588757336.....		23,761	23,761	22,578	5,114,405		94		94		23,761			0	306	07/25/2035	1FM.....
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35...		06/25/2012	MBS Paydown 0.577427305.....		44,470	44,470	42,258	9,572,124		223		223		44,470			0	692	07/25/2035	1FM.....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....		04/26/2012	MBS Paydown 0.906764178.....		317,819	317,819	308,284	309,613		2,071		2,071		317,819			0	6,331	01/26/2037	1FM.....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....		05/26/2012	MBS Paydown 0.894594381.....		426,834	426,834	414,029	415,813		4,527		4,527		426,834			0	10,627	01/26/2037	1FM.....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....		06/26/2012	MBS Paydown 0.886732849.....		275,729	275,729	267,457	268,610		1,274		1,274		275,729			0	8,238	01/26/2037	1FM.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....		04/25/2012	MBS Paydown 0.854928004.....		379,342	379,342	268,385	268,385		62,975		62,975		379,342			0	146	05/25/2046	1Z.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....		05/25/2012	MBS Paydown 0.846238592.....		114,935	114,935	81,316	81,316		768		768		114,935			0	88	05/25/2046	1Z.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....		06/25/2012	MBS Paydown 0.835492938.....		142,133	142,133	100,559	100,559		1,271		1,271		142,133			0	165	05/25/2046	1Z.....
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046.....		04/25/2012	MBS Paydown 0.23094437.....		122,622	122,622	97,638	97,638		20		20		122,622			0	44	08/25/2046	1Z.....
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046.....		05/25/2012	MBS Paydown 0.22655676.....		96,220	96,220	76,615	76,615		538		538		96,220			0	69	08/25/2046	1Z.....
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046.....		06/25/2012	MBS Paydown 0.22279064.....		82,591	82,591	65,763	65,763		923		923		82,591			0	90	08/25/2046	1Z.....
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029.....		04/09/2012	Sinking Fund Redemption 100.0.....		13,721	13,721	13,913	13,901		(3)		(3)		13,721			0	294	10/09/2029	1FE.....
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029.....		05/09/2012	Sinking Fund Redemption 100.0.....		13,795	13,795	13,988	13,976		(4)		(4)		13,795			0	369	10/09/2029	1FE.....
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029.....		06/09/2012	Sinking Fund Redemption 100.0.....		13,869	13,869	14,063	14,051		(5)		(5)		13,869			0	445	10/09/2029	1FE.....
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16.....		04/20/2012	Sinking Fund Redemption 100.0.....		6,018	6,018	5,784	5,844		169		169		6,018			0	134	09/20/2016	3FE.....
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16.....		05/20/2012	Sinking Fund Redemption 100.0.....		6,056	6,056	5,821	5,881		171		171		6,056			0	169	09/20/2016	3FE.....
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16.....		06/20/2012	Sinking Fund Redemption 100.0.....		6,087	6,087	5,851	5,911		172		172		6,087			0	204	09/20/2016	3FE.....
37427U AC 4	GETTY IMAGES INITIAL TL L+375 11/05/2016.....		05/31/2012	Paydown 100.0.....		40,542	40,542	40,238	40,252		289		289		40,542			0	1,082	11/05/2016	3FE.....

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....		03/25/2012	Prior Period Adjustment.....				21,138					0					0		05/25/2036	1FM.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....		04/25/2012	MBS Paydown 0.638017449.....		68,066	68,066	68,066	59,246		1,371		1,371		68,066			0	1,433	05/25/2036	1FM.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....		04/25/2012	Pass-Through Loss.....			23,346	23,346					0					0	492	05/25/2036	1FM.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....		05/25/2012	MBS Paydown 0.6222801.....		65,040	65,040	65,040	48,959		1,133		1,133		65,040			0	1,712	05/25/2036	1FM.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....		05/25/2012	Pass-Through Loss.....			10,499	10,499					0					0	276	05/25/2036	1FM.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....		06/25/2012	MBS Paydown 0.60250033.....		69,032	69,032	69,032	61,535		1,424		1,424		69,032			0	2,181	05/25/2036	1FM.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....		06/25/2012	Pass-Through Loss.....			25,911	25,911					0					0	818	05/25/2036	1FM.....
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....		04/15/2012	MBS Paydown 0.05477512.....		14,180	14,180	14,619	14,255		(22)		(22)		14,180			0	334	01/15/2029	1FE.....
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....		05/15/2012	MBS Paydown 0.0526836.....		12,549	12,549	12,937	12,615		(25)		(25)		12,549			0	370	01/15/2029	1FE.....
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....		06/15/2012	MBS Paydown 0.05041084.....		13,637	13,637	14,058	13,708		(33)		(33)		13,637			0	482	01/15/2029	1FE.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		04/25/2012	MBS Paydown 0.267935501.....		31,188	31,188	31,032	30,998		3		3		31,188			0	539	09/25/2034	2AM.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		05/25/2012	MBS Paydown 0.264431558.....		35,039	35,039	34,864	34,826		5		5		35,039			0	757	09/25/2034	2AM.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		06/25/2012	MBS Paydown 0.26055746.....		38,741	38,741	38,547	38,505		6		6		38,741			0	1,005	09/25/2034	2AM.....
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		04/21/2012	MBS Paydown 0.34277371.....		4,019	4,019	2,833	2,738		49		49		4,019			0	6	07/21/2036	1FM.....
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		05/21/2012	MBS Paydown 0.33950044.....		5,319	5,319	3,750	3,624		75		75		5,319			0	10	07/21/2036	1FM.....
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		06/21/2012	MBS Paydown 0.33682206.....		4,352	4,352	3,068	2,965		74		74		4,352			0	10	07/21/2036	1FM.....
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		04/19/2012	MBS Paydown 0.74555341.....		24,691	24,691	19,814	19,814		101		101		24,691			0	148	06/19/2034	1AM.....
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		05/19/2012	MBS Paydown 0.73997897.....		27,872	27,872	22,367	22,367		161		161		27,872			0	227	06/19/2034	1AM.....
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		06/19/2012	MBS Paydown 0.72371689.....		81,310	81,310	65,252	65,252		9,782		9,782		81,310			0	840	06/19/2034	1AM.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		04/19/2012	MBS Paydown 0.313271206.....		43,892	43,892	30,834	29,857		5,222		5,222		43,892			0	85	11/19/2035	1FM.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		05/19/2012	MBS Paydown 0.309831263.....		41,279	41,279	28,999	28,080		4,199		4,199		41,279			0	100	11/19/2035	1FM.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		06/19/2012	MBS Paydown 0.307185087.....		31,754	31,754	22,307	21,600		1,209		1,209		31,754			0	91	11/19/2035	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		04/19/2012	MBS Paydown 0.22891325.....		36,735	36,735	25,807	26,323		(954)		(954)		36,735			0	71	08/19/2045	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		05/19/2012	MBS Paydown 0.22665073.....		26,585	26,585	18,676	19,049		333		333		26,585			0	65	08/19/2045	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		06/19/2012	MBS Paydown 0.2262005.....		5,290	5,290	3,716	3,791		83		83		5,290			0	15	08/19/2045	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....		04/19/2012	MBS Paydown 0.3988379.....		13,892	13,892	9,863	9,433		1,265		1,265		13,892			0	22	09/19/2046	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....		05/19/2012	MBS Paydown 0.392951745.....		13,538	13,538	9,612	9,193		1,285		1,285		13,538			0	27	09/19/2046	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....		06/19/2012	MBS Paydown 0.38916553.....		8,708	8,708	6,183	5,913		60		60		8,708			0	20	09/19/2046	1FM.....
412824 AB 0	HARLEYSVILLE GRP 5.75 07/15/2013.....		06/07/2012	BARCLAYS AMERICA.....		7,284,690	7,000,000	6,943,860	6,989,128		3,066		3,066		6,992,193		292,497	292,497	365,604	07/15/2013	2FE.....
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		04/25/2012	MBS Paydown 0.909854219.....		152,385	152,385	129,337	129,337		1,743		1,743		152,385			0	245	01/25/2036	1Z.....
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		05/25/2012	MBS Paydown 0.893229381.....		132,999	132,999	112,883	112,883		2,248		2,248		132,999			0	282	01/25/2036	1Z.....
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		06/25/2012	MBS Paydown 0.88389743.....		74,656	74,656	63,364	63,364		1,612		1,612		74,656			0	198	01/25/2036	1Z.....
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....		03/25/2012	Prior Period Adjustment.....									0					0	(7)	11/25/2036	1FM.....
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....		04/25/2012	MBS Paydown 0.352304068.....		1,404	1,404	814	167		349		349		1,404			0	15	11/25/2036	1FM.....
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....		05/25/2012	MBS Paydown 0.351436889.....		824	824	478	98		(1)		(1)		824			0	11	11/25/2036	1FM.....
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....		06/25/2012	MBS Paydown 0.349927186.....		1,434	1,434	832	171		434		434		1,434			0	22	11/25/2036	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....		04/25/2012	MBS Paydown 0.2205393.....		12,738	12,738	8,757	2,973		359		359		12,738			0	16	02/25/2037	1FM.....
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....		05/25/2012	MBS Paydown 0.215881304.....		15,371	15,371	10,568	3,588		544		544		15,371			0	24	02/25/2037	1FM.....
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....		06/25/2012	MBS Paydown 0.210951541.....		16,268	16,268	11,184	3,797		754		754		16,268			0	30	02/25/2037	1FM.....
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....		04/25/2012	MBS Paydown 0.15224517.....		119,311	119,311	103,800	103,962		4,794		4,794		119,311			0	312	07/25/2034	1FM.....
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....		05/25/2012	MBS Paydown 0.14877665.....		133,014	133,014	115,722	115,903		7,080		7,080		133,014			0	432	07/25/2034	1FM.....
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....		06/25/2012	MBS Paydown 0.14576719.....		115,410	115,410	100,407	100,563		5,185		5,185		115,410			0	450	07/25/2034	1FM.....
449786 AA 0	ING BANK NV 5.125 05/01/2015.....	R.	05/24/2012	MORGAN STANLEY & CO.....		4,962,500	5,000,000	4,798,250	4,925,022		8,544		8,544		4,933,566		28,934	28,934	148,767	05/01/2015	1FE.....
45252H AB 8	IMMUCOR TL B L+575 08/17/2018.....		06/29/2012	Paydown 100.0.....		32,500	32,500	31,200	31,237		58		58		32,500			0	1,473	08/19/2018	3FE.....
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034.....		04/25/2012	MBS Paydown 0.233783968.....		16,251	16,251	15,632	15,686		20		20		16,251			0	263	09/25/2034	1FM.....
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034.....		05/25/2012	MBS Paydown 0.232729406.....		14,764	14,764	14,201	14,251		22		22		14,764			0	298	09/25/2034	1FM.....
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034.....		06/25/2012	MBS Paydown 0.227808227.....		68,897	68,897	66,270	66,502		2,009		2,009		68,897			0	1,676	09/25/2034	1FM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		04/25/2012	MBS Paydown 0.1767291.....		26,693	26,693	22,422	22,507		180		180		26,693			0	79	04/25/2035	3FM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		05/25/2012	MBS Paydown 0.1752084.....		57,787	57,787	48,541	48,724		448		448		57,787			0	212	04/25/2035	3FM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		06/25/2012	MBS Paydown 0.17405466.....		43,842	43,842	36,827	36,967		419		419		43,842			0	193	04/25/2035	3FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		04/25/2012	MBS Paydown 0.18953086.....		11,704	11,704	6,086	2,714		0		0		11,704			0	35	08/25/2035	4FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		05/25/2012	MBS Paydown 0.18818734.....		16,122	16,122	8,384	3,739		0		0		16,122			0	60	08/25/2035	4FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		06/25/2012	MBS Paydown 0.18611445.....		24,875	24,875	12,935	5,769		0		0		24,875			0	111	08/25/2035	4FM.....
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....		04/25/2012	MBS Paydown 0.551193215.....		7,208	7,208	5,046	5,209		1,928		1,928		7,208			0	15	05/25/2036	1FM.....
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....		05/25/2012	MBS Paydown 0.52692385.....		9,101	9,101	6,371	6,577		2,465		2,465		9,101			0	23	05/25/2036	1FM.....
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....		06/25/2012	MBS Paydown 0.52679016.....		50	50	35	36		0		0		50			0	0	05/25/2036	1FM.....
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....		04/25/2012	MBS Paydown 0.17720058.....		3,501	3,501	2,853	(1,518)		0		0		3,501			0	1	10/25/2013	6Z*.....
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....		05/25/2012	MBS Paydown 0.177087737.....		341	341	278	(148)		0		0		341			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.....		2,859	2,859	2,330	(1,239)		0		0		2,859			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.....		22,978	22,978	13,557	8,543		84		84		22,978			0	421	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.....		21,318	21,318	12,578	7,926		157		157		21,318			0	489	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.....		22,978	22,978	13,557	8,543		104		104		22,978			0	632	06/25/2035	3FM.....
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33.....		04/25/2012	MBS Paydown 0.268131278.....		56,571	56,571	57,243	57,009		(571)		(571)		56,571			0	1,084	01/25/2033	1FM.....
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33.....		05/25/2012	MBS Paydown 0.265482627.....		26,487	26,487	26,801	26,691		(234)		(234)		26,487			0	635	01/25/2033	1FM.....
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33.....		06/25/2012	MBS Paydown 0.264837212.....		6,454	6,454	6,531	6,504		2		2		6,454			0	186	01/25/2033	1FM.....
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....		04/25/2012	MBS Paydown 0.308705529.....		13,157	13,157	11,348	12,089		114		114		13,157			0	252	01/25/2033	1FM.....
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....		05/25/2012	MBS Paydown 0.305656079.....		6,160	6,160	5,313	5,660		63		63		6,160			0	148	01/25/2033	1FM.....
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....		06/25/2012	MBS Paydown 0.304912998.....		1,501	1,501	1,295	1,379		16		16		1,501			0	43	01/25/2033	1FM.....
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....		04/25/2012	MBS Paydown 0.149055226.....		3,877	3,877	3,179	3,208		13		13		3,877			0	34	10/25/2034	1FM.....
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....		05/25/2012	MBS Paydown 0.145922265.....		31,330	31,330	25,690	25,922		1,580		1,580		31,330			0	349	10/25/2034	1FM.....
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....		06/25/2012	MBS Paydown 0.143600579.....		23,217	23,217	19,038	19,209		317		317		23,217			0	311	10/25/2034	1FM.....
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....		03/25/2012	Prior Period Adjustment.....		(6,235)	(85,681)	(41,341)					0		(6,235)			0		05/25/2036	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....		04/25/2012	MBS Paydown 0.155788149.....		11,994	11,994	5,787	5,386		(2,697)		(2,697)		11,994			0	203	05/25/2036	1FM.....
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....		04/25/2012	Pass-Through Loss.....			169,504	81,786					0					0	2,874	05/25/2036	1FM.....
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....		05/25/2012	MBS Paydown 0.129642535.....		5,554	5,554	2,680	2,716		(1,360)		(1,360)		5,554			0	118	05/25/2036	1FM.....
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....		05/25/2012	Pass-Through Loss.....			85,956	41,474					0					0	1,819	05/25/2036	1FM.....
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....		06/25/2012	MBS Paydown 0.115440136.....		3,059	3,059	1,476	1,475		(739)		(739)		3,059			0	78	05/25/2036	1FM.....
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....		06/25/2012	Pass-Through Loss.....			46,650	22,509					0					0	1,184	05/25/2036	1FM.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		03/25/2012	Prior Period Adjustment.....									0		43,017		(43,017)	(43,017)		06/25/2039	6FE.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		04/25/2012	MBS Paydown 0.415762091.....		15,089	15,089	11,468					0		15,089			0	28	06/25/2039	6FE.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		05/25/2012	MBS Paydown 0.413581148.....		3,271	3,271	2,486					0		3,271			0	8	06/25/2039	6FE.....
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....		06/25/2012	MBS Paydown 0.450562375.....		79,771	79,771	47,813	47,813		14,347		14,347		79,771			0	36	07/25/2036	1AM.....
459745 ZA 6	INTL LEASE/DELOS L+375 4/4/2016.....		04/04/2012	Prior Period Adjustment.....									74		74			0		04/04/2016	3FE.....
459745 ZA 6	INTL LEASE/DELOS L+375 4/4/2016.....		04/04/2012	BANK OF AMER/ML.....		5,018,750	5,000,000	4,975,016					0		4,975,089		43,661	43,661	3,299	04/04/2016	3FE.....
459745 ZZ 1	INTL LEASE/DELOS L+500 3/17/2016.....		04/12/2012	Paydown 100.0.....		8,076,923	8,076,923	8,025,385	8,037,735		39,188		39,188		8,076,923			0	163,333	03/17/2016	3FE.....
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		04/04/2012	Paydown 100.0.....		529,413	529,413	524,118	529,413				0		529,413			0	8,897	06/28/2013	3FE.....
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		04/18/2012	Paydown 100.0.....		629,100	629,100	622,809	629,100				0		629,100			0	11,796	06/28/2013	3FE.....
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		05/03/2012	Paydown 100.0.....		138,933	138,933	137,543	138,933		(13,025)		(13,025)		138,933			0	2,894	06/28/2013	3FE.....
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		05/18/2012	Paydown 100.0.....		147,434	147,434	145,959	147,434		(1,371)		(1,371)		147,434			0	3,379	06/28/2013	3FE.....
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		06/06/2012	Paydown 100.0.....		148,346	148,346	146,862	148,346		61		61		148,346			0	3,791	06/28/2013	3FE.....
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		06/20/2012	Paydown 100.0.....		212,518	212,518	210,393	212,518		566		566		212,518			0	5,844	06/28/2013	3FE.....
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....		04/15/2012	MBS Paydown 0.89448057.....		27,448	27,448	27,442	27,442		1		1		27,448			0	350	12/15/2048	1FE.....
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....		05/15/2012	MBS Paydown 0.886280155.....		32,802	32,802	32,795	32,795		2		2		32,802			0	522	12/15/2048	1FE.....
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....		06/15/2012	MBS Paydown 0.876785109.....		37,980	37,980	37,973	37,973		1		1		37,980			0	725	12/15/2048	1FE.....
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....		03/15/2012	Prior Period Adjustment.....		33	33	33	33				0		33			0		10/15/2056	1FE.....
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....		04/15/2012	MBS Paydown 0.966038592.....		31,765	31,765	31,757	31,757		5		5		31,765			0	498	10/15/2056	1FE.....
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....		05/15/2012	MBS Paydown 0.96342347.....		18,306	18,306	18,301	18,301				0		18,306			0	359	10/15/2056	1FE.....
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....		06/15/2012	MBS Paydown 0.958995928.....		30,993	30,993	30,985	30,985				0		30,993			0	728	10/15/2056	1FE.....
46616Q AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....		04/15/2012	MBS Paydown 0.996197947.....		23,162	23,162	23,149	23,147		9		9		23,162			0	413	09/15/2056	1FE.....
46616Q AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....		05/15/2012	MBS Paydown 0.995763926.....		3,472	3,472	3,470	3,470				0		3,472			0	76	09/15/2056	1FE.....
46616Q AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....		06/15/2012	MBS Paydown 0.992696642.....		24,538	24,538	24,524	24,522		2		2		24,538			0	640	09/15/2056	1FE.....
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....		04/15/2012	MBS Paydown 0.998908585.....		5,457	5,457	5,456	5,456				0		5,457			0	10	02/16/2065	1FE.....
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....		05/15/2012	MBS Paydown 0.997919055.....		4,948	4,948	4,947	4,947				0		4,948			0	34	02/16/2065	1FE.....
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....		06/15/2012	MBS Paydown 0.996381251.....		7,689	7,689	7,687	7,687		1		1		7,689			0	80	02/16/2065	1FE.....
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....		04/15/2012	MBS Paydown 0.245322308.....		11,137	11,137	10,117	10,702		91		91		11,137			0	166	07/15/2041	1FM.....
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....		05/15/2012	MBS Paydown 0.238929441.....		12,786	12,786	11,615	12,286		133		133		12,786			0	238	07/15/2041	1FM.....
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....		06/15/2012	MBS Paydown 0.233114164.....		11,631	11,631	10,566	11,176		148		148		11,631			0	260	07/15/2041	1FM.....

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....		04/15/2012	MBS Paydown 0.616680146.....		5,929	5,929	5,076	4,958		206		206		5,929			0	13	07/15/2019	1FM.....
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....		05/15/2012	MBS Paydown 0.339234472.....		2,219,565	2,219,565	1,900,503	1,856,115		344,595		344,595		2,219,565			0	5,942	07/15/2019	1FM.....
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....		06/15/2012	MBS Paydown 0.250130603.....		712,831	712,831	610,362	596,106		106,659		106,659		712,831			0	2,285	07/15/2019	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		03/25/2012	Prior Period Adjustment.....							(505)		(505)					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.....		22,944	22,944	22,076	20,869		(49)		(49)		22,944			0	459	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.....		21,663	21,663	20,844	19,704		(74)		(74)		21,663			0	542	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.....		17,687	17,687	17,018	16,088		(83)		(83)		17,687			0	531	12/25/2035	4FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		04/25/2012	MBS Paydown 0.47236578.....		3,407	3,407	3,423	2,449		6		6		3,407			0	31	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		05/25/2012	MBS Paydown 0.46658586.....		9,893	9,893	9,939	12,463		1,127		1,127		9,893			0	114	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		05/25/2012	Pass-Through Loss.....			7,447	7,482					0					0	86	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		06/25/2012	MBS Paydown 0.46102589.....		11,935	11,935	11,991	11,989		1,724		1,724		11,935			0	165	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		06/25/2012	Pass-Through Loss.....			4,745	4,767					0					0	66	03/25/2036	1FM.....
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		03/25/2012	Prior Period Adjustment.....				7,197					0					0		03/25/2036	3FM.....
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		04/25/2012	MBS Paydown 0.905237523.....		45,751	45,751	42,834	41,328				0		45,751			0	877	03/25/2036	3FM.....
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		04/25/2012	Pass-Through Loss.....			3,343	3,130					0					0	64	03/25/2036	3FM.....
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		05/25/2012	MBS Paydown 0.895018454.....		2,461	2,461	2,304	25,807		(3,901)		(3,901)		2,461			0	59	03/25/2036	3FM.....
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		05/25/2012	Pass-Through Loss.....			28,196	26,398					0					0	676	03/25/2036	3FM.....
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		06/25/2012	MBS Paydown 0.88031964.....		39,109	39,109	36,616	37,121		4,012		4,012		39,109			0	1,124	03/25/2036	3FM.....
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		06/25/2012	Pass-Through Loss.....			4,988	4,670					0					0	143	03/25/2036	3FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....		05/25/2012	MBS Paydown 0.84966452.....		136	136	102	114				0		136			0	3	11/25/2036	3FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....		06/25/2012	MBS Paydown 0.71759462.....		516,790	516,790	385,008	431,463		83,777		83,777		516,790			0	14,824	11/25/2036	3FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		04/25/2012	MBS Paydown 0.33117385.....		37,518	37,518	19,054	4,531		600		600		37,518			0	65	05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		05/25/2012	MBS Paydown 0.32919413.....		27,716	27,716	14,076	3,347		129		129		27,716			0	60	05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		06/25/2012	MBS Paydown 0.32757468.....		22,672	22,672	11,514	2,738		102		102		22,672			0	58	05/25/2036	1FM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....		04/25/2012	MBS Paydown 0.342085046.....		179,905	179,905	142,575	143,387		10,193		10,193		179,905			0	266	07/25/2036	1FM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....		05/25/2012	MBS Paydown 0.339794749.....		48,096	48,096	38,116	38,333		801		801		48,096			0	88	07/25/2036	1FM.....
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....		04/15/2012	MBS Paydown 0.919976903.....		17,017	17,017	16,536	17,029		(6)		(6)		17,017			0	291	05/15/2047	1FM.....
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....		05/15/2012	MBS Paydown 0.892043555.....		223,467	223,467	217,145	223,630		(109)		(109)		223,467			0	4,810	05/15/2047	1FM.....
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....		06/15/2012	MBS Paydown 0.807745069.....		674,388	674,388	655,310	674,880		(1,093)		(1,093)		674,388			0	17,492	05/15/2047	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		04/12/2012	MBS Paydown 0.870151396.....		86,226	86,226	83,045	84,757		140		140		86,226			0	1,566	06/12/2047	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		05/12/2012	MBS Paydown 0.860395311.....		65,756	65,756	63,330	64,636		139		139		65,756			0	1,492	06/12/2047	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		06/12/2012	MBS Paydown 0.833940115.....		178,308	178,308	171,730	175,271		1,499		1,499		178,308			0	4,856	06/12/2047	1FM.....
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....		04/26/2012	MBS Paydown 0.795784925.....		103,976	103,976	106,867	106,757		(200)		(200)		103,976			0	2,097	11/26/2036	1FM.....
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....		05/26/2012	MBS Paydown 0.777504297.....		215,675	215,675	221,673	221,444		(2,358)		(2,358)		215,675			0	5,442	11/26/2036	1FM.....
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....		06/26/2012	MBS Paydown 0.763643425.....		163,531	163,531	168,079	167,905		(826)		(826)		163,531			0	4,951	11/26/2036	1FM.....
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35.....		04/25/2012	MBS Paydown 0.317495685.....		13,770	13,770	12,875	12,875		31		31		13,770			0	64	07/25/2035	1FE.....

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## SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	05/25/2012	MBS Paydown 0.316480841		3,405	3,405	3,184	3,184		11		11		3,405			0	24	07/25/2035	1FE
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	06/25/2012	MBS Paydown 0.300187806		54,668	54,668	51,115	51,115	2,236		2,236		54,668			0	511	07/25/2035	1FE	
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	04/15/2012	MBS Paydown 0.95333443		118,742	118,742	109,396	113,825	358		358		118,742			0	2,150	01/15/2049	1FM	
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	05/15/2012	MBS Paydown 0.948959115		135,394	135,394	124,738	129,788	506		506		135,394			0	3,065	01/15/2049	1FM	
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	06/15/2012	MBS Paydown 0.933382133		482,030	482,030	444,090	462,069	2,316		2,316		482,030			0	13,095	01/15/2049	1FM	
46630P	AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	04/25/2012	MBS Paydown 0.017754282		2,540	2,540	2,472	2,540			0		2,540			0	47	04/25/2037	3FM	
46630P	AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	05/25/2012	MBS Paydown 0.017642613		1,061	1,061	1,032	1,061			0		1,061			0	24	04/25/2037	3FM	
46630P	AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	06/25/2012	MBS Paydown 0.017343866		2,838	2,838	2,762	2,838			0		2,838			0	78	04/25/2037	3FM	
46631N	DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	04/25/2012	MBS Paydown 0.59558975		7,289	7,289	6,115	6,115	420		420		7,289			0	128	08/25/2037	1FM	
46631N	DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	05/25/2012	MBS Paydown 0.58369035		11,899	11,899	9,983	9,983	1,220		1,220		11,899			0	278	08/25/2037	1FM	
46631N	DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	06/25/2012	MBS Paydown 0.57982034		3,870	3,870	3,247	3,247	1		1		3,870			0	113	08/25/2037	1FM	
46632T	AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	04/27/2012	MBS Paydown 0.56871804		327,169	327,169	262,274	266,269	55,195		55,195		327,169			0	4,689	07/27/2037	1FM	
46632T	AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	05/27/2012	MBS Paydown 0.562407293		251,168	251,168	201,347	204,415	2,056		2,056		251,168			0	4,410	07/27/2037	1FM	
46632T	AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	06/27/2012	MBS Paydown 0.556811703		222,704	222,704	178,530	181,250	2,387		2,387		222,704			0	4,498	07/27/2037	1FM	
46632Y	AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036	04/26/2012	MBS Paydown 0.552124377		220,151	220,151	191,738	197,147	985		985		220,151			0	2,042	06/26/2036	1FM	
46632Y	AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036	05/26/2012	MBS Paydown 0.535470719		450,698	450,698	392,530	403,604	37,961		37,961		450,698			0	5,274	06/26/2036	1FM	
46632Y	AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036	06/26/2012	MBS Paydown 0.522991968		337,712	337,712	294,126	302,425	28,128		28,128		337,712			0	4,796	06/26/2036	1FM	
46632Y	AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	03/26/2012	Prior Period Adjustment						(40,077)		(40,077)					0		08/26/2037	1FM	
46632Y	AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	04/26/2012	MBS Paydown 0.680188552		482,110	482,110	421,846	420,478	645		645		482,110			0	10,042	08/26/2037	1FM	
46632Y	AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	05/26/2012	MBS Paydown 0.674587898		186,239	186,239	162,959	162,430	1,851		1,851		186,239			0	4,849	08/26/2037	1FM	
46632Y	AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	06/26/2012	MBS Paydown 0.670571375		133,561	133,561	116,866	116,487	29		29		133,561			0	4,173	08/26/2037	1FM	
46632Y	AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	03/26/2012	Prior Period Adjustment						200,988		200,988					0		08/26/2037	1FM	
46632Y	AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	04/26/2012	Pass-Through Loss			152,647	14,501				0					0	3,974	08/26/2037	1FM	
46632Y	AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	05/26/2012	Pass-Through Loss			52,981	5,033				0					0	1,655	08/26/2037	1FM	
46632Y	AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	06/26/2012	Pass-Through Loss			242,417	23,030				0					0	7,574	08/26/2037	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	885		885		71,356			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	1,684		1,684		99,418			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	2,304		2,304		101,503			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	1,317		1,317		113,288			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	1,245		1,245		73,170			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	2,579		2,579		128,868			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	3,146		3,146		117,457			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	16,046		16,046		206,270			0	9,798	06/26/2037	1FM	
46633K	AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37	04/26/2012	MBS Paydown 0.465717771		48,723	48,723	45,507	46,260	265		265		48,723			0	358	01/26/2037	1FM	
46633K	AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37	05/26/2012	MBS Paydown 0.456938478		51,166	51,166	47,789	48,580	364		364		51,166			0	468	01/26/2037	1FM	
46633K	AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37	06/26/2012	MBS Paydown 0.449614902		42,682	42,682	39,865	40,524	378		378		42,682			0	467	01/26/2037	1FM	

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										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		04/26/2012	MBS Paydown 0.406365272		1,257,046	1,257,046	1,193,607	1,216,386		22,182		22,182		1,257,046			0	22,387	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		05/26/2012	MBS Paydown 0.387333849		411,136	411,136	390,387	397,837		270		270		411,136			0	9,143	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		06/26/2012	MBS Paydown 0.383010229		96,840	96,840	92,097	93,789		785		785		96,840			0	2,502	05/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		03/26/2012	Prior Period Adjustment							(595)		(595)					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		234		234		91,097			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		7,634		7,634		182,770			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		4,134		4,134		119,641			0	1,798	04/26/2035	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		04/27/2012	MBS Paydown 0.616333651		40,458	40,458	40,863	40,824		(29)		(29)		40,458			0	809	02/27/2037	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		05/27/2012	MBS Paydown 0.590749692		114,232	114,232	115,375	115,265		(872)		(872)		114,232			0	2,856	02/27/2037	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		06/27/2012	MBS Paydown 0.580959073		43,715	43,715	44,152	44,110		(47)		(47)		43,715			0	1,311	02/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		04/27/2012	MBS Paydown 0.408256818		194,210	194,210	180,312	183,638		974		974		194,210			0	1,663	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		05/27/2012	MBS Paydown 0.39514637		270,587	270,587	251,223	255,857		1,870		1,870		270,587			0	2,980	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		06/27/2012	MBS Paydown 0.381760969		276,261	276,261	256,491	261,222		2,570		2,570		276,261			0	3,718	03/27/2037	1FM
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036		04/20/2012	MBS Paydown 0.551326366		5,336	5,336	5,228	5,254		4		4		5,336			0	87	04/20/2036	1FM
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036		05/20/2012	MBS Paydown 0.527617159		221,586	221,586	217,102	218,182		2,063		2,063		221,586			0	4,521	04/20/2036	1FM
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036		06/20/2012	MBS Paydown 0.518515721		85,062	85,062	83,340	83,755		101		101		85,062			0	2,091	04/20/2036	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		04/26/2012	MBS Paydown 0.671938852		66,121	66,121	65,377	65,312		33		33		66,121			0	1,270	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		05/26/2012	MBS Paydown 0.657384147		207,288	207,288	204,956	204,751		1,388		1,388		207,288			0	4,977	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		06/26/2012	MBS Paydown 0.633391543		341,703	341,703	337,859	337,521		2,601		2,601		341,703			0	9,846	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		05/26/2012	MBS Paydown 0.974247629		412,038	412,038	412,038	411,653		(1,004)		(1,004)		412,038			0	10,298	04/26/2037	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		06/26/2012	MBS Paydown 0.9683756		93,952	93,952	93,952	93,865		(10)		(10)		93,952			0	2,818	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		04/26/2012	MBS Paydown 0.920533946		196,558	196,558	199,153	198,564		(87)		(87)		196,558			0	3,931	07/26/2036	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		05/26/2012	MBS Paydown 0.910699675		335,941	335,941	340,375	339,370		(2,279)		(2,279)		335,941			0	8,400	07/26/2036	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		06/26/2012	MBS Paydown 0.904027487		227,923	227,923	230,932	230,250		(740)		(740)		227,923			0	6,839	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		04/26/2012	MBS Paydown 0.862963845		154,524	154,524	165,727	163,058		(714)		(714)		154,524			0	2,954	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		05/26/2012	MBS Paydown 0.854527699		140,242	140,242	150,410	147,988		(861)		(861)		140,242			0	3,351	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		06/26/2012	MBS Paydown 0.836851296		293,853	293,853	315,157	310,082		(9,456)		(9,456)		293,853			0	8,426	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		04/26/2012	MBS Paydown 0.925248037		936,453	936,453	869,731	869,731		34,808		34,808		936,453			0	9,890	06/26/2035	1Z
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		05/26/2012	MBS Paydown 0.909786261		448,654	448,654	416,688	416,688		1,944		1,944		448,654			0	5,787	06/26/2035	1Z
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		06/26/2012	MBS Paydown 0.862755339		1,364,696	1,364,696	1,267,462	1,267,462		68,562		68,562		1,364,696			0	20,753	06/26/2035	1Z
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE		04/26/2012	MBS Paydown 0.936907319		465,716	465,716	433,115	433,115		17,010		17,010		465,716			0	3,784	05/26/2047	1Z
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE		05/26/2012	MBS Paydown 0.920447051		242,608	242,608	225,625	225,625		1,981		1,981		242,608			0	2,628	05/26/2047	1Z
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE		06/26/2012	MBS Paydown 0.887884817		479,935	479,935	446,339	446,339		19,621		19,621		479,935			0	6,499	05/26/2047	1Z
46849E AF 4	JACKSON NAT LIFE 6.125 05/30/2012		05/30/2012	Maturity 100.0		5,000,000	5,000,000	5,099,150	5,005,408		(5,408)		(5,408)		5,000,000			0	153,125	05/30/2012	1FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		04/25/2012	MBS Paydown 0.75295664		94,444	94,444	86,486	80,064		(450)		(450)		94,444			0	2,749	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		79,793	79,793	73,069	67,644		(481)		(481)		79,793			0	2,891	06/25/2047	3FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	06/25/2012	MBS Paydown 0.733710313		229,565	229,565	210,220	194,611		18,039		18,039		229,565			0	9,942	06/25/2047	3FM
472321	AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	04/26/2012	MBS Paydown 0.525496664		8,266	8,266	6,335	6,604		30		30		8,266			0	165	10/25/2035	1FM
472321	AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	05/26/2012	MBS Paydown 0.524657177		32,695	32,695	25,057	26,120		150		150		32,695			0	817	10/25/2035	1FM
472321	AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	06/26/2012	MBS Paydown 0.522974786		65,522	65,522	50,217	52,346		380		380		65,522			0	1,966	10/25/2035	1FM
472321	AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37	04/26/2012	MBS Paydown 0.453009576		26,492	26,492	22,896	23,663		203		203		26,492			0	244	01/25/2037	1FM
472321	AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37	05/26/2012	MBS Paydown 0.441014306		169,515	169,515	146,504	151,413		13,308		13,308		169,515			0	1,956	01/25/2037	1FM
472321	AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37	06/26/2012	MBS Paydown 0.432470597		120,738	120,738	104,349	107,845		1,313		1,313		120,738			0	1,673	01/25/2037	1FM
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039	04/26/2012	MBS Paydown 0.521634029		164,927	164,927	139,126	144,010		1,100		1,100		164,927			0	1,548	01/25/2039	1FM
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039	05/26/2012	MBS Paydown 0.51557037		171,565	171,565	144,725	149,806		1,549		1,549		171,565			0	1,978	01/25/2039	1FM
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039	06/26/2012	MBS Paydown 0.511868655		104,736	104,736	88,351	91,453		1,199		1,199		104,736			0	1,430	01/25/2039	1FM
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	03/26/2012	Prior Period Adjustment			(72,274)	(51,103)			459		459					0	(963)	01/25/2039	1FM
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	04/26/2012	Pass-Through Loss			259,179	58,244					0					0	1,708	01/25/2039	1FM
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	05/26/2012	Pass-Through Loss			134,354	30,193					0					0	1,173	01/25/2039	1FM
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	06/26/2012	Pass-Through Loss			226,460	50,891					0					0	3,356	01/25/2039	1FM
472321	AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	03/26/2012	Prior Period Adjustment			(82,442)	(17,141)			711		711					0		01/25/2037	1FM
472321	AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	04/26/2012	Pass-Through Loss			36,736	7,638					0					0	339	01/25/2037	1FM
472321	AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	05/26/2012	Pass-Through Loss			109,417	22,749					0					0	1,262	01/25/2037	1FM
472321	AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	06/26/2012	Pass-Through Loss			27,559	5,730					0					0	382	01/25/2037	1FM
47232A	AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036	04/20/2012	MBS Paydown 0.596306104		128,893	128,893	118,682	123,103		615		615		128,893			0	1,265	03/20/2036	1FM
47232A	AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036	05/20/2012	MBS Paydown 0.583493173		242,409	242,409	223,206	231,520		1,519		1,519		242,409			0	2,997	03/20/2036	1FM
47232A	AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036	06/20/2012	MBS Paydown 0.575694454		147,545	147,545	135,856	140,917		1,202		1,202		147,545			0	2,202	03/20/2036	1FM
47232A	AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036	04/25/2012	MBS Paydown 0.516795613		103,734	103,734	99,487	102,954		31		31		103,734			0	978	06/25/2036	1FM
47232A	AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036	05/25/2012	MBS Paydown 0.511115961		122,276	122,276	117,270	121,356		49		49		122,276			0	1,453	06/25/2036	1FM
47232A	AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036	06/25/2012	MBS Paydown 0.508642923		53,241	53,241	51,062	52,841		28		28		53,241			0	764	06/25/2036	1FM
47232A	AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	04/25/2012	MBS Paydown 0.506630751		115,317	115,317	100,614	108,743		1,025		1,025		115,317			0	1,279	05/25/2037	1FM
47232A	AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	05/25/2012	MBS Paydown 0.491914106		160,882	160,882	140,369	151,710		1,951		1,951		160,882			0	2,177	05/25/2037	1FM
47232A	AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	06/25/2012	MBS Paydown 0.487327237		50,143	50,143	43,750	47,285		789		789		50,143			0	801	05/25/2037	1FM
47232A	AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	03/25/2012	Prior Period Adjustment									0					0		05/25/2037	1FM
47232A	AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	04/25/2012	Pass-Through Loss			139,812	32,856					0					0	1,551	05/25/2037	1FM
47232A	AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	05/25/2012	Pass-Through Loss			122,088	28,691					0					0	1,652	05/25/2037	1FM
47232A	AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	06/25/2012	Pass-Through Loss			51,693	12,148					0					0	826	05/25/2037	1FM
47232A	AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	03/20/2012	Prior Period Adjustment							16,133		16,133					0		03/20/2036	1FM
47232A	AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	04/20/2012	Pass-Through Loss			392,750	28,106					0					0	3,854	03/20/2036	1FM
47232A	AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	05/20/2012	Pass-Through Loss			312,516	22,364					0					0	3,864	03/20/2036	1FM
47232A	AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	06/20/2012	Pass-Through Loss			287,194	20,552					0					0	4,287	03/20/2036	1FM
47232D	AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	04/26/2012	MBS Paydown 0.522974702		91,807	91,807	91,807	91,307		87		87		91,807			0	2,016	09/26/2036	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		05/26/2012	MBS Paydown 0.508002154		103,092	103,092	103,092	102,531		111		111		103,092			0	2,831	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2012	MBS Paydown 0.500642244		50,676	50,676	50,676	50,400		19		19		50,676			0	1,663	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/26/2012	Prior Period Adjustment				150,213					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			84,094	66,291					0					0	2,317	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		05/26/2012	Pass-Through Loss			136,053	107,249					0					0	4,497	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2012	Pass-Through Loss			30,764	24,251					0					0	1,181	09/26/2036	6FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		04/26/2012	MBS Paydown 0.447125864		65,351	65,351	65,351	65,351						65,351			0	657	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		05/26/2012	MBS Paydown 0.421482523		111,065	111,065	111,065	111,065				0		111,065			0	1,376	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		06/26/2012	MBS Paydown 0.534454468		39,145	39,145	39,145	39,145				0		39,145			0	579	01/26/2047	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		04/26/2012	MBS Paydown 0.512267535		129,507	129,507	129,507	128,476		228		228		129,507			0	2,722	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		05/26/2012	MBS Paydown 0.512267535		72,762	72,762	72,762	72,183		101		101		72,762			0	1,892	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		06/26/2012	MBS Paydown 0.490839635		70,273	70,273	70,273	69,714		131		131		70,273			0	2,178	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		03/26/2012	Prior Period Adjustment							(1,489,711)		(1,489,711)		174,965		(174,965)	(174,965)		01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		04/26/2012	MBS Paydown 0.287087899		64,675	64,675	65,795	64,675				0		64,675			0	1,527	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		05/26/2012	MBS Paydown 0.280812568		30,272	30,272	30,796	30,272				0		30,272			0	854	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		06/26/2012	MBS Paydown 0.272452566		40,329	40,329	41,027	40,329				0		40,329			0	1,323	01/26/2036	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		04/26/2012	MBS Paydown 0.530650068		80,657	80,657	74,122	75,676		43		43		80,657			0	2,025	02/26/2037	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		05/26/2012	MBS Paydown 0.522805825		83,560	83,560	76,790	78,400		207		207		83,560			0	2,515	02/26/2037	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		06/26/2012	MBS Paydown 0.521069192		18,499	18,499	17,000	17,357		80		80		18,499			0	649	02/26/2037	1FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		03/26/2012	Prior Period Adjustment							79		79					0		02/26/2037	5FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		04/26/2012	Pass-Through Loss			40,813	6,398					0					0	1,025	02/26/2037	5FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		05/26/2012	Pass-Through Loss			56,184	8,808					0					0	1,692	02/26/2037	5FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		06/26/2012	Pass-Through Loss			18,137	2,843					0					0	637	02/26/2037	5FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		03/26/2012	Prior Period Adjustment							(5)		(5)					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		7,099	7,099	7,099	7,099				0		7,099			0	12	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		05/26/2012	MBS Paydown 0.374148564		9,116	9,116	9,116	9,115				0		9,116			0	16	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		06/26/2012	MBS Paydown 0.351682434		25,114	25,114	25,114	25,112		1		1		25,114			0	75	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		03/26/2012	Prior Period Adjustment			(4,173)	(1,302)					0					0		09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		04/26/2012	Pass-Through Loss			10,250	3,199					0					0	4	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		05/26/2012	Pass-Through Loss			6,920	2,159					0					0	3	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/26/2012	Pass-Through Loss			11,116	3,469					0					0	35	09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		04/26/2012	MBS Paydown 0.446055848		14,413	14,413	14,413	14,340		3		3		14,413			0	312	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		05/26/2012	MBS Paydown 0.430813276		70,493	70,493	70,493	70,134		45		45		70,493			0	1,908	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		06/26/2012	MBS Paydown 0.418368566		57,554	57,554	57,554	57,261		44		44		57,554			0	1,870	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		03/26/2012	Prior Period Adjustment				20,748			(11,617)		(11,617)		975		(975)	(975)		07/26/2037	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		04/26/2012	Pass-Through Loss			43,586	22,118					0					0	1,188	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		05/26/2012	Pass-Through Loss			60,379	30,640					0					0	1,972	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		06/26/2012	Pass-Through Loss			28,541	14,484					0					0	1,087	07/26/2037	1FM
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37		04/26/2012	MBS Paydown 0.458433141	106,532		106,532	95,603	96,610		4,426		4,426		106,532			0	1,953	06/26/2037	1FM
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37		05/26/2012	MBS Paydown 0.440949407	97,040		97,040	87,085	88,002		3,567		3,567		97,040			0	2,224	06/26/2037	1FM
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37		06/26/2012	MBS Paydown 0.431303201	53,540		53,540	48,047	48,553		879		879		53,540			0	1,472	06/26/2037	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		04/26/2012	MBS Paydown 0.409013005	17,219		17,219	17,219	17,105		11		11		17,219			0	234	02/26/2047	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		05/26/2012	MBS Paydown 0.398524625	73,531		73,531	73,531	73,043		56		56		73,531			0	1,170	02/26/2047	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		06/26/2012	MBS Paydown 0.385371897	92,210		92,210	92,210	91,599		247		247		92,210			0	1,679	02/26/2047	1FM
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		03/26/2012	Prior Period Adjustment							72,333		72,333					0		02/26/2047	6FM
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		04/26/2012	Pass-Through Loss			24,299	18,840					0					0	226	02/26/2047	6FM
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		05/26/2012	Pass-Through Loss			48,388	37,518					0					0	561	02/26/2047	6FM
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		06/26/2012	Pass-Through Loss			21,258	16,483					0					0	295	02/26/2047	6FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		04/21/2012	MBS Paydown 0.470160199	18,291		18,291	18,291	17,078		(221)		(221)		18,291			0	320	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		05/21/2012	MBS Paydown 0.452430016	70,726		70,726	70,726	66,035		(6,045)		(6,045)		70,726			0	1,549	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2012	MBS Paydown 0.437700083	58,758		58,758	58,758	54,861		(1,219)		(1,219)		58,758			0	1,544	05/21/2036	1FM
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		03/21/2012	Prior Period Adjustment									0					0		05/21/2036	1FM
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		04/21/2012	Pass-Through Loss			42,874	13,941					0					0	750	05/21/2036	1FM
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		05/21/2012	Pass-Through Loss			47,758	15,529					0					0	1,046	05/21/2036	1FM
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		06/21/2012	Pass-Through Loss			80,046	26,027					0					0	2,104	05/21/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		04/26/2012	MBS Paydown 0.159659054	206		206	206	206				0		206			0	4	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		05/26/2012	MBS Paydown 0.159612984	207		207	207	207				0		207			0	5	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		06/26/2012	MBS Paydown 0.159566684	208		208	208	208				0		208			0	6	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	181,045	174,441		1,047		1,047		174,969			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	6,357	6,125				0		6,144			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	26,610	25,640		11		11		25,717			0	439	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		04/26/2012	MBS Paydown 0.562250131	90,649		90,649	88,877	89,407		174		174		90,649			0	1,662	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		05/26/2012	MBS Paydown 0.552426348	99,810		99,810	97,859	98,443		317		317		99,810			0	2,287	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		06/26/2012	MBS Paydown 0.551771625	6,652		6,652	6,522	6,561		6		6		6,652			0	183	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		04/26/2012	MBS Paydown 0.441304071	75,709		75,709	75,709	73,672		(489)		(489)		75,709			0	1,388	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		05/26/2012	MBS Paydown 0.440006251	12,911		12,911	12,911	12,564		(110)		(110)		12,911			0	296	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2012	MBS Paydown 0.437175762	28,159		28,159	28,159	27,401		(317)		(317)		28,159			0	775	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		03/26/2012	Prior Period Adjustment			5						0					0		08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		04/26/2012	MBS Paydown 0.539956737	437,325		437,325	434,426	432,507		1,106		1,106		437,325			0	10,204	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		05/26/2012	MBS Paydown 0.520606329	713,964		713,964	709,230	706,097		2,967		2,967		713,964			0	20,824	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2012	MBS Paydown 0.514313041	232,201		232,201	230,661	229,642		141		141		232,201			0	8,127	08/26/2037	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		04/26/2012	MBS Paydown 0.305954063.....		93,858	93,858	93,858	93,858				0		93,858			0	860	09/26/2035	1FM.....
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		05/26/2012	MBS Paydown 0.281809531.....		186,760	186,760	186,760	186,760				0		186,760			0	2,146	09/26/2035	1FM.....
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		06/26/2012	MBS Paydown 0.267111461.....		113,691	113,691	113,691	113,691				0		113,691			0	1,571	09/26/2035	1FM.....
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		04/26/2012	MBS Paydown 0.251086398.....		80,395	80,395	77,305	79,767		43		43		80,395			0	1,396	04/26/2037	1FM.....
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		05/26/2012	MBS Paydown 0.234731504.....		165,948	165,948	159,570	164,653		418		418		165,948			0	3,595	04/26/2037	1FM.....
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		06/26/2012	MBS Paydown 0.214952416.....		200,693	200,693	192,979	199,126		701		701		200,693			0	5,213	04/26/2037	1FM.....
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		03/26/2012	Prior Period Adjustment.....									0					0		04/26/2037	5FM.....
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		05/26/2012	Pass-Through Loss.....			86,524	13,864					0					0	1,875	04/26/2037	5FM.....
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		06/26/2012	Pass-Through Loss.....			36,034	5,774					0					0	936	04/26/2037	5FM.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		03/26/2012	Prior Period Adjustment.....									0		40,567		(40,567)	(40,567)		06/26/2037	1FM.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		04/26/2012	MBS Paydown 0.863509639.....		14,861	14,861	13,494	14,861		(14,861)		(14,861)		14,861			0	255	06/26/2037	1FM.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		05/26/2012	MBS Paydown 0.801058906.....		25,361	25,361	23,028	25,361		(25,361)		(25,361)		25,361			0	544	06/26/2037	1FM.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		06/26/2012	MBS Paydown 0.744765496.....		22,860	22,860	20,758	22,860		(22,860)		(22,860)		22,860			0	588	06/26/2037	1FM.....
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....		04/26/2012	MBS Paydown 0.598540707.....		110,427	110,427	110,427	110,064		116		116		110,427			0	1,876	02/26/2037	1FM.....
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....		05/26/2012	MBS Paydown 0.590479859.....		88,517	88,517	88,517	88,226		(3)		(3)		88,517			0	1,873	02/26/2037	1FM.....
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....		06/26/2012	MBS Paydown 0.579843446.....		116,799	116,799	116,799	116,415		1		1		116,799			0	2,956	02/26/2037	1FM.....
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....		04/26/2012	MBS Paydown 0.443156881.....		174,287	174,287	174,287	171,020				0		174,287			0	2,923	05/26/2037	1FM.....
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....		05/26/2012	MBS Paydown 0.41703573.....		417,686	417,686	417,686	409,856				0		417,686			0	8,729	05/26/2037	1FM.....
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....		06/26/2012	MBS Paydown 0.416151727.....		14,136	14,136	14,136	13,871				0		14,136			0	354	05/26/2037	1FM.....
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....		05/26/2012	Pass-Through Loss.....			63,292	21,346					0					0	1,593	05/26/2037	1FM.....
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....		04/26/2012	MBS Paydown 0.34817974.....		46,625	46,625	44,338	41,977		(124)		(124)		46,625			0	849	08/26/2037	1FM.....
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....		05/26/2012	MBS Paydown 0.344288212.....		30,578	30,578	29,078	27,529		(108)		(108)		30,578			0	692	08/26/2037	1FM.....
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....		06/26/2012	MBS Paydown 0.327623914.....		130,941	130,941	124,516	117,886		4,754		4,754		130,941			0	3,514	08/26/2037	1FM.....
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....		03/26/2012	Prior Period Adjustment.....				35,970					0					0		08/26/2037	1FM.....
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....		04/26/2012	Pass-Through Loss.....			34,294	27,689					0					0	780	08/26/2037	1FM.....
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....		05/26/2012	Pass-Through Loss.....			12,065	9,741					0					0	328	08/26/2037	1FM.....
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....		06/26/2012	Pass-Through Loss.....			28,384	22,917					0					0	890	08/26/2037	1FM.....
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....		04/26/2012	MBS Paydown 0.455051142.....		79,165	79,165	79,165	79,166		(17)		(17)		79,165			0	1,278	11/26/2036	1FM.....
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....		05/26/2012	MBS Paydown 0.447012644.....		151,620	151,620	151,620	151,621		(43)		(43)		151,620			0	3,047	11/26/2036	1FM.....
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....		06/26/2012	MBS Paydown 0.440559805.....		121,711	121,711	121,711	121,713		(43)		(43)		121,711			0	2,921	11/26/2036	1FM.....
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....		04/26/2012	MBS Paydown 0.305552389.....		56,916	56,916	56,916	56,916				0		56,916			0	1,345	12/26/2036	1FM.....
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....		05/26/2012	MBS Paydown 0.270896594.....		115,231	115,231	115,231	115,231				0		115,231			0	3,262	12/26/2036	1FM.....
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....		06/26/2012	MBS Paydown 0.240105611.....		102,380	102,380	102,380	102,380				0		102,380			0	3,377	12/26/2036	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		05/26/2012	MBS Paydown 0.566544019.....		34,351	34,351	33,385	33,385		(21)		(21)		34,351			0	194	11/26/2037	1Z.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		06/26/2012	MBS Paydown 0.555995684.....		460,962	460,962	447,998	447,998		3,122		3,122		460,962			0	5,198	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.....		11,795	11,795	11,795	11,720		2		2		11,795			0	296	02/26/2037	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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 AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		05/26/2012	MBS Paydown 0.457039794.....		12,644	12,644	12,644	12,564				3		12,644			0	380	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.....		19,497	19,497	19,497	19,373				6		19,497			0	684	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		03/26/2012	Prior Period Adjustment.....					15,772									0		02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		04/26/2012	Pass-Through Loss.....			6,788	5,333										0	170	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		05/26/2012	Pass-Through Loss.....			13,200	10,372										0	397	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		06/26/2012	Pass-Through Loss.....			6,461	5,077										0	227	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.....		12,943	12,943	12,943	12,879			1			12,943			0	311	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.....		13,875	13,875	13,875	13,806				2		13,875			0	400	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.....		21,394	21,394	21,394	21,287				6		21,394			0	719	02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		03/26/2012	Prior Period Adjustment.....			(7,712)	1,028										0		02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		04/26/2012	Pass-Through Loss.....			7,448	3,659										0	143	02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		05/26/2012	Pass-Through Loss.....			14,485	7,116										0	347	02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		06/26/2012	Pass-Through Loss.....			7,090	3,483										0	204	02/26/2037	1FM.....
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		04/26/2012	MBS Paydown 0.621936128.....		19,405	19,405	19,405	19,358			(15)			19,405			0	404	07/26/2037	1FM.....
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		05/26/2012	MBS Paydown 0.618639798.....		13,847	13,847	13,847	13,813			(14)			13,847			0	361	07/26/2037	1FM.....
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		06/26/2012	MBS Paydown 0.610701073.....		33,348	33,348	33,348	33,267			(41)			33,348			0	1,042	07/26/2037	1FM.....
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....		03/26/2012	Prior Period Adjustment.....				6,531										0		07/26/2037	1FM.....
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....		04/26/2012	Pass-Through Loss.....			10,716	7,367										0	223	07/26/2037	1FM.....
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....		05/26/2012	Pass-Through Loss.....			6,620	4,551										0	172	07/26/2037	1FM.....
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....		06/26/2012	Pass-Through Loss.....			9,637	6,626										0	301	07/26/2037	1FM.....
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....		04/26/2012	MBS Paydown 0.761746564.....		27,491	27,491	26,095	26,386				30		27,491			0	550	09/26/2036	1FM.....
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....		05/26/2012	MBS Paydown 0.751526549.....		33,726	33,726	32,014	32,371				84		33,726			0	843	09/26/2036	1FM.....
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....		06/26/2012	MBS Paydown 0.736277735.....		50,321	50,321	47,767	48,299				223		50,321			0	1,510	09/26/2036	1FM.....
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....		03/26/2012	Prior Period Adjustment.....			(20,083)	(11,741)					14,316					0		09/26/2036	6FM.....
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....		04/26/2012	Pass-Through Loss.....			19,434	11,360										0	389	09/26/2036	6FM.....
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....		05/26/2012	Pass-Through Loss.....			7,058	4,125										0	176	09/26/2036	6FM.....
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....		06/26/2012	Pass-Through Loss.....			2,146	1,254										0	64	09/26/2036	6FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....		04/26/2012	MBS Paydown 0.633126884.....		20,983	20,983	19,209	19,040				90		20,983			0	179	09/26/2035	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....		05/26/2012	MBS Paydown 0.623584419.....		42,447	42,447	38,857	38,515				239		42,447			0	454	09/26/2035	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....		06/26/2012	MBS Paydown 0.617583339.....		26,694	26,694	24,437	24,221				205		26,694			0	343	09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....		05/26/2012	Pass-Through Loss.....			1,095	855										0	14	09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....		06/26/2012	Pass-Through Loss.....			7,465	5,830										0	110	09/26/2035	1FM.....
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....		04/26/2012	MBS Paydown 0.606681657.....		16,619	16,619	14,310	13,699				350		16,619			0	46	09/26/2035	1FM.....
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....		05/26/2012	MBS Paydown 0.592717088.....		162,189	162,189	139,657	133,697				23,580		162,189			0	534	09/26/2035	1FM.....
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....		06/26/2012	MBS Paydown 0.587822369.....		56,849	56,849	48,951	46,862				6,345		56,849			0	217	09/26/2035	1FM.....
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....		03/26/2012	Prior Period Adjustment.....				498										0		09/26/2035	6FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V	BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	04/26/2012	Pass-Through Loss.....			26,653	4,178					0					0	74	09/26/2035	6FM.....
47232V	BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	05/26/2012	Pass-Through Loss.....			25,606	4,014					0					0	84	09/26/2035	6FM.....
47232V	BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	06/26/2012	Pass-Through Loss.....			50,330	7,890					0					0	193	09/26/2035	6FM.....
47232V	BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	04/26/2012	MBS Paydown 0.46567339.....		21,264	21,264	21,264	21,107		9		9		21,264			0	493	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.....		28,457	28,457	28,457	28,246		15		15		28,457			0	792	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.....		35,711	35,711	35,711	35,447		24		24		35,711			0	1,159	11/26/2036	1FM.....
47232V	BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	04/26/2012	MBS Paydown 0.735548255.....		537,248	537,248	537,248	537,248						537,248			0	9,153	11/26/2037	1FM.....
47232V	BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	05/26/2012	MBS Paydown 0.650555495.....		259,931	259,931	259,931	259,931						259,931			0	5,508	11/26/2037	1FM.....
47232V	BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	06/26/2012	MBS Paydown 0.54868678.....		311,542	311,542	311,542	311,542						311,542			0	7,877	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.....		3,526	3,526	3,526	3,526						3,526			0	71	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.....		20,583	20,583	20,583	20,583						20,583			0	515	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.....		12,292	12,292	12,292	12,292						12,292			0	369	07/26/2036	1FM.....
47232V	CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	03/26/2012	Prior Period Adjustment.....			(15,131)	(2,789)			253		253					0		07/26/2036	1FM.....
47232V	CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	04/26/2012	Pass-Through Loss.....			14,674	2,705					0					0	293	07/26/2036	1FM.....
47232V	CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	05/26/2012	Pass-Through Loss.....			8,624	1,590					0					0	216	07/26/2036	1FM.....
47232V	CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	06/26/2012	Pass-Through Loss.....			3,563	657					0					0	107	07/26/2036	1FM.....
47232V	CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	04/26/2012	MBS Paydown 0.242425099.....		12,535	12,535	12,535	12,535						12,535			0	220	04/26/2037	1FM.....
47232V	CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	05/26/2012	MBS Paydown 0.235760497.....		16,813	16,813	16,813	16,813						16,813			0	376	04/26/2037	1FM.....
47232V	CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	06/26/2012	MBS Paydown 0.227099084.....		21,850	21,850	21,850	21,850						21,850			0	591	04/26/2037	1FM.....
47232V	CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	03/26/2012	Prior Period Adjustment.....							163		163					0		11/26/2035	2FM.....
47232V	CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	04/26/2012	MBS Paydown 0.946444999.....		71,907	71,907	71,907	71,800		(30)		(30)		71,907			0	1,329	11/26/2035	2FM.....
47232V	CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	05/26/2012	MBS Paydown 0.938358286.....		56,607	56,607	56,607	56,523		(7)		(7)		56,607			0	1,307	11/26/2035	2FM.....
47232V	CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	06/26/2012	MBS Paydown 0.921670719.....		116,813	116,813	116,813	116,639		(131)		(131)		116,813			0	3,229	11/26/2035	2FM.....
47232V	CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	03/26/2012	Prior Period Adjustment.....					149,346				0					0		11/26/2035	1FM.....
47232V	CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	04/26/2012	Pass-Through Loss.....			28,695	28,543					0					0	530	11/26/2035	1FM.....
47232V	CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	05/26/2012	Pass-Through Loss.....			35,446	35,258					0					0	818	11/26/2035	1FM.....
47232V	CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	06/26/2012	Pass-Through Loss.....			61,411	61,086					0					0	1,697	11/26/2035	1FM.....
47232V	CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	04/26/2012	MBS Paydown 0.489356352.....		107,060	107,060	105,158	105,496		620		620		107,060			0	2,100	05/26/2036	1FM.....
47232V	CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	05/26/2012	MBS Paydown 0.478525329.....		59,771	59,771	58,710	58,898		125		125		59,771			0	1,464	05/26/2036	1FM.....
47232V	CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	06/26/2012	MBS Paydown 0.474379154.....		22,881	22,881	22,474	22,546		41		41		22,881			0	673	05/26/2036	1FM.....
47232V	CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	03/26/2012	Prior Period Adjustment.....					42,589		2,568		2,568					0		05/26/2036	1FM.....
47232V	CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	04/26/2012	Pass-Through Loss.....			12,334	9,403					0					0	241	05/26/2036	1FM.....
47232V	CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	05/26/2012	Pass-Through Loss.....			19,600	14,943					0					0	478	05/26/2036	1FM.....
47232V	CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	06/26/2012	Pass-Through Loss.....			8,393	6,399					0					0	245	05/26/2036	1FM.....
47232V	CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	04/26/2012	MBS Paydown 0.572395545.....		210,445	210,445	204,677	205,824		1,386		1,386		210,445			0	4,569	11/26/2036	1FM.....
47232V	CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	05/26/2012	MBS Paydown 0.568183773.....		116,961	116,961	113,755	114,393		161		161		116,961			0	3,184	11/26/2036	1FM.....

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V	CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	06/26/2012	MBS Paydown 0.567917762.....		7,387	7,387	7,185	7,225		13		13		7,387			0	241	11/26/2036	1FM.....
47232V	DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	04/26/2012	Pass-Through Loss.....			48,150	14,322					0					0	1,045	11/26/2036	1FM.....
47232V	DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	05/26/2012	Pass-Through Loss.....			759	226					0					0	21	11/26/2036	1FM.....
47232V	DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	06/26/2012	Pass-Through Loss.....			796	237					0					0	26	11/26/2036	1FM.....
47232V	DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	03/26/2012	Prior Period Adjustment.....									0					0	2,244	04/26/2036	1FE.....
47232V	DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	04/26/2012	MBS Paydown 0.259180562.....		235,280	235,280	223,875	225,656		4,588		4,588		235,280			0	5,912	04/26/2036	1FE.....
47232V	DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	05/26/2012	MBS Paydown 0.253760281.....		50,521	50,521	48,072	48,454		673		673		50,521			0	1,522	04/26/2036	1FE.....
47232V	DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	06/26/2012	MBS Paydown 0.242898937.....		101,236	101,236	96,328	97,094		1,465		1,465		101,236			0	3,556	04/26/2036	1FE.....
47232V	DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	04/26/2012	MBS Paydown 0.603757012.....		51,096	51,096	51,096	51,689		(19)		(19)		51,096			0	1,022	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.....		53,127	53,127	53,127	53,744		(32)		(32)		53,127			0	1,328	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.....		72,646	72,646	72,646	73,489		(365)		(365)		72,646			0	2,179	04/26/2036	1FM.....
47232V	DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	03/26/2012	Prior Period Adjustment.....			(19,234)	15,689					0					0		04/26/2036	1FM.....
47232V	DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	04/26/2012	Pass-Through Loss.....			22,503	10,056					0					0	450	04/26/2036	1FM.....
47232V	DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	05/26/2012	Pass-Through Loss.....			15,924	7,116					0					0	398	04/26/2036	1FM.....
47232V	DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	06/26/2012	Pass-Through Loss.....			15,022	6,713					0					0	451	04/26/2036	1FM.....
47232V	DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	04/26/2012	MBS Paydown 0.30267794.....		17,466	17,466	17,466	17,466				0		17,466			0	349	07/26/2036	1FM.....
47232V	DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	05/26/2012	MBS Paydown 0.295345486.....		22,766	22,766	22,766	22,766				0		22,766			0	569	07/26/2036	1FM.....
47232V	DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	06/26/2012	MBS Paydown 0.285305418.....		31,172	31,172	31,172	31,172				0		31,172			0	935	07/26/2036	1FM.....
47232V	DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	04/26/2012	Pass-Through Loss.....			6,146	5,928					0					0	123	07/26/2036	6FM.....
47232V	DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	05/26/2012	Pass-Through Loss.....			16,325	15,746					0					0	408	07/26/2036	6FM.....
47232V	DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	06/26/2012	Pass-Through Loss.....			13,172	12,705					0					0	395	07/26/2036	6FM.....
47232V	DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	04/26/2012	MBS Paydown 0.520008536.....		52,984	52,984	52,984	52,676		8		8		52,984			0	1,060	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.....		17,757	17,757	17,757	17,654		4		4		17,757			0	444	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.....		29,997	29,997	29,997	29,823		9		9		29,997			0	900	03/26/2036	1FM.....
47232V	EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	03/26/2012	Prior Period Adjustment.....									38					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.....		5,160	5,160	5,201	5,189		(2)		(2)		5,160			0	103	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.....		17,764	17,764	17,908	17,866		(23)		(23)		17,764			0	444	03/26/2037	1FM.....
47232V	EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	06/26/2012	MBS Paydown 0.416890002.....		6,219	6,219	6,269	6,255		(4)		(4)		6,219			0	187	03/26/2037	1FM.....
47232V	EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	03/26/2012	Prior Period Adjustment.....			(24,316)						0					0	(122)	03/26/2037	1FM.....
47232V	EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	05/26/2012	Pass-Through Loss.....			7,020	7,077					0					0	166	03/26/2037	1FM.....
47232V	EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	06/26/2012	Pass-Through Loss.....			11,380	11,472					0					0	325	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.....		9,792	9,792	9,939	9,898		(4)		(4)		9,792			0	188	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.....		7,200	7,200	7,308	7,278		(6)		(6)		7,200			0	173	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.....		13,683	13,683	13,888	13,830		(17)		(17)		13,683			0	393	04/26/2037	1FM.....
47232V	EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	03/26/2012	Prior Period Adjustment.....			(7,990)	5,999					0					0		04/26/2037	1FM.....
47232V	EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	04/26/2012	Pass-Through Loss.....			7,908	8,027					0					0	152	04/26/2037	1FM.....

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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 EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....		05/26/2012	Pass-Through Loss.....			9,265	9,404					0					0	222	04/26/2037	1FM.....
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....		06/26/2012	Pass-Through Loss.....			11,444	11,615					0					0	329	04/26/2037	1FM.....
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		04/26/2012	MBS Paydown 0.408658905.....		57,519	57,519	57,519	57,319		28		28		57,519			0	1,102	01/26/2036	1FM.....
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		05/26/2012	MBS Paydown 0.356343071.....		142,676	142,676	142,676	142,180		87		87		142,676			0	3,418	01/26/2036	1FM.....
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		06/26/2012	MBS Paydown 0.340307612.....		43,732	43,732	43,732	43,580		48		48		43,732			0	1,257	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		03/26/2012	Prior Period Adjustment.....				(25,642)	1,588				0					0		01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		04/26/2012	Pass-Through Loss.....			22,146	21,954					0					0	424	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		05/26/2012	Pass-Through Loss.....			51,011	50,568					0					0	1,222	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		06/26/2012	Pass-Through Loss.....			18,039	17,883					0					0	519	01/26/2036	1FM.....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....		04/26/2012	MBS Paydown 0.253247754.....		17,277	17,277	17,277	17,277				0		17,277			0	317	02/26/2036	1FM.....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....		05/26/2012	MBS Paydown 0.246944395.....		17,060	17,060	17,060	17,060				0		17,060			0	391	02/26/2036	1FM.....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....		06/26/2012	MBS Paydown 0.236376831.....		28,600	28,600	28,600	28,600				0		28,600			0	787	02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		03/26/2012	Prior Period Adjustment.....			(7,038)	(980)					45,800		45,800			0		02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		04/26/2012	Pass-Through Loss.....			13,244	1,843					0					0	243	02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		05/26/2012	Pass-Through Loss.....			12,985	1,807					0					0	298	02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		06/26/2012	Pass-Through Loss.....			14,046	1,955					0					0	386	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.....		214,185	214,185	214,185	214,185				0		214,185			0	3,748	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.....		112,401	112,401	112,401	112,401				0		112,401			0	2,459	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.....		86,934	86,934	86,934	86,934				0		86,934			0	2,282	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.....		22,578	22,578	22,578	22,512		(8)		(8)		22,578			0	593	01/26/2036	1FM.....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		04/26/2012	MBS Paydown 0.341932131.....		91,043	91,043	91,008	90,574		40		40		91,043			0	1,587	06/26/2036	1FM.....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		05/26/2012	MBS Paydown 0.333009434.....		90,521	90,521	90,486	90,054		52		52		90,521			0	1,967	06/26/2036	1FM.....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		06/26/2012	MBS Paydown 0.316668872.....		165,775	165,775	165,712	164,920		119		119		165,775			0	4,316	06/26/2036	1FM.....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....		04/26/2012	MBS Paydown 0.493668872.....		26,087	26,087	26,087	26,065		1		1		26,087			0	81	01/26/2047	1FM.....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....		05/26/2012	MBS Paydown 0.480437739.....		62,479	62,479	62,479	62,426		5		5		62,479			0	240	01/26/2047	1FM.....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....		06/26/2012	MBS Paydown 0.476184286.....		20,085	20,085	20,085	20,068		1		1		20,085			0	92	01/26/2047	1FM.....
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....		04/26/2012	MBS Paydown 0.537604902.....		81,262	81,262	81,262	79,047				0		81,262			0	1,425	07/26/2037	1FM.....
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....		05/26/2012	MBS Paydown 0.528368025.....		68,858	68,858	68,858	66,981				0		68,858			0	1,503	07/26/2037	1FM.....
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....		06/26/2012	MBS Paydown 0.519753644.....		64,217	64,217	64,217	62,467				0		64,217			0	1,676	07/26/2037	1FM.....
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		04/26/2012	MBS Paydown 0.556238642.....		53,162	53,162	53,162	52,602		635		635		53,162			0	1,019	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.....		25,175	25,175	25,175	24,910		304		304		25,175			0	603	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.....		47,976	47,976	47,976	47,471		580		580		47,976			0	1,379	02/26/2036	1FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		05/26/2012	Pass-Through Loss.....			2,345	1,818					0					0	56	02/26/2036	1FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		06/26/2012	Pass-Through Loss.....			12,647	9,800					0					0	364	02/26/2036	1FM.....
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		03/26/2012	Prior Period Adjustment.....									(182)		(182)			0		03/26/2036	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		04/26/2012	MBS Paydown 0.343354119.....		18,571	18,571	18,571	18,330		27		27		18,571			0	402	03/26/2036	1FM.....
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		05/26/2012	MBS Paydown 0.324615459.....		58,715	58,715	58,715	57,953		400		400		58,715			0	1,590	03/26/2036	1FM.....
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		06/26/2012	MBS Paydown 0.300077678.....		76,885	76,885	76,885	75,888		617		617		76,885			0	2,499	03/26/2036	1FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		03/26/2012	Prior Period Adjustment.....							10,985		10,985					0		03/26/2036	4FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		04/26/2012	Pass-Through Loss.....			44,516	9,367					0					0	1,239	03/26/2036	4FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		05/26/2012	Pass-Through Loss.....			92,341	19,431					0					0	3,071	03/26/2036	4FM.....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		06/26/2012	Pass-Through Loss.....			52,349	11,016					0					0	2,025	03/26/2036	4FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		04/26/2012	MBS Paydown 0.545375139.....		52,055	52,055	48,021	48,774		1,073		1,073		52,055			0	457	03/26/2037	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		05/26/2012	MBS Paydown 0.536625178.....		62,360	62,360	57,527	58,429		1,773		1,773		62,360			0	690	03/26/2037	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		06/26/2012	MBS Paydown 0.523658754.....		92,410	92,410	85,248	86,585		3,770		3,770		92,410			0	1,234	03/26/2037	1FM.....
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....		04/26/2012	MBS Paydown 0.504019395.....		3,985	3,985	3,683	3,747		18		18		3,985			0	42	08/26/2046	1FM.....
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....		05/26/2012	MBS Paydown 0.499772333.....		3,801	3,801	3,513	3,574		22		22		3,801			0	48	08/26/2046	1FM.....
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....		06/26/2012	MBS Paydown 0.495482558.....		3,839	3,839	3,549	3,610		28		28		3,839			0	57	08/26/2046	1FM.....
477700 ZZ 4	JOBSON MEDICAL T/L L+900 12/31/2014.....		04/20/2012	Paydown 100.0.....		45	45	29	29		16		16		45			0		12/31/2014	4Z.....
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022.....		06/01/2012	Sinking Fund Redemption 100.0.....		49,500	49,500	53,955	53,955		(4,455)		(4,455)		49,500			0	1,370	06/01/2022	1FE.....
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....		04/02/2012	Sinking Fund Redemption 100.0.....		21,385	21,385	21,562	21,811		(15)		(15)		21,385			0	526	01/02/2018	3.....
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....		05/02/2012	Sinking Fund Redemption 100.0.....		19,019	19,019	19,176	19,397		(18)		(18)		19,019			0	585	01/02/2018	3.....
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....		06/02/2012	Sinking Fund Redemption 100.0.....		19,136	19,136	19,294	19,517		(23)		(23)		19,136			0	706	01/02/2018	3.....
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....		04/02/2012	Sinking Fund Redemption 100.0.....		9,577	9,577	9,565	9,564				0		9,577			0	230	01/02/2019	3.....
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....		05/02/2012	Sinking Fund Redemption 100.0.....		20,489	20,489	20,464	20,462		1		1		20,489			0	615	01/02/2019	3.....
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....		06/02/2012	Sinking Fund Redemption 100.0.....		20,612	20,612	20,586	20,585		1		1		20,612			0	742	01/02/2019	3.....
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29.....		04/25/2012	MBS Paydown 0.222952357.....		38,781	38,781	31,412	11,079		(1)		(1)		38,781			0	157	07/25/2029	4AM.....
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041 FB.....		04/27/2012	MBS Paydown 0.502354646.....		859,969	859,969	803,533	804,089		8,882		8,882		859,969			0	3,449	10/28/2041	1FE.....
49327H AE 5	KSLT 2006-A 2A2 ABS FLT 06/27/2025.....		06/27/2012	MBS Paydown 0.246617593.....		143,774	143,774	103,517	128,299		12,205		12,205		143,774			0	441	06/27/2025	1FE.....
49460W ZZ 5	KINETIC CONCEPTS TLB-2 LIBOR+525 11/4/16.....		06/29/2012	Paydown 100.0.....		12,500	12,500	12,125	12,133		367		367		12,500			0	411	11/04/2016	4Z.....
50075N AH 7	KRAFT FOODS INC 6 06/01/12.....		06/01/2012	Maturity 100.0.....		731,000	731,000	819,590	736,328		(5,328)		(5,328)		731,000			0	22,844	06/01/2012	2FE.....
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13.....		04/15/2012	Sinking Fund Redemption 100.0.....		415,905	415,905	443,895	419,316		(1,214)		(1,214)		415,905			0	15,336	04/15/2013	4AM.....
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022.....		04/01/2012	Sinking Fund Redemption 100.0.....		263,105	263,105	266,881	265,814		(263)		(263)		263,105			0	8,156	10/01/2022	1.....
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....		04/26/2012	MBS Paydown 0.020655045.....		4,099	4,099	3,914	4,099				0		4,099			0		07/26/2024	1Z*.....
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....		05/26/2012	MBS Paydown 0.020274228.....		3,732	3,732	3,563	3,732				0		3,732			0		07/26/2024	1Z*.....
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....		06/26/2012	MBS Paydown 0.019869943.....		3,962	3,962	3,782	3,962				0		3,962			0		07/26/2024	1Z*.....
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....		03/25/2012	Prior Period Adjustment.....		(3,001)		1,769					0		(3,001)			0		12/25/2035	1FM.....
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....		04/25/2012	MBS Paydown 0.614925807.....		2,999	2,999	2,178	4,386		15		15		2,999			0	55	12/25/2035	1FM.....
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....		04/25/2012	Pass-Through Loss.....			3,179	2,309					0					0	58	12/25/2035	1FM.....
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....		05/25/2012	MBS Paydown 0.605295178.....		26,131	26,131	18,977	24,862		83		83		26,131			0	599	12/25/2035	1FM.....
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....		05/25/2012	Pass-Through Loss.....			8,886	6,454					0					0	204	12/25/2035	1FM.....

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 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)
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....		06/25/2012	MBS Paydown 0.599928508.....		17,510	17,510	12,717	13,854		46		46		17,510			0	482	12/25/2035	1FM.....
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....		06/25/2012	Pass-Through Loss.....			2,003	1,455					0					0	55	12/25/2035	1FM.....
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....		04/25/2012	MBS Paydown 0.740915007.....		2,605,049	2,605,049	1,693,282	2,120,927		484,037		484,037		2,605,049			0	4,466	06/25/2037	1FE.....
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....		05/25/2012	MBS Paydown 0.667953894.....		1,605,144	1,605,144	1,043,344	1,306,845		263,309		263,309		1,605,144			0	3,406	06/25/2037	1FE.....
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....		06/25/2012	MBS Paydown 0.640867294.....		595,905	595,905	387,338	485,162		78,425		78,425		595,905			0	1,515	06/25/2037	1FE.....
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....		04/25/2012	MBS Paydown 0.657720146.....		164,086	164,086	145,421	154,920		3,008		3,008		164,086			0	3,336	09/25/2035	1FM.....
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....		05/25/2012	MBS Paydown 0.640914136.....		167,421	167,421	148,377	158,069		3,479		3,479		167,421			0	4,255	09/25/2035	1FM.....
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....		06/25/2012	MBS Paydown 0.626302003.....		145,566	145,566	129,008	137,435		2,541		2,541		145,566			0	4,440	09/25/2035	1FM.....
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		04/25/2012	MBS Paydown 0.299256793.....		91,673	91,673	67,151	67,092		3,892		3,892		91,673			0	163	12/25/2035	1FM.....
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		05/25/2012	MBS Paydown 0.29510493.....		89,680	89,680	65,691	65,633		3,888		3,888		89,680			0	198	12/25/2035	1FM.....
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		06/25/2012	MBS Paydown 0.292026226.....		66,500	66,500	48,711	48,668		1,293		1,293		66,500			0	176	12/25/2035	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		03/25/2012	Prior Period Adjustment.....		629		7,809					0		629			0		01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		04/25/2012	MBS Paydown 0.436015871.....		3,317	3,317	2,156	1,761		163		163		3,317			0	56	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		05/25/2012	MBS Paydown 0.432436516.....		8,043	8,043	5,228	11,399		1,127		1,127		8,043			0	171	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		05/25/2012	Pass-Through Loss.....			13,433	8,731					0					0	286	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		06/25/2012	Pass-Through Loss.....			21,315	13,855					0					0	535	01/25/2037	1FM.....
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....		04/25/2012	MBS Paydown 0.473478253.....		14,473	14,473	4,414	10,883		0		0		14,472			0		05/25/2037	1Z.....
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....		04/25/2012	Pass-Through Loss.....			21,211	6,469					0					0		05/25/2037	1Z.....
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....		05/25/2012	MBS Paydown 0.466589242.....		18,592	18,592	5,671	15,723		0		0		18,592			0		05/25/2037	1Z.....
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....		05/25/2012	Pass-Through Loss.....			32,958	10,052					0					0		05/25/2037	1Z.....
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....		06/25/2012	MBS Paydown 0.463440575.....		5,718	5,718	1,744	7,186		0		0		5,718			0		05/25/2037	1Z.....
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....		06/25/2012	Pass-Through Loss.....			17,843	5,442					0					0		05/25/2037	1Z.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....		04/25/2012	MBS Paydown 0.458778033.....		327,591	327,591	283,484	285,785		923		923		327,591			0	6,350	07/25/2047	1FM.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....		05/25/2012	MBS Paydown 0.458143975.....		22,457	22,457	19,433	19,591		120		120		22,457			0	544	07/25/2047	1FM.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....		06/25/2012	MBS Paydown 0.457526037.....		21,886	21,886	18,939	19,093		120		120		21,886			0	635	07/25/2047	1FM.....
526020 ZZ 8	LENDER PROCESSING TL B L+450 8/14/18.....		06/29/2012	Paydown 100.0.....		16,250	16,250	15,997	16,004		16		16		16,250			0	452	08/14/2018	2FE.....
53079E AC 8	LIBERTY MUTUAL 5.75 03/15/2014.....		05/07/2012	Cash Tender 107.248.....		6,434,880	6,000,000	5,944,300	5,983,984		16,016		16,016		6,000,000		434,880	434,880	222,333	03/15/2014	2FE.....
54323M AJ 7	LONGVIEW POWER TL FAC L+475 2/28/14.....		06/29/2012	Paydown 100.0.....		4,333	4,333	4,333	4,073		53		53		4,333			0	89	02/28/2014	4FE.....
547777 ZZ 8	LOWER BRULE COMM PR+200 11/30/2030.....		05/01/2012	Paydown 100.0.....		46,223	46,223	46,223	46,223		0		0		46,223			0	242	11/30/2030	1FE.....
547777 ZZ 8	LOWER BRULE COMM PR+200 11/30/2030.....		06/01/2012	Paydown 100.0.....		46,474	46,474	46,474	46,474		0		0		46,474			0	503	11/30/2030	1FE.....
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		04/25/2012	MBS Paydown 0.92864699.....		381,665	381,665	380,711	380,482		(158)		(158)		381,665			0	6,985	02/25/2034	1FM.....
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		05/25/2012	MBS Paydown 0.89641744.....		372,574	372,574	371,642	371,419		(106)		(106)		372,574			0	8,522	02/25/2034	1FM.....
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		06/25/2012	MBS Paydown 0.86495667.....		363,687	363,687	362,777	362,559		(56)		(56)		363,687			0	9,971	02/25/2034	1FM.....
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....		03/25/2012	Prior Period Adjustment.....							489		489					0		09/25/2033	1FM.....
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....		04/25/2012	MBS Paydown 0.84011389.....		44,771	44,771	41,777	37,416		547		547		44,771			0	2,342	09/25/2033	1FM.....
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....		05/25/2012	MBS Paydown 0.81086781.....		48,256	48,256	45,029	40,329		740		740		48,256			0	3,159	09/25/2033	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....		06/25/2012	MBS Paydown 0.78150283.....		48,452	48,452	45,212	40,493		2,810		2,810		48,452			0	3,809	09/25/2033	1FM.....
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		04/25/2012	MBS Paydown 0.06175818.....		119,497	119,497	115,389	116,807		2,096		2,096		119,497			0	1,988	06/25/2018	1FM.....
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		05/25/2012	MBS Paydown 0.0598896.....		41,109	41,109	39,696	40,183		565		565		41,109			0	855	06/25/2018	1FM.....
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		06/25/2012	MBS Paydown 0.05651478.....		74,246	74,246	71,694	72,575		1,281		1,281		74,246			0	1,854	06/25/2018	1FM.....
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....		04/25/2012	MBS Paydown 0.10491989.....		52,238	52,238	53,071	52,842		(735)		(735)		52,238			0	869	07/25/2033	1FM.....
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....		05/25/2012	MBS Paydown 0.0991385.....		37,001	37,001	37,591	37,429		(508)		(508)		37,001			0	770	07/25/2033	1FM.....
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....		06/25/2012	MBS Paydown 0.09659772.....		16,261	16,261	16,520	16,449		6		6		16,261			0	406	07/25/2033	1FM.....
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....		04/25/2012	MBS Paydown 0.90331681.....		155,435	155,435	140,668	140,047		4,857		4,857		155,435			0	3,109	06/25/2036	1FM.....
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....		05/25/2012	MBS Paydown 0.89317611.....		152,111	152,111	137,660	137,052		4,591		4,591		152,111			0	3,803	06/25/2036	1FM.....
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....		06/25/2012	MBS Paydown 0.87279068.....		305,781	305,781	276,732	275,509		18,494		18,494		305,781			0	9,173	06/25/2036	1FM.....
55277@ AA 6	WALGREEN CO-HALTOM 6.69 02/15/2019.....		04/15/2012	Paydown 100.0.....		9,513	9,513	10,255	9,957		(21)		(21)		9,513			0	212	02/15/2019	1.....
55277@ AA 6	WALGREEN CO-HALTOM 6.69 02/15/2019.....		05/15/2012	Paydown 100.0.....		9,566	9,566	10,312	10,012		(27)		(27)		9,566			0	267	02/15/2019	1.....
55277@ AA 6	WALGREEN CO-HALTOM 6.69 02/15/2019.....		06/15/2012	Paydown 100.0.....		9,619	9,619	10,370	10,068		(33)		(33)		9,619			0	322	02/15/2019	1.....
55277@ AA 6	WALGREEN CO-HALTOM 6.69 02/15/2019.....		06/15/2012	Paydown 127.3950271.....		2,548,919	2,000,800	2,156,992	2,094,234		(95,986)		(95,986)		2,000,800		548,120	548,120	66,927	02/15/2019	1.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....		03/25/2012	Prior Period Adjustment.....		(1,014)	(1,031)	955					0	(1,014)				0		11/25/2036	1FM.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....		04/25/2012	MBS Paydown 0.45131514.....		1,363	1,363	1,097	801				0	1,363				0	13	11/25/2036	1FM.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....		04/25/2012	Pass-Through Loss.....			3	2					0					0	0	11/25/2036	1FM.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....		05/25/2012	MBS Paydown 0.44112406.....		15,536	15,536	12,506	19,643				0	15,536				0	191	11/25/2036	1FM.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....		05/25/2012	Pass-Through Loss.....			17,942	14,443					0					0	221	11/25/2036	1FM.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....		06/25/2012	MBS Paydown 0.43413636.....		6,789	6,789	5,465	13,468				0	6,789				0	100	11/25/2036	1FM.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....		06/25/2012	Pass-Through Loss.....			16,166	13,014					0					0	239	11/25/2036	1FM.....
57645T AA 5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....		04/25/2012	MBS Paydown 0.49301885.....		133,704	133,704	102,116	100,604				0	133,704				0	256	09/25/2037	1FM.....
57645T AA 5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....		05/25/2012	MBS Paydown 0.48828555.....		94,666	94,666	72,301	71,230				0	94,666				0	224	09/25/2037	1FM.....
57645T AA 5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....		06/25/2012	MBS Paydown 0.4850332.....		65,047	65,047	49,680	48,944				0	65,047				0	185	09/25/2037	1FM.....
580169 AM 2	MCDONNELL DOUG 9.75 04/01/2012.....		04/01/2012	Maturity 100.0.....		3,800,000	3,800,000	5,092,981	3,847,682		(47,682)		(47,682)		3,800,000			0	185,250	04/01/2012	1FE.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....		05/25/2012	MBS Paydown 0.53335184.....		354,100	354,100	249,640	249,640		91,841		91,841		354,100			0	1,771	03/25/2036	1Z.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....		06/25/2012	MBS Paydown 0.53316117.....		5,658	5,658	3,989	3,989		(11)		(11)		5,658			0	56	03/25/2036	1Z.....
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028.....		04/20/2012	MBS Paydown 0.051542238.....		6,556	6,556	6,555	6,556				0	6,556				0	158	05/20/2028	1FM.....
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028.....		05/20/2012	MBS Paydown 0.050031109.....		15,111	15,111	15,108	15,111				0	15,111				0	456	05/20/2028	1FM.....
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028.....		06/20/2012	MBS Paydown 0.049439792.....		5,913	5,913	5,912	5,913				0	5,913				0	214	05/20/2028	1FM.....
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....		04/25/2012	MBS Paydown 0.32152415.....		18,760	18,760	16,321	16,354		79		79		18,760			0	125	10/25/2035	1FM.....
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....		05/25/2012	MBS Paydown 0.31772215.....		27,755	27,755	24,147	24,196		150		150		27,755			0	231	10/25/2035	1FM.....
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....		06/25/2012	MBS Paydown 0.31472446.....		21,883	21,883	19,038	19,077		155		155		21,883			0	218	10/25/2035	1FM.....
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....		04/25/2012	MBS Paydown 0.30427576.....		1,465	1,465	879	679				0	1,465				0		10/25/2036	1FM.....
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....		04/25/2012	Pass-Through Loss.....			70	42					0					0		10/25/2036	1FM.....
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....		05/25/2012	MBS Paydown 0.3028804.....		3,070	3,070	1,842	1,414				0	3,070				0		10/25/2036	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....		05/25/2012	Pass-Through Loss.....			124	75					0					0		10/25/2036	1FM.....
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....		06/25/2012	MBS Paydown 0.27795601.....		56,147	56,147	33,688	25,251				0		56,147			0		10/25/2036	1FM.....
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....		06/25/2012	Pass-Through Loss.....			910	546					0					0		10/25/2036	1FM.....
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....		04/25/2012	MBS Paydown 0.27088228.....		39,948	39,948	35,754	35,814		135		135		39,948			0	328	10/25/2036	1FM.....
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....		05/25/2012	MBS Paydown 0.27022362.....		8,887	8,887	7,954	7,968		40		40		8,887			0	92	10/25/2036	1FM.....
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....		06/25/2012	MBS Paydown 0.26979602.....		5,770	5,770	5,164	5,172		28		28		5,770			0	72	10/25/2036	1FM.....
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40.....		04/15/2012	MBS Paydown 0.542452448.....		7,691	7,691	7,383	7,417		9		9		7,691			0	147	01/15/2040	2FE.....
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40.....		05/15/2012	MBS Paydown 0.538760982.....		16,925	16,925	16,248	16,323		25		25		16,925			0	405	01/15/2040	2FE.....
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40.....		06/15/2012	MBS Paydown 0.535626259.....		14,373	14,373	13,798	13,861		27		27		14,373			0	413	01/15/2040	2FE.....
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35.....		04/01/2012	MBS Paydown 0.201074074.....		100,454	100,454	99,987	100,208		12		12		100,454			0	3,687	07/01/2035	1FE.....
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030.....		04/01/2012	MBS Paydown 0.07887953.....		155,500	155,500	156,786	155,805		(49)		(49)		155,500			0	6,477	04/01/2030	3AM.....
59549W AA 1	MDST 11 A1 4.864 07/15/2038.....		04/15/2012	MBS Paydown 0.448297112.....		10,309	10,309	10,309	10,309				0		10,309			0	167	07/15/2038	2FE.....
59549W AA 1	MDST 11 A1 4.864 07/15/2038.....		05/15/2012	MBS Paydown 0.446248501.....		16,389	16,389	16,388	16,389				0		16,389			0	332	07/15/2038	2FE.....
59549W AA 1	MDST 11 A1 4.864 07/15/2038.....		06/15/2012	MBS Paydown 0.443805049.....		19,548	19,548	19,547	19,547				0		19,548			0	475	07/15/2038	2FE.....
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045.....		04/15/2012	MBS Paydown 0.921147156.....		38,955	38,955	38,870	38,862		3		3		38,955			0	454	12/15/2045	1FM.....
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045.....		05/15/2012	MBS Paydown 0.918171428.....		20,830	20,830	20,785	20,780		13		13		20,830			0	304	12/15/2045	1FM.....
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045.....		06/15/2012	MBS Paydown 0.912881969.....		37,026	37,026	36,945	36,937		4		4		37,026			0	648	12/15/2045	1FM.....
60253X AA 3	MCS VA 1 CLO FLTR 3/26/2013.....	R..	06/26/2012	MBS Paydown 0.262566136.....		2,949,735	2,949,735	3,068,020	294,974				0		2,949,735			0	49,970	03/26/2013	6FE.....
604668 AA 1	MVMX 2011-1A A ABS 6.25 10/20/2011.....		04/20/2012	MBS Paydown 0.842857143.....		1,807,143	1,807,143	1,810,679	1,810,654		(328)		(328)		1,807,143			0	39,968	10/20/2021	2AM.....
610000 ZZ 7	MONDRIAN INITIAL TL LIBOR+425 7/12/2018.....	R..	06/29/2012	Paydown 100.0.....		340,909	340,909	327,751	328,154		12,755		12,755		340,909			0	9,479	07/12/2018	3FE.....
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17.....		06/25/2012	MBS Paydown 0.006111531.....		1,299	1,299	1,330	1,308		(13)		(13)		1,299			0	35	07/25/2017	1FM.....
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17.....		04/25/2012	MBS Paydown 0.001633422.....		251	251	257	252				0		251			0	5	04/25/2017	1FM.....
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17.....		05/25/2012	MBS Paydown 0.00157504.....		158	158	161	159				0		158			0	4	04/25/2017	1FM.....
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17.....		06/25/2012	MBS Paydown 0.001520311.....		148	148	151	149				0		148			0	4	04/25/2017	1FM.....
61748A AE 6	MORGAN STANLEY 4.75 04/01/2014.....		06/05/2012	MORGAN STANLEY & CO.....		605,588	614,000	587,985	606,905		1,311		1,311		608,216		(2,628)	(2,628)	20,010	04/01/2014	2FE.....
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		04/25/2012	MBS Paydown 0.39941764.....		103,949	103,949	76,078	76,430		672		672		103,949			0	805	06/25/2036	1AM.....
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		05/25/2012	MBS Paydown 0.39688963.....		107,440	107,440	78,633	78,997		909		909		107,440			0	1,052	06/25/2036	1AM.....
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		06/25/2012	MBS Paydown 0.39591699.....		41,337	41,337	30,254	30,394		436		436		41,337			0	489	06/25/2036	1AM.....
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		04/25/2012	MBS Paydown 0.50002318.....		666	666	517	333		(6)		(6)		666			0	12	06/25/2036	6FM.....
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		05/25/2012	MBS Paydown 0.45471522.....		87,308	87,308	67,773	43,655		43,180		43,180		87,308			0	2,028	06/25/2036	6FM.....
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		06/25/2012	MBS Paydown 0.45464002.....		145	145	112	72		(2)		(2)		145			0	4	06/25/2036	6FM.....
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		04/25/2012	MBS Paydown 0.885238295.....		180,169	180,169	103,259	108,323		3,646		3,646		180,169			0	219	12/25/2036	1FM.....
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		05/25/2012	MBS Paydown 0.869670747.....		144,000	144,000	82,530	86,577		3,147		3,147		144,000			0	216	12/25/2036	1FM.....
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		06/25/2012	MBS Paydown 0.861089012.....		79,381	79,381	45,495	47,726		1,705		1,705		79,381			0	142	12/25/2036	1FM.....
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....		04/25/2012	MBS Paydown 0.681471786.....		358,016	358,016	223,760	223,760		22,180		22,180		358,016			0	435	11/25/2036	1AM.....
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....		05/25/2012	MBS Paydown 0.660752852.....		331,503	331,503	207,189	207,189		16,689		16,689		331,503			0	496	11/25/2036	1AM.....

QE05.39

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		06/25/2012	MBS Paydown 0.652923193		125,275	125,275	78,297	78,297		7,665		7,665		125,275			0	224	11/25/2036	1AM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		04/25/2012	MBS Paydown 0.35649636		85,062	85,062	71,877	72,455		988		988		85,062			0	98	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		05/25/2012	MBS Paydown 0.35274086		80,781	80,781	68,260	68,808		1,137		1,137		80,781			0	114	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2012	MBS Paydown 0.34755514		111,545	111,545	94,255	95,013		1,854		1,854		111,545			0	188	06/25/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		04/26/2012	MBS Paydown 0.46311124		1,345	1,345	1,345	1,352				0		1,345			0	29	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		05/26/2012	MBS Paydown 0.454046898		110,585	110,585	110,585	111,159		(46)		(46)		110,585			0	2,995	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		06/26/2012	MBS Paydown 0.439929948		172,227	172,227	172,227	173,121		(1,077)		(1,077)		172,227			0	5,597	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/26/2012	Prior Period Adjustment									0					0		10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		04/26/2012	Pass-Through Loss			11,192	4,686					0					0	242	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		05/26/2012	Pass-Through Loss			136,784	57,267					0					0	3,705	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/26/2012	Pass-Through Loss			17,502	7,328					0					0	569	10/26/2037	1FM
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037		04/26/2012	MBS Paydown 0.475794072		47,213	47,213	47,213	47,213				0		47,213			0	629	01/26/2037	1FM
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037		05/26/2012	MBS Paydown 0.455322254		312,625	312,625	312,625	312,625				0		312,625			0	5,208	01/26/2037	1FM
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037		06/26/2012	MBS Paydown 0.452874021		37,387	37,387	37,387	37,387				0		37,387			0	747	01/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		04/19/2012	MBS Paydown 0.774894318		358,090	358,090	352,760	353,422		4,036		4,036		358,090			0	5,073	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		05/19/2012	MBS Paydown 0.749233879		513,209	513,209	505,571	506,519		5,811		5,811		513,209			0	9,088	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		06/19/2012	MBS Paydown 0.731619988		352,278	352,278	347,035	347,686		4,016		4,016		352,278			0	7,486	12/17/2040	1FE
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		04/25/2012	MBS Paydown 0.34664794		1,499	1,499	862	932		18		18		1,499			0	3	08/25/2035	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		05/25/2012	MBS Paydown 0.34440983		895	895	515	557		16		16		895			0	2	08/25/2035	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		06/25/2012	MBS Paydown 0.34239353		807	807	464	502		17		17		807			0	2	08/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		04/25/2012	MBS Paydown 0.42228886		55,701	55,701	35,927	37,983		460		460		55,701			0	97	12/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		05/25/2012	MBS Paydown 0.41979802		39,886	39,886	25,726	27,199		473		473		39,886			0	86	12/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		06/25/2012	MBS Paydown 0.41735611		39,102	39,102	25,221	26,665		579		579		39,102			0	101	12/25/2035	1FM
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		04/20/2012	MBS Paydown 0.98160919		27,504	27,504	27,773	27,761		(15)		(15)		27,504			0	499	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		05/20/2012	MBS Paydown 0.979967153		27,504	27,504	27,773	27,761		(19)		(19)		27,504			0	623	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		06/20/2012	MBS Paydown 0.978325115		27,504	27,504	27,773	27,761		(22)		(22)		27,504			0	748	12/20/2040	1FE
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		04/25/2012	MBS Paydown 0.33508345		174,748	174,748	132,371	138,863		8,858		8,858		174,748			0	230	04/25/2037	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		06/25/2012	MBS Paydown 0.33308742		25,709	25,709	19,474	20,429		1,272		1,272		25,709			0	50	04/25/2037	1FM
654902 AB 1	NOKIA CORP 5.375 05/15/2019		04/16/2012	J. P. MORGAN SECURITIES		1,840,000	2,000,000	1,977,970	1,982,692		576		576		1,983,268		...(143,268)	...(143,268)	45,986	05/15/2019	2FE
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		04/25/2012	MBS Paydown 0.27394565		49,131	49,131	45,630	47,183		217		217		49,131			0	784	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		05/25/2012	MBS Paydown 0.26539551		45,230	45,230	42,008	43,437		288		288		45,230			0	902	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		06/25/2012	MBS Paydown 0.26090562		23,752	23,752	22,059	22,810		195		195		23,752			0	568	03/25/2035	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		03/25/2012	Prior Period Adjustment				2,149					0					0		04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		04/25/2012	Pass-Through Loss			7,898	2,804					0					0	153	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		05/25/2012	Pass-Through Loss			3,939	1,398					0					0	95	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		06/25/2012	MBS Paydown 0.56387894		16,900	16,900	5,999	7,489		276		276		16,900			0	491	04/25/2036	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		06/25/2012	Pass-Through Loss			9,329	3,312					0					0	271	04/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		04/25/2012	MBS Paydown 0.74770901		125,803	125,803	99,205	101,409	2,598			2,598		125,803			0	182	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		05/25/2012	MBS Paydown 0.73700264		149,889	149,889	118,198	120,825	3,637			3,637		149,889			0	268	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		06/25/2012	MBS Paydown 0.72374091		185,664	185,664	146,410	149,663	5,268			5,268		185,664			0	397	03/25/2036	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE FB		06/27/2012	MBS Paydown 0.986530645		336,734	336,734	279,489	279,489	8,704			8,704		336,734			0	171	08/27/2047	1AM
66704J BP 2	NEF 2006-A 2 SEQ ABS FLT 11/28/2023		05/28/2012	MBS Paydown 0.005939438		271,426	271,426	227,997	264,177	8,813			8,813		271,426			0	945	11/28/2023	1FE
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		04/01/2012	Sinking Fund Redemption 100.0		80,292	80,292	82,428	82,248	(51)			(51)		80,292			0	2,827	04/01/2022	1FE
667294 AY 8	NORTHWEST AIR 01 01-B 7.691 04/01/2017		04/01/2012	Sinking Fund Redemption 100.0		18,348	18,348	17,889	17,918	27			27		18,348			0	706	04/01/2017	3AM
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19		05/01/2012	Sinking Fund Redemption 100.0		148,184	148,184	148,184	1,333,728	0			0		148,184			0	5,206	11/01/2019	2AM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		04/15/2012	MBS Paydown 0.377781535		19,264	19,264	19,263	10,137	0			0		19,264			0	387	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		22,766	22,766	22,765	11,980	0			0		22,766			0	572	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		20,351	20,351	20,349	10,709	0			0		20,351			0	614	05/15/2024	1AM
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		03/15/2012	Prior Period Adjustment						0			0	(20,884)		20,884	20,884			04/15/2029	6FE
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		04/15/2012	Pass-Through Loss			20,169	19,989		0			0					0	517	04/15/2029	6FE
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		05/15/2012	Pass-Through Loss			7,808	7,738		0			0					0	250	04/15/2029	6FE
677071 AA 0	OHANA MILITARY 5.471 10/01/21		04/01/2012	Sinking Fund Redemption 100.0		110,000	110,000	109,456	109,665	15			15		110,000			0	3,009	10/01/2021	1FE
677071 AF 9	OHANA MILITARY 5.675 10/01/2026		04/01/2012	Sinking Fund Redemption 100.0		64,921	64,921	65,705	65,610	(17)			(17)		64,921			0	1,842	10/01/2026	1FE
677071 AM 4	OHANA MILITARY 5.462 10/01/2026		04/01/2012	Sinking Fund Redemption 100.0		43,698	43,698	44,983	44,929	(31)			(31)		43,698			0	1,193	10/01/2026	1FE
68233D AS 6	ONCOR ELECTRIC 6.375 05/01/2012		05/01/2012	Maturity 100.0		2,600,000	2,600,000	2,671,916	2,603,189	(3,189)			(3,189)		2,600,000			0	82,875	05/01/2012	2FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		06/25/2012	MBS Paydown 0.22724091		71,872	71,872	55,252	55,252	2,162			2,162		71,872			0	36	07/25/2035	1Z
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		04/25/2012	MBS Paydown 0.27981122		121,408	121,408	104,715	105,649	5,409			5,409		121,408			0	192	12/25/2035	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		05/25/2012	MBS Paydown 0.27707881		39,962	39,962	34,467	34,774	653			653		39,962			0	78	12/25/2035	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		06/25/2012	MBS Paydown 0.26959171		109,499	109,499	94,443	95,286	4,706			4,706		109,499			0	256	12/25/2035	1FM
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB		04/25/2012	MBS Paydown 0.23057513		1,160,045	1,160,045	1,094,067	1,096,954	27,250			27,250		1,160,045			0	2,298	05/25/2035	1FM
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB		05/25/2012	MBS Paydown 0.21925207		1,132,306	1,132,306	1,067,906	1,070,723	29,747			29,747		1,132,306			0	2,780	05/25/2035	1FM
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB		06/25/2012	MBS Paydown 0.20135106		1,790,101	1,790,101	1,688,289	1,692,743	75,295			75,295		1,790,101			0	5,271	05/25/2035	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		04/25/2012	MBS Paydown 0.16395787		44,325	44,325	30,806	30,749	266			266		44,325			0	79	11/25/2035	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		05/25/2012	MBS Paydown 0.16258052		37,311	37,311	25,931	25,883	306			306		37,311			0	82	11/25/2035	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		06/25/2012	MBS Paydown 0.16158221		27,043	27,043	18,795	18,760	271			271		27,043			0	71	11/25/2035	1FM
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		04/25/2012	MBS Paydown 0.460267625		31,788	31,788	31,788	30,419	(72)			(72)		31,788			0	305	01/25/2036	3FM
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		05/25/2012	MBS Paydown 0.455506592		23,405	23,405	23,405	22,398	(64)			(64)		23,405			0	327	01/25/2036	3FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		04/25/2012	MBS Paydown 0.58489445		6,180	6,180	3,677	2,410	2,161			2,161		6,180			0	66	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		05/25/2012	MBS Paydown 0.5834228		1,111	1,111	661	433	7			7		1,111			0	14	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2012	MBS Paydown 0.57580255		4,119	4,119	2,451	2,243	1,138			1,138		4,119			0	63	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2012	Pass-Through Loss			1,634	972		0			0					0	25	04/25/2037	1FM

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		04/25/2012	MBS Paydown 0.08865728		6,864	6,864	5,972	6,363		96		96		6,864			0	64	08/25/2036	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		04/25/2012	Pass-Through Loss			675	587					0					0	6	08/25/2036	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		05/25/2012	MBS Paydown 0.08620342		2,062	2,062	1,794	2,071		31		31		2,062			0	24	08/25/2036	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		05/25/2012	Pass-Through Loss			392	341					0					0	5	08/25/2036	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		06/25/2012	MBS Paydown 0.07582779		9,410	9,410	8,186	8,757		132		132		9,410			0	133	08/25/2036	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		06/25/2012	Pass-Through Loss			966	840					0					0	14	08/25/2036	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		04/25/2012	MBS Paydown 0.23980873		60,561	60,561	45,269	45,238		3,492		3,492		60,561			0	134	10/25/2034	1AM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		05/25/2012	MBS Paydown 0.23671111		46,464	46,464	34,732	34,708		689		689		46,464			0	128	10/25/2034	1AM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		06/25/2012	MBS Paydown 0.23292319		56,819	56,819	42,472	42,443		3,517		3,517		56,819			0	186	10/25/2034	1AM
740566 ZZ 0	PRE-PAID LEGAL A TL L+600 12/30/16		04/30/2012	Paydown 100.0		101,626	101,626	98,577	98,683		2,943		2,943		101,626			0	3,218	12/30/2016	3FE
740566 ZZ 0	PRE-PAID LEGAL A TL L+600 12/30/16		06/29/2012	Paydown 100.0		101,626	101,626	98,577	98,683		2,943		2,943		101,626			0	4,488	12/30/2016	3FE
74432Q AJ 4	PRUDENTIAL FIN 5.50 03/15/2016		05/08/2012	US BANCORP/PIPER JAFFRAY		5,574,000	5,000,000	5,041,950	5,021,940		(1,697)		(1,697)		5,020,243		553,757	553,757	180,278	03/15/2016	2FE
74432Q AJ 4	PRUDENTIAL FIN 5.50 03/15/2016		05/09/2012	US BANCORP/PIPER JAFFRAY		5,569,500	5,000,000	4,985,630	4,993,696		488		488		4,994,183		575,317	575,317	182,569	03/15/2016	2FE
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037		04/25/2012	MBS Paydown 0.597256863		983,179	983,179	871,576	890,577		37,226		37,226		983,179			0	1,194	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037		05/25/2012	MBS Paydown 0.575803988		716,891	716,891	635,514	649,369		19,585		19,585		716,891			0	1,073	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037		06/25/2012	MBS Paydown 0.540530845		1,178,723	1,178,723	1,044,922	1,067,703		70,355		70,355		1,178,723			0	2,108	01/25/2037	1FM
74924Y AB 9	RASC 2007-KS3 A12 SEQ STP 04/25/2037		04/25/2012	MBS Paydown 0.924962053		314,020	314,020	281,441	281,441		6,360		6,360		314,020			0	214	04/25/2037	1Z
74924Y AB 9	RASC 2007-KS3 A12 SEQ STP 04/25/2037		05/25/2012	MBS Paydown 0.899514657		254,474	254,474	228,072	228,072		3,581		3,581		254,474			0	262	04/25/2037	1Z
74924Y AB 9	RASC 2007-KS3 A12 SEQ STP 04/25/2037		06/25/2012	MBS Paydown 0.876908868		226,058	226,058	202,604	202,604		4,364		4,364		226,058			0	314	04/25/2037	1Z
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		04/26/2012	MBS Paydown 0.677055811		18,886	18,886	20,373	20,154		(933)		(933)		18,886			0	806	09/26/2037	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		05/26/2012	MBS Paydown 0.671641122		10,829	10,829	11,682	11,557		(39)		(39)		10,829			0	577	09/26/2037	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		06/26/2012	MBS Paydown 0.658116147		27,050	27,050	29,180	28,867		(1,584)		(1,584)		27,050			0	1,730	09/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		04/26/2012	MBS Paydown 0.636158808		301,279	301,279	299,406	299,531		141		141		301,279			0	5,482	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		05/26/2012	MBS Paydown 0.627956442		272,019	272,019	270,328	270,440		156		156		272,019			0	6,196	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		06/26/2012	MBS Paydown 0.614142285		458,126	458,126	455,277	455,467		705		705		458,126			0	12,535	10/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		03/26/2012	Prior Period Adjustment							82		82					0		06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		04/26/2012	MBS Paydown 0.372915999		207,888	207,888	211,006	209,732		(1,420)		(1,420)		207,888			0	3,397	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		05/26/2012	MBS Paydown 0.366337166		95,354	95,354	96,784	96,200		(168)		(168)		95,354			0	1,940	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		06/26/2012	MBS Paydown 0.341209545		364,200	364,200	369,663	367,431		(3,584)		(3,584)		364,200			0	8,870	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/26/2012	Pass-Through Loss			25,545	11,529					0					0	169	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2012	Pass-Through Loss			952	430					0					0	6	06/26/2037	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		03/26/2012	Prior Period Adjustment							(26)		(26)					0		03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		04/26/2012	MBS Paydown 0.318246332		434,691	434,691	443,384	439,838		(5,066)		(5,066)		434,691			0	8,690	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		05/26/2012	MBS Paydown 0.308457698		182,764	182,764	186,419	184,928		(494)		(494)		182,764			0	4,567	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		06/26/2012	MBS Paydown 0.296212083		228,638	228,638	233,211	231,345		(2,014)		(2,014)		228,638			0	6,857	03/26/2036	1FM
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35		04/26/2012	MBS Paydown 0.759842459		125,788	125,788	118,870	121,178		407		407		125,788			0	2,306	08/26/2035	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35		05/26/2012	MBS Paydown 0.733230694		495,378	495,378	468,132	477,223		10,153		10,153		495,378			0	11,352	08/26/2035	1FM
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35		06/26/2012	MBS Paydown 0.716590652		309,754	309,754	292,718	298,402		4,187		4,187		309,754			0	8,518	08/26/2035	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		05/26/2012	MBS Paydown 0.95632726		367,855	367,855	356,820	358,784		6,569		6,569		367,855			0	10,072	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		06/26/2012	MBS Paydown 0.924596909		267,265	267,265	259,247	260,674		4,634		4,634		267,265			0	8,518	08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		04/26/2012	MBS Paydown 0.44937598		85,956	85,956	82,947	83,198		156		156		85,956			0	1,900	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		05/26/2012	MBS Paydown 0.44866558		4,688	4,688	4,524	4,538		13		13		4,688			0	124	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		06/26/2012	MBS Paydown 0.443092121		36,779	36,779	35,492	35,599		116		116		36,779			0	1,137	10/25/2036	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		04/26/2012	MBS Paydown 0.663303129		59,529	59,529	58,788	58,790		30		30		59,529			0	1,157	06/25/2036	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		05/26/2012	MBS Paydown 0.654887887		80,896	80,896	79,889	79,891		52		52		80,896			0	1,965	06/25/2036	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		06/26/2012	MBS Paydown 0.640434414		138,941	138,941	137,211	137,216		832		832		138,941			0	4,053	06/25/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		04/26/2012	MBS Paydown 0.891619521		256,793	256,793	247,163	246,659		(243)		(243)		256,793			0	4,716	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		05/26/2012	MBS Paydown 0.874801759		252,445	252,445	242,978	242,482		(319)		(319)		252,445			0	5,790	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		06/26/2012	MBS Paydown 0.848618957		393,020	393,020	378,281	377,509		4,065		4,065		393,020			0	10,805	05/26/2036	1FM
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		03/27/2012	Prior Period Adjustment							(33)		(33)					0		12/27/2035	1Z
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		04/27/2012	MBS Paydown 0.951285809		216,295	216,295	210,347	210,347		281		281		216,295			0	1,978	12/27/2035	1Z
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		05/27/2012	MBS Paydown 0.935393356		238,288	238,288	231,735	231,735		436		436		238,288			0	3,266	12/27/2035	1Z
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		06/27/2012	MBS Paydown 0.909117056		393,982	393,982	383,147	383,147		3,431		3,431		393,982			0	9,127	12/27/2035	1Z
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE		06/26/2012	MBS Paydown 0.974938128		443,906	443,906	403,954	403,954		5,186		5,186		443,906			0	194	02/26/2036	4Z
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		04/10/2012	MBS Paydown 0.750646193		147,342	147,342	65,316	65,203		18,679		18,679		147,342			0	227	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		05/10/2012	MBS Paydown 0.745353584		120,211	120,211	53,289	53,197		4,569		4,569		120,211			0	267	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		06/10/2012	MBS Paydown 0.739802013		126,093	126,093	55,896	55,800		9,185		9,185		126,093			0	372	03/10/2037	4FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		03/25/2012	Prior Period Adjustment		(3,258)	(10,144)	(6,853)					0		(3,258)			0		08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		04/25/2012	MBS Paydown 0.428187524		9,051	9,051	6,115	10,291		181		181		9,051			0	110	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		04/25/2012	Pass-Through Loss				11,034	7,454				0					0	134	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		05/25/2012	MBS Paydown 0.420668234		28,689	28,689	19,382	20,093		353		353		28,689			0	438	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		05/25/2012	Pass-Through Loss				10,524	7,110				0					0	161	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2012	MBS Paydown 0.419116228		2,933	2,933	1,982	4,147		73		73		2,934			0	54	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2012	Pass-Through Loss				3,486					0					0	95	08/25/2036	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		03/25/2012	Prior Period Adjustment				(3,182)	(1,687)				0					0		02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		04/25/2012	MBS Paydown 0.38030033		14,217	14,217	7,535	7,670		(16,303)		(16,303)		14,217			0	169	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		04/25/2012	Pass-Through Loss				21,018	11,140				0					0	250	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		05/25/2012	MBS Paydown 0.3687052		53,816	53,816	28,522	17,668		(37,555)		(37,555)		53,816			0	796	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		05/25/2012	Pass-Through Loss				14,496					0					0	405	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2012	MBS Paydown 0.368313968		499	499	264	596		(1,267)		(1,267)		499			0	9	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2012	Pass-Through Loss				1,187					0					0	40	02/25/2037	1FM
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036		04/25/2012	MBS Paydown 0.836314656		251,013	251,013	197,045	198,461		3,945		3,945		251,013			0	345	08/25/2036	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....		05/25/2012	MBS Paydown 0.820895142.....		233,606	233,606	183,380	184,698		4,127		4,127		233,606			0	396	08/25/2036	1FM.....
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....		06/25/2012	MBS Paydown 0.808283618.....		191,065	191,065	149,986	151,064		4,146		4,146		191,065			0	388	08/25/2036	1FM.....
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017.....		05/15/2012	Paydown 100.0.....		71,947	71,947	71,376	71,770		20		20		71,947			0	2,293	05/15/2017	2FE.....
75970J AX 4	RAMC 2007-1 AF1B SEQ STP 04/25/2037.....		03/25/2012	Prior Period Adjustment.....							(29,922)		(29,922)					0		04/25/2037	1FM.....
75970J AX 4	RAMC 2007-1 AF1B SEQ STP 04/25/2037.....		04/25/2012	MBS Paydown 0.25724522.....		27,685	27,685	23,878	16,334		(243)		(243)		27,685			0	534	04/25/2037	1FM.....
75970J AX 4	RAMC 2007-1 AF1B SEQ STP 04/25/2037.....		06/25/2012	MBS Paydown 0.25659831.....		7,763	7,763	6,696	4,580		(145)		(145)		7,763			0	225	04/25/2037	1FM.....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....		03/25/2012	Prior Period Adjustment.....							40		40					0		09/25/2037	1FM.....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....		04/25/2012	MBS Paydown 0.979864002.....		3,902	3,902	2,810	2,837		9		9		3,902			0	69	09/25/2037	1FM.....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....		06/25/2012	MBS Paydown 0.979205485.....		4,610	4,610	3,319	3,352		16		16		4,610			0	117	09/25/2037	1FM.....
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36.....		04/25/2012	MBS Paydown 0.37487251.....		51,480	51,480	47,660	48,498		323		323		51,480			0	874	02/25/2036	1FM.....
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36.....		05/25/2012	MBS Paydown 0.37167336.....		118,510	118,510	109,716	111,647		918		918		118,510			0	2,506	02/25/2036	1FM.....
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36.....		06/25/2012	MBS Paydown 0.3695764.....		77,680	77,680	71,916	73,181		736		736		77,680			0	1,964	02/25/2036	1FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		03/25/2012	Prior Period Adjustment.....				(98,196)					0		(110,225)			0		07/25/2034	1FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		04/25/2012	MBS Paydown 0.484693977.....		131,304	131,304	122,540	94,318		1,329		1,329		131,304			0	2,284	07/25/2034	1FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		04/25/2012	Pass-Through Loss.....			578	539					0					0	10	07/25/2034	1FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		05/25/2012	MBS Paydown 0.472702982.....		86,608	86,608	80,827	64,318		906		906		86,607			0	1,883	07/25/2034	1FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		05/25/2012	Pass-Through Loss.....			3,325	3,103					0					0	72	07/25/2034	1FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		06/25/2012	MBS Paydown 0.466821613.....		40,981	40,981	38,246	31,547		445		445		40,982			0	1,069	07/25/2034	1FM.....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		06/25/2012	Pass-Through Loss.....			3,129	2,920					0					0	82	07/25/2034	1FM.....
760985 GQ 8	RAMP 2002-RS1 A15 NAS 5.91* 01/25/32.....		04/25/2012	MBS Paydown 0.31028006.....		21,547	21,547	21,542	21,485				0		21,547			0	424	01/25/2032	3FM.....
760985 GQ 8	RAMP 2002-RS1 A15 NAS 5.91* 01/25/32.....		05/25/2012	MBS Paydown 0.309625594.....		1,963	1,963	1,963	1,958				0		1,963			0	48	01/25/2032	3FM.....
760985 GQ 8	RAMP 2002-RS1 A15 NAS 5.91* 01/25/32.....		06/25/2012	MBS Paydown 0.308530085.....		3,287	3,287	3,286	3,277				0		3,287			0	97	01/25/2032	3FM.....
760985 M7 3	RAMP 2004-RS1 A16A SEQ STP 01/25/34.....		04/25/2012	MBS Paydown 0.557921735.....		5,774	5,774	5,413	5,440		16		16		5,774			0	108	01/25/2034	1FM.....
760985 M7 3	RAMP 2004-RS1 A16A SEQ STP 01/25/34.....		05/25/2012	MBS Paydown 0.556408987.....		3,328	3,328	3,120	3,136		13		13		3,328			0	78	01/25/2034	1FM.....
760985 M7 3	RAMP 2004-RS1 A16A SEQ STP 01/25/34.....		06/25/2012	MBS Paydown 0.551913239.....		9,891	9,891	9,272	9,320		143		143		9,891			0	279	01/25/2034	1FM.....
760985 M8 1	RAMP 2004-RS1 A16B SEQ STP 01/25/2034.....		04/25/2012	MBS Paydown 0.557921734.....		1,312	1,312	1,181	1,190		3		3		1,312			0	24	01/25/2034	1FM.....
760985 M8 1	RAMP 2004-RS1 A16B SEQ STP 01/25/2034.....		05/25/2012	MBS Paydown 0.556408986.....		756	756	681	686		3		3		756			0	18	01/25/2034	1FM.....
760985 M8 1	RAMP 2004-RS1 A16B SEQ STP 01/25/2034.....		06/25/2012	MBS Paydown 0.551913238.....		2,248	2,248	2,023	2,039		10		10		2,248			0	62	01/25/2034	1FM.....
760985 UA 7	RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....		06/25/2012	MBS Paydown 0.494239914.....		102	102	102	93		1		1		102			0	3	04/25/2033	4FM.....
760985 V3 2	RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		04/25/2012	MBS Paydown 0.745098549.....		2,039	2,039	1,820	1,830		3		3		2,039			0	36	03/25/2034	1FM.....
760985 V3 2	RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		05/25/2012	MBS Paydown 0.744459398.....		2,448	2,448	2,185	2,196		4		4		2,448			0	54	03/25/2034	1FM.....
760985 V3 2	RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		06/25/2012	MBS Paydown 0.741909407.....		9,766	9,766	8,717	8,763		20		20		9,766			0	260	03/25/2034	1FM.....
760985 WY 3	RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		04/25/2012	MBS Paydown 0.759044387.....		13,577	13,577	13,569	13,556				0		13,577			0	220	06/25/2033	2FM.....
760985 WY 3	RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		05/25/2012	MBS Paydown 0.755181897.....		27,037	27,037	27,022	26,995				0		27,037			0	549	06/25/2033	2FM.....
760985 WY 3	RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		06/25/2012	MBS Paydown 0.750704419.....		31,342	31,342	31,324	31,293				0		31,342			0	763	06/25/2033	2FM.....
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....		04/25/2012	MBS Paydown 0.24865244.....		8,440	8,440	8,130	8,205		8		8		8,440			0	113	04/25/2033	1FM.....

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....		05/25/2012	MBS Paydown 0.239434171.....		16,132	16,132	15,540	15,684		386		386		16,132			0	270	04/25/2033	1FM.....
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....		06/25/2012	MBS Paydown 0.229545797.....		17,305	17,305	16,669	16,824		421		421		17,305			0	348	04/25/2033	1FM.....
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....		04/25/2012	MBS Paydown 0.24865244.....		8,440	8,440	8,130	8,205		8		8		8,440			0	113	04/25/2033	1FM.....
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....		05/25/2012	MBS Paydown 0.239434171.....		16,132	16,132	15,540	15,684		386		386		16,132			0	270	04/25/2033	1FM.....
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....		06/25/2012	MBS Paydown 0.229545797.....		17,305	17,305	16,669	16,824		421		421		17,305			0	348	04/25/2033	1FM.....
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....		04/25/2012	MBS Paydown 0.937499405.....		19,876	19,876	19,872	18,285		76		76		19,876			0	359	07/25/2033	3FM.....
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....		05/25/2012	MBS Paydown 0.931509806.....		47,917	47,917	47,906	44,080		236		236		47,917			0	1,082	07/25/2033	3FM.....
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....		06/25/2012	MBS Paydown 0.926180916.....		42,631	42,631	42,621	39,217		270		270		42,631			0	1,155	07/25/2033	3FM.....
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....		04/25/2012	MBS Paydown 0.118681259.....		266,456	266,456	242,888	252,007		11,181		11,181		266,456			0	3,767	03/25/2034	1FM.....
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....		05/25/2012	MBS Paydown 0.112923506.....		172,733	172,733	157,454	163,366		1,050		1,050		172,733			0	3,068	03/25/2034	1FM.....
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....		06/25/2012	MBS Paydown 0.110474991.....		73,455	73,455	66,958	69,472		697		697		73,455			0	1,571	03/25/2034	1FM.....
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....		04/25/2012	MBS Paydown 0.312549756.....		12,975	12,975	9,861	8,748		71		71		12,975			0	140	02/25/2035	1FM.....
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....		05/25/2012	MBS Paydown 0.311819419.....		13,021	13,021	9,896	8,779		81		81		13,021			0	176	02/25/2035	1FM.....
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....		06/25/2012	MBS Paydown 0.307222697.....		81,955	81,955	62,286	55,256		5,853		5,853		81,955			0	1,335	02/25/2035	1FM.....
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....		04/25/2012	MBS Paydown 0.157791597.....		21,554	21,554	21,666	21,491				0		21,554			0	520	10/25/2026	1FM.....
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....		05/25/2012	MBS Paydown 0.152874747.....		19,667	19,667	19,769	19,610		1		1		19,667			0	593	10/25/2026	1FM.....
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....		06/25/2012	MBS Paydown 0.14831297.....		18,247	18,247	18,341	18,194		1		1		18,247			0	661	10/25/2026	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		03/25/2012	Prior Period Adjustment.....		(77,326)	(95,570)	(96,304)					0		(77,326)			0	(1,279)	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		04/25/2012	MBS Paydown 0.765472165.....		112,857	112,857	112,838	65,695		849		849		112,857			0	1,967	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		04/25/2012	Pass-Through Loss.....			19,741	19,738					0					0	344	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		05/25/2012	MBS Paydown 0.749087026.....		72,381	72,381	72,369	40,589		524		524		72,381			0	1,577	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		05/25/2012	Pass-Through Loss.....			9,545	9,544					0					0	208	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		06/25/2012	MBS Paydown 0.725118745.....		101,383	101,383	101,366	59,375		767		767		101,383			0	2,651	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		06/25/2012	Pass-Through Loss.....			18,458	18,455					0					0	483	02/25/2036	1FM.....
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31.....		04/25/2012	MBS Paydown 0.386905732.....		14,159	14,159	12,124	12,462		100		100		14,159			0	201	11/25/2031	1FM.....
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31.....		05/25/2012	MBS Paydown 0.381030863.....		40,243	40,243	34,458	35,420		1,862		1,862		40,243			0	714	11/25/2031	1FM.....
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31.....		06/25/2012	MBS Paydown 0.376382549.....		31,841	31,841	27,264	28,025		735		735		31,841			0	678	11/25/2031	1FM.....
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....		04/25/2012	MBS Paydown 0.560604371.....		82,763	82,763	70,503	70,617		(531)		(531)		82,763			0	1,222	05/25/2034	1FM.....
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....		05/25/2012	MBS Paydown 0.537966411.....		226,380	226,380	192,847	193,157		(1,891)		(1,891)		226,380			0	4,179	05/25/2034	1FM.....
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....		06/25/2012	MBS Paydown 0.521804308.....		161,621	161,621	137,681	137,902		(944)		(944)		161,621			0	3,580	05/25/2034	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		03/25/2012	Prior Period Adjustment.....				3,307					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.....		11,957	11,957	10,985	19,382		6		6		11,957			0	239	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		04/25/2012	Pass-Through Loss.....			13,154	12,085					0					0	263	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		05/25/2012	MBS Paydown 0.400148647.....		6,025	6,025	5,535	4,650		2		2		6,025			0	151	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		06/25/2012	MBS Paydown 0.399449231.....		4,718	4,718	4,335	5,289		2		2		4,718			0	142	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		06/25/2012	Pass-Through Loss.....			2,134	1,960					0					0	64	10/25/2035	1FM.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	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 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)
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		03/25/2012	Prior Period Adjustment.....		(1,921)	(2,555)	1,096					0		(1,921)			0		02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		04/25/2012	MBS Paydown 0.282391168.....		3,516	3,516	3,256	4,601		(17)		(17)		3,516			0	64	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		04/25/2012	Pass-Through Loss.....			2,695	2,496					0					0	49	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		05/25/2012	MBS Paydown 0.279685729.....		3,472	3,472	3,215	4,529		(17)		(17)		3,472			0	80	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		05/25/2012	Pass-Through Loss.....			2,643	2,447					0					0	61	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		06/25/2012	MBS Paydown 0.275845498.....		5,820	5,820	5,390	6,429		(24)		(24)		5,820			0	160	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		06/25/2012	Pass-Through Loss.....			2,858	2,647					0					0	79	02/25/2036	1FM.....
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....		04/25/2012	MBS Paydown 0.487302748.....		252,017	252,017	259,971	257,628		(6,114)		(6,114)		252,017			0	4,620	06/25/2033	1FM.....
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....		05/25/2012	MBS Paydown 0.468780704.....		280,035	280,035	288,873	286,270		(6,828)		(6,828)		280,035			0	6,417	06/25/2033	1FM.....
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....		06/25/2012	MBS Paydown 0.458818302.....		150,622	150,622	155,376	153,975		(3,500)		(3,500)		150,622			0	4,142	06/25/2033	1FM.....
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....		04/25/2012	MBS Paydown 0.490036402.....		231,064	231,064	236,384	234,896		(4,448)		(4,448)		231,064			0	4,328	03/25/2033	1FM.....
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....		05/25/2012	MBS Paydown 0.462442282.....		303,535	303,535	310,524	308,569		(5,885)		(5,885)		303,535			0	7,140	03/25/2033	1FM.....
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....		06/25/2012	MBS Paydown 0.441802504.....		227,038	227,038	232,265	230,802		(4,317)		(4,317)		227,038			0	6,428	03/25/2033	1FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		04/25/2012	MBS Paydown 0.204121419.....		5,390	5,390	4,905	4,905		10		10		5,390			0	77	02/25/2036	1FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		05/25/2012	MBS Paydown 0.199582057.....		9,079	9,079	8,262	8,262		29		29		9,079			0	174	02/25/2036	1FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....		06/25/2012	MBS Paydown 0.198746926.....		1,670	1,670	1,520	1,520		9		9		1,670			0	40	02/25/2036	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		04/25/2012	MBS Paydown 0.160065704.....		8,125	8,125	7,384	7,045		535		535		8,125			0	129	10/25/2032	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		05/25/2012	MBS Paydown 0.158018255.....		7,780	7,780	7,070	6,746		513		513		7,780			0	155	10/25/2032	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		06/25/2012	MBS Paydown 0.155559447.....		9,343	9,343	8,491	8,101		616		616		9,343			0	223	10/25/2032	1FM.....
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....		04/25/2012	MBS Paydown 0.999103393.....		7,021	7,021	6,780	6,886		5		5		7,021			0	115	09/25/2034	1FM.....
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....		05/25/2012	MBS Paydown 0.978961471.....		157,731	157,731	152,316	154,681		1,641		1,641		157,731			0	3,219	09/25/2034	1FM.....
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....		06/25/2012	MBS Paydown 0.95896364.....		156,603	156,603	151,226	153,574		1,667		1,667		156,603			0	3,843	09/25/2034	1FM.....
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018.....		05/15/2012	Sinking Fund Redemption 100.0.....		267,986	267,986	272,832	269,335		(180)		(180)		267,986			0	8,877	05/15/2018	1.....
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....		05/15/2012	MBS Paydown 0.586232937.....		77,173	77,173	77,083	77,135		3		3		77,173			0	2,014	05/17/2021	1FE.....
780255 ZA 6	RPI FINANCE TRUST TL L+275 11/9/2016.....		04/05/2012	Paydown 100.0.....		2,063	2,063	2,057	2,057				0		2,063			0	3	11/09/2016	2FE.....
780255 ZA 6	RPI FINANCE TRUST TL L+275 11/9/2016.....		06/29/2012	Paydown 100.0.....		3,230	3,230	3,222	3,222				0		3,230			0	3	11/09/2016	2FE.....
780255 ZZ 1	RPI FINANCE TRUST TL L+300 5/09/2018.....		04/05/2012	Paydown 100.0.....		9,564	9,564	9,229	9,242		11		11		9,564			0	102	05/09/2018	2FE.....
780255 ZZ 1	RPI FINANCE TRUST TL L+300 5/09/2018.....		06/29/2012	Paydown 100.0.....		14,976	14,976	14,452	14,472		36		36		14,976			0	152	05/09/2018	2FE.....
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....		04/25/2012	MBS Paydown 0.21255829.....		8,321	8,321	8,102	8,209		3		3		8,321			0	190	04/25/2039	1FM.....
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....		05/25/2012	MBS Paydown 0.20995677.....		18,211	18,211	17,730	17,964		9		9		18,211			0	518	04/25/2039	1FM.....
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....		06/25/2012	MBS Paydown 0.20888166.....		7,526	7,526	7,327	7,424		5		5		7,526			0	257	04/25/2039	1FM.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....		04/15/2012	MBS Paydown 0.713366774.....		86,077	86,077	86,077	86,017		(8)		(8)		86,077			0	1,107	07/15/2042	1FE.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....		05/15/2012	MBS Paydown 0.705763978.....		91,234	91,234	91,234	91,170		(7)		(7)		91,234			0	1,448	07/15/2042	1FE.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....		06/15/2012	MBS Paydown 0.68980957.....		191,453	191,453	191,453	191,319		47		47		191,453			0	3,656	07/15/2042	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....		04/15/2012	MBS Paydown 0.874872419.....		110,255	110,255	110,255	110,187		(77)		(77)		110,255			0	1,324	05/16/2044	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....		05/15/2012	MBS Paydown 0.868615177.....		106,373	106,373	106,373	106,308		(7)		(7)		106,373			0	1,576	05/16/2044	1FE.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....		06/15/2012	MBS Paydown 0.862248372.....		108,236	108,236	108,236	108,170		(15)		(15)		108,236			0	1,929	05/16/2044	1FE.....
079867 AQ 0	BELLSOUTH TELECOM 6.3 12/15/15.....		06/15/2012	Sinking Fund Redemption 100.0.....		172,900	172,900	182,833	176,486		(690)		(690)		172,900			0	5,446	12/15/2015	1FE.....
803111 AS 2	SARA LEE CORP 4.10 09/15/2020.....		04/03/2012	Cash Tender 101.736.....		2,382,657	2,342,000	2,340,267	2,340,476		1,524		1,524		2,342,000		40,657	40,657	52,812	09/15/2020	2FE.....
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....		04/25/2012	MBS Paydown 0.296462488.....		237,780	237,780	205,086	207,041		8,412		8,412		237,780			0	384	09/25/2047	1FM.....
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....		05/25/2012	MBS Paydown 0.287204939.....		222,181	222,181	191,631	193,458		6,691		6,691		222,181			0	444	09/25/2047	1FM.....
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....		06/25/2012	MBS Paydown 0.282231307.....		119,367	119,367	102,954	103,936		4,192		4,192		119,367			0	285	09/25/2047	1FM.....
812404 BJ 9	SEARS ROEBUCK AC 6.70 04/15/2012.....		04/15/2012	Maturity 100.0.....		1,000,000	1,000,000	1,108,472	1,004,673		(4,673)		(4,673)		1,000,000			0	33,500	04/15/2012	5FE.....
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		04/25/2012	MBS Paydown 0.47285918.....		535,840	535,840	474,051	475,206		36,135		36,135		535,840			0	1,008	10/25/2035	1FM.....
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		05/25/2012	MBS Paydown 0.47058722.....		61,288	61,288	54,221	54,353		695		695		61,288			0	143	10/25/2035	1FM.....
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		06/25/2012	MBS Paydown 0.46794247.....		71,345	71,345	63,118	63,272		946		946		71,345			0	199	10/25/2035	1FM.....
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		04/25/2012	MBS Paydown 0.273316367.....		97,256	97,256	42,578	41,698		0		0		97,256			0	115	05/25/2037	1FM.....
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		05/25/2012	MBS Paydown 0.271026719.....		135,358	135,358	59,259	58,034		0		0		135,358			0	197	05/25/2037	1FM.....
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		06/25/2012	MBS Paydown 0.269406958.....		95,756	95,756	41,922	41,055		0		0		95,756			0	166	05/25/2037	1FM.....
830445 ZZ 8	SKILLSOFT TL L+475 05/26/2017.....		06/29/2012	Paydown 100.0.....		2,205	2,205	2,189	2,189		1		1		2,205			0	72	05/26/2017	3FE.....
830446 AA 8	SKILLSOFT TRANCHE C TL L+475 05/26/2017.....		06/29/2012	Paydown 100.0.....		2,500	2,500	2,438	2,435		6		6		2,500			0	83	05/26/2017	3FE.....
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....		04/20/2012	MBS Paydown 0.9725.....		30,000	30,000	30,153	30,147		(7)		(7)		30,000			0	544	05/20/2041	3AM.....
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....		05/20/2012	MBS Paydown 0.97.....		30,000	30,000	30,153	30,147		(9)		(9)		30,000			0	680	05/20/2041	3AM.....
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....		06/20/2012	MBS Paydown 0.9675.....		30,000	30,000	30,153	30,147		(10)		(10)		30,000			0	816	05/20/2041	3AM.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....		04/25/2012	MBS Paydown 0.919154842.....		46,827	46,827	25,579	18,269		1,633		1,633		46,827			0	972	05/25/2035	1FM.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....		05/25/2012	MBS Paydown 0.908999138.....		55,856	55,856	30,512	21,792		7,947		7,947		55,856			0	1,449	05/25/2035	1FM.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....		06/25/2012	MBS Paydown 0.905013604.....		21,920	21,920	11,974	8,552		169		169		21,920			0	682	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	19,013		27		27		18,682			0		06/30/2022	2AM.....
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....		04/25/2012	MBS Paydown 0.00722432.....		8,838	8,838	8,285	8,295		27		27		8,838			0	261	09/25/2031	1FM.....
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....		05/25/2012	MBS Paydown 0.00707191.....		11,294	11,294	10,588	10,601		47		47		11,294			0	416	09/25/2031	1FM.....
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....		06/25/2012	MBS Paydown 0.00695831.....		8,418	8,418	7,892	7,901		47		47		8,418			0	372	09/25/2031	1FM.....
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....		04/25/2012	MBS Paydown 0.550862222.....		183,727	183,727	118,963	119,692		4,390		4,390		183,727			0	284	12/25/2035	1FM.....
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....		05/25/2012	MBS Paydown 0.539102441.....		235,196	235,196	152,289	153,222		16,961		16,961		235,196			0	450	12/25/2035	1FM.....
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....		06/25/2012	MBS Paydown 0.534058352.....		100,882	100,882	65,321	65,721		3,910		3,910		100,882			0	231	12/25/2035	1FM.....
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....		04/25/2012	MBS Paydown 0.14916403.....		4,114	4,114	3,702	3,759		29		29		4,114			0	75	02/25/2036	3FM.....
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....		05/25/2012	MBS Paydown 0.13360937.....		209,988	209,988	188,989	191,893		15,394		15,394		209,988			0	4,771	02/25/2036	3FM.....
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....		06/25/2012	MBS Paydown 0.11980177.....		175,609	175,609	158,048	170,340		13,153		13,153		175,609			0	4,787	02/25/2036	3FM.....
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....		06/25/2012	Pass-Through Loss.....				10,794	9,715		0		0					0	294	02/25/2036	3FM.....
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....		04/25/2012	MBS Paydown 0.37753695.....		3,525	3,525	2,703	2,703		5		5		3,525			0	15	06/25/2035	1Z.....
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....		05/25/2012	MBS Paydown 0.37727972.....		4,401	4,401	3,380	3,380		8		8		4,401			0	24	06/25/2035	1Z.....
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....		06/25/2012	MBS Paydown 0.3669782.....		176,259	176,259	135,379	135,379		29,091		29,091		176,259			0	1,362	06/25/2035	1Z.....

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
863579	VW 5		04/25/2012	MBS Paydown 0.41639213		127,331	127,331	89,132	85,890		1,414		1,414	127,331			0	239	08/25/2035	1FM	
863579	VW 5		05/25/2012	MBS Paydown 0.41288324		100,702	100,702	70,491	67,928		1,492		1,492	100,702			0	235	08/25/2035	1FM	
863579	VW 5		06/25/2012	MBS Paydown 0.40253887		296,873	296,873	207,811	200,254		58,909		58,909	296,873			0	825	08/25/2035	1FM	
863579	XR 4		04/25/2012	MBS Paydown 0.5160779		60,372	60,372	46,638	45,555		303		303	60,372			0	1,092	09/25/2035	1FM	
863579	XR 4		05/25/2012	MBS Paydown 0.51343452		52,868	52,868	40,840	39,892		321		321	52,868			0	1,195	09/25/2035	1FM	
863579	XR 4		06/25/2012	MBS Paydown 0.51040685		60,553	60,553	46,778	45,691		418		418	60,553			0	1,642	09/25/2035	1FM	
86358E	A8 9		04/25/2012	MBS Paydown 0.46628235		182,890	182,890	138,425	138,641		11,681		11,681	182,890			0	283	01/25/2036	1FM	
86358E	A8 9		05/25/2012	MBS Paydown 0.45920913		106,098	106,098	80,303	80,428		3,434		3,434	106,098			0	203	01/25/2036	1FM	
86358E	A8 9		06/25/2012	MBS Paydown 0.45124539		119,456	119,456	90,413	90,554		4,612		4,612	119,456			0	274	01/25/2036	1FM	
86358R	DX 2		04/25/2012	MBS Paydown 0.293485466		110,547	110,547	94,970	100,312		7,456		7,456	110,547			0	1,244	08/25/2031	1FM	
86358R	DX 2		05/25/2012	MBS Paydown 0.290066801		46,552	46,552	39,993	42,242		2,175		2,175	46,552			0	655	08/25/2031	1FM	
86358R	DX 2		06/25/2012	MBS Paydown 0.287667744		32,668	32,668	28,065	29,644		168		168	32,668			0	551	08/25/2031	1FM	
86358R	FU 6		04/25/2012	MBS Paydown 0.22248588		4,687	4,687	4,704	4,659				0	4,687			0	115	07/25/2031	1FM	
86358R	FU 6		05/25/2012	MBS Paydown 0.22169181		3,176	3,176	3,188	3,158				0	3,176			0	98	07/25/2031	1FM	
86358R	FU 6		06/25/2012	MBS Paydown 0.22089184		3,200	3,200	3,212	3,181				0	3,200			0	118	07/25/2031	1FM	
86358R	XY 8		04/25/2012	MBS Paydown 0.20919632		61,011	61,011	48,055	49,106		414		414	61,011			0	702	02/25/2032	1FM	
86358R	XY 8		05/25/2012	MBS Paydown 0.20693747		86,073	86,073	67,795	69,279		768		768	86,073			0	1,237	02/25/2032	1FM	
86358R	XY 8		06/25/2012	MBS Paydown 0.20493914		76,146	76,146	59,976	61,288		888		888	76,146			0	1,314	02/25/2032	1FM	
86358R	XZ 5		04/25/2012	MBS Paydown 0.20507764		133,054	133,054	120,153	121,171		9,227		9,227	133,054			0	1,530	02/25/2032	1FM	
86358R	XZ 5		05/25/2012	MBS Paydown 0.20260991		127,347	127,347	114,965	115,787		473		473	127,347			0	1,604	02/25/2032	1FM	
86358R	XZ 5		06/25/2012	MBS Paydown 0.19970217		150,054	150,054	135,463	136,433		10,628		10,628	150,054			0	2,321	02/25/2032	1FM	
86358R	YB 7		03/25/2012	Prior Period Adjustment							689		689				0		02/25/2032	1FM	
86358R	YB 7		04/25/2012	MBS Paydown 0.16466182		19,548	19,548	13,940	15,133		202		202	19,548			0		02/25/2032	1FM	
86358R	YB 7		05/25/2012	MBS Paydown 0.16273755		21,291	21,291	15,183	16,482		294		294	21,291			0		02/25/2032	1FM	
86358R	YB 7		06/25/2012	MBS Paydown 0.16071949		22,328	22,328	15,923	17,285		386		386	22,328			0		02/25/2032	1FM	
86359A	M7 5		05/25/2012	MBS Paydown 0.0					8,448		(8,448)		(8,448)				0	1,538	07/25/2033	1FE	
86359A	ME 0		04/25/2012	MBS Paydown 0.202953411		50,467	50,467	44,008	44,566		263		263	50,467			0	565	04/25/2031	1FM	
86359A	ME 0		05/25/2012	MBS Paydown 0.199699164		57,193	57,193	49,873	50,506		5,521		5,521	57,193			0	800	04/25/2031	1FM	
86359A	ME 0		06/25/2012	MBS Paydown 0.196831779		50,394	50,394	43,944	44,502		4,747		4,747	50,394			0	846	04/25/2031	1FM	
86359A	MG 5		03/25/2012	Prior Period Adjustment							280		280				0		04/25/2031	1FE	
86359A	MG 5		04/25/2012	MBS Paydown 0.227874814		13,965	13,965	9,836	10,964		155		155	13,965			0		04/25/2031	1FE	
86359A	MG 5		05/25/2012	MBS Paydown 0.225094457		12,275	12,275	8,646	9,637		183		183	12,275			0		04/25/2031	1FE	
86359A	MG 5		06/25/2012	MBS Paydown 0.222519141		11,370	11,370	8,008	8,927		209		209	11,370			0		04/25/2031	1FE	
86359A	NF 6		04/28/2012	MBS Paydown 0.013763233		2,310	2,310	2,309	2,310				0	2,310			0	6	08/28/2032	1Z*	
86359A	NF 6		05/28/2012	MBS Paydown 0.012927234		19,345	19,345	19,333	19,345				0	19,345			0	58	08/28/2032	1Z*	
86359A	NF 6		06/28/2012	MBS Paydown 0.012334461		13,717	13,717	13,708	13,717				0	13,717			0	49	08/28/2032	1Z*	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359A QS 5	SASC 2003-10 A SEQ 6.0 4/25/33		04/25/2012	MBS Paydown 0.140668247		8,388	8,388	8,074	8,107		227		227		8,388			0	168	04/25/2033	1FM
86359A QS 5	SASC 2003-10 A SEQ 6.0 4/25/33		05/25/2012	MBS Paydown 0.140067593		1,802	1,802	1,734	1,741		1		1		1,802			0	45	04/25/2033	1FM
86359A QS 5	SASC 2003-10 A SEQ 6.0 4/25/33		06/25/2012	MBS Paydown 0.136055242		12,037	12,037	11,586	11,633		339		339		12,037			0	361	04/25/2033	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		03/25/2012	Prior Period Adjustment			4						0					0		01/25/2031	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		04/25/2012	MBS Paydown 0.254255453		207,974	207,974	171,390	174,272		26,563		26,563		207,974			0	2,231	01/25/2031	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		05/25/2012	MBS Paydown 0.251625753		157,979	157,979	130,189	132,379		1,229		1,229		157,979			0	2,136	01/25/2031	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		06/25/2012	MBS Paydown 0.248642386		179,226	179,226	147,698	150,182		1,791		1,791		179,226			0	2,925	01/25/2031	1FM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		03/25/2012	Prior Period Adjustment							(1,450)		(1,450)					0		01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		04/25/2012	MBS Paydown 0.236147677		52,331	52,331	40,687	42,973		664		664		52,331			0		01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		05/25/2012	MBS Paydown 0.232313423		64,100	64,100	49,838	52,637		1,034		1,034		64,100			0		01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2012	MBS Paydown 0.229469061		47,552	47,552	36,971	39,048		915		915		47,552			0		01/25/2031	1AM
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035		04/25/2012	MBS Paydown 0.660666138		129,994	129,994	129,262	129,394		148		148		129,994			0	2,076	03/25/2035	1FM
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035		05/25/2012	MBS Paydown 0.611422381		191,263	191,263	190,186	190,380		278		278		191,263			0	3,817	03/25/2035	1FM
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035		06/25/2012	MBS Paydown 0.581831346		114,932	114,932	114,284	114,401		219		219		114,932			0	2,753	03/25/2035	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		04/25/2012	MBS Paydown 0.349321021		13,786	13,786	11,614	12,252		74		74		13,786			0	255	05/25/2034	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		05/25/2012	MBS Paydown 0.346090161		29,078	29,078	24,498	25,843		204		204		29,078			0	674	05/25/2034	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		06/25/2012	MBS Paydown 0.343618307		22,247	22,247	18,743	19,772		205		205		22,247			0	618	05/25/2034	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		04/25/2012	MBS Paydown 0.776711223		12,450	12,450	9,680	3,617		3,284		3,284		12,450			0	228	06/25/2036	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		05/25/2012	MBS Paydown 0.76953699		12,555	12,555	9,761	3,647		3,507		3,507		12,555			0	288	06/25/2036	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		06/25/2012	MBS Paydown 0.764652725		8,547	8,547	6,646	2,483		915		915		8,547			0	235	06/25/2036	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		04/25/2012	MBS Paydown 0.26915067		40,733	40,733	28,310	30,218		216		216		40,733			0	63	09/25/2045	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		05/25/2012	MBS Paydown 0.26771998		42,921	42,921	29,830	31,841		276		276		42,921			0	70	09/25/2045	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		06/25/2012	MBS Paydown 0.26712658		17,802	17,802	12,372	13,207		144		144		17,802			0	51	09/25/2045	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		04/25/2012	MBS Paydown 0.64019851		197,671	197,671	140,346	141,153		8,299		8,299		197,671			0	280	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		05/25/2012	MBS Paydown 0.6324204		124,450	124,450	88,359	88,867		2,926		2,926		124,450			0	217	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2012	MBS Paydown 0.6232674		146,448	146,448	103,978	104,575		4,126		4,126		146,448			0	306	03/25/2036	1FM
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037		04/25/2012	MBS Paydown 0.319694642		30,479	30,479	28,041	28,089		403		403		30,479			0	53	11/25/2037	1FM
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037		05/25/2012	MBS Paydown 0.312671854		31,919	31,919	29,365	29,415		526		526		31,919			0	69	11/25/2037	1FM
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037		06/25/2012	MBS Paydown 0.307719804		22,507	22,507	20,707	20,742		449		449		22,507			0	58	11/25/2037	1FM
870537 AA 5	SWEETWATER INVES 5.875 05/15/2014		05/15/2012	Sinking Fund Redemption 100.0		346,929	346,929	352,567	351,605		(1,222)		(1,222)		346,929			0	10,191	05/15/2014	2.....
871928 AJ 6	IBM-TIERS 97 7.35 6/01/2017		06/01/2012	Sinking Fund Redemption 100.0		416,082	416,082	421,920	418,611		(322)		(322)		416,082			0	15,291	06/01/2017	1FE.....
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		04/20/2012	MBS Paydown 0.908333333		75,000	75,000	75,000	75,004		9		9		75,000			0	1,095	05/20/2026	1FE.....
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		05/20/2012	MBS Paydown 0.9		75,000	75,000	75,000	75,004		12		12		75,000			0	1,374	05/20/2026	1FE.....
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		06/20/2012	MBS Paydown 0.891666667		133,333	133,333	134,664	134,668		15		15		133,333			0	1,853	05/20/2026	1FE.....
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		06/20/2012	MBS Paydown 0.991666667		66,667	66,667	66,641	66,641		5		5		66,667			0	214	05/20/2027	1FE.....
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		04/25/2012	MBS Paydown 0.080215162		5,553	5,553	4,449	4,525		41		41		5,553			0	19	10/25/2035	1FM.....

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	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)
881561 LE 2	TMST 2004-11HE A SEQ FLT 10/25/2035		05/25/2012	MBS Paydown 0.080019912		5,858	5,858	4,693	4,773		51		51		5,858			0	25	10/25/2035	1FM
881561 LE 2	TMST 2004-11HE A SEQ FLT 10/25/2035		06/25/2012	MBS Paydown 0.078933697		32,586	32,586	26,110	26,553		329		329		32,586			0	170	10/25/2035	1FM
881561 LR 3	TMST 2004-19HE A1 SEQ FLT 10/25/2034		04/25/2012	MBS Paydown 0.069801513		54,724	54,724	40,290	41,603		530		530		54,724			0	183	10/25/2034	1FM
881561 LR 3	TMST 2004-19HE A1 SEQ FLT 10/25/2034		05/25/2012	MBS Paydown 0.068477196		39,730	39,730	29,251	30,204		671		671		39,730			0	165	10/25/2034	1FM
881561 LR 3	TMST 2004-19HE A1 SEQ FLT 10/25/2034		06/25/2012	MBS Paydown 0.065555487		87,651	87,651	64,533	66,636		21,270		21,270		87,651			0	439	10/25/2034	1FM
881561 XJ 8	TMST 2005-14HE AF2 SEQ STP 8/25/2036		04/25/2012	MBS Paydown 0.293786381		46,859	46,859	45,453	45,513		109		109		46,859			0	757	08/25/2036	1FM
881561 XJ 8	TMST 2005-14HE AF2 SEQ STP 8/25/2036		05/25/2012	MBS Paydown 0.2907948		17,949	17,949	17,411	17,434		61		61		17,949			0	363	08/25/2036	1FM
881561 XJ 8	TMST 2005-14HE AF2 SEQ STP 8/25/2036		06/25/2012	MBS Paydown 0.280439731		62,130	62,130	60,267	60,346		1,163		1,163		62,130			0	1,506	08/25/2036	1FM
88156P AY 7	TMST 2006-7 2A2 SEQ FLT 08/25/2037		04/25/2012	MBS Paydown 0.758013705		207,788	207,788	159,997	159,997		839		839		207,788			0	71	08/25/2037	1Z
88156P AY 7	TMST 2006-7 2A2 SEQ FLT 08/25/2037		05/25/2012	MBS Paydown 0.743495006		261,337	261,337	201,229	201,229		9,481		9,481		261,337			0	179	08/25/2037	1Z
88156P AY 7	TMST 2006-7 2A2 SEQ FLT 08/25/2037		06/25/2012	MBS Paydown 0.734044676		170,106	170,106	130,982	130,982		2,503		2,503		170,106			0	176	08/25/2037	1Z
88157V AB 3	TMST 2007-6ALT A2 SEQ CSTR 08/25/2038		05/25/2012	MBS Paydown 0.99749434		16,472	16,472	8,565	9,088		3,948		3,948		16,472			0	38	08/25/2038	1FM
88157V AB 3	TMST 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2012	MBS Paydown 0.994522875		19,534	19,534	10,158	10,777		7,717		7,717		19,534			0	55	08/25/2038	1FM
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R..	04/15/2012	MBS Paydown 0.916666667		100,000	100,000	100,000	100,000		0		0		100,000			0	1,606	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R..	05/15/2012	MBS Paydown 0.908333333		100,000	100,000	100,000	100,000		0		0		100,000			0	1,984	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R..	06/15/2012	MBS Paydown 0.9		100,000	100,000	100,000	100,000		0		0		100,000			0	2,389	06/15/2026	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R..	05/15/2012	MBS Paydown 0.991666667		75,000	75,000	74,991	74,991		0		0		75,000			0	114	04/15/2027	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R..	06/15/2012	MBS Paydown 0.983333333		75,000	75,000	74,991	74,991		0		0		75,000			0	501	04/15/2027	1FE
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		04/25/2012	MBS Paydown 0.17327223		124,252	124,252	104,993	105,591		(1,930)		(1,930)		124,252			0	379	09/25/2043	1FM
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		05/25/2012	MBS Paydown 0.17122019		57,291	57,291	48,411	48,687		702		702		57,291			0	217	09/25/2043	1FM
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		06/25/2012	MBS Paydown 0.16982609		38,922	38,922	32,889	33,077		546		546		38,922			0	176	09/25/2043	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		04/25/2012	MBS Paydown 0.29439277		581,941	581,941	385,536	379,484		85,823		85,823		581,941			0	11,122	10/25/2046	3FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		05/25/2012	MBS Paydown 0.28862741		443,933	443,933	294,105	289,489		28,073		28,073		443,933			0	10,597	10/25/2046	3FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		06/25/2012	MBS Paydown 0.28089784		595,177	595,177	394,305	388,115		88,234		88,234		595,177			0	17,036	10/25/2046	3FM
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		04/16/2012	MBS Paydown 0.90412504		44,194	44,194	44,194	44,184		(3)		(3)		44,194			0	981	11/16/2039	1Z*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		05/16/2012	MBS Paydown 0.90095058		44,442	44,442	44,442	44,432		(3)		(3)		44,442			0	1,233	11/16/2039	1Z*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2012	MBS Paydown 0.89775353		44,759	44,759	44,759	44,749		(4)		(4)		44,759			0	1,490	11/16/2039	1Z*
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		04/16/2012	MBS Paydown 0.948588219		14,010	14,010	14,010	14,010		0		0		14,010			0	243	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		05/16/2012	MBS Paydown 0.945774649		14,068	14,068	14,068	14,068		0		0		14,068			0	304	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2012	MBS Paydown 0.942948901		14,129	14,129	14,129	14,129		0		0		14,129			0	367	10/16/2040	1AM
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		06/14/2012	MBS Paydown 0.991666666		58,333	58,333	58,326	58,326		0		0		58,333			0	150	05/14/2027	1Z
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		04/15/2012	MBS Paydown 0.911084092		110,326	110,326	110,326	110,326		0		0		110,326			0	1,613	07/15/2041	1Z*
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		05/15/2012	MBS Paydown 0.901013587		110,776	110,776	110,776	110,776		0		0		110,776			0	2,023	07/15/2041	1Z*
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		06/15/2012	MBS Paydown 0.890906295		111,180	111,180	111,180	111,180		0		0		111,180			0	2,435	07/15/2041	1Z*
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23		04/22/2012	Sinking Fund Redemption 100.0		64,257	64,257	64,257	64,249		0		0		64,257			0	2,289	10/22/2023	3AM
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23		05/24/2012	STIFEL NICOLAUS & CO		2,085,944	1,967,871	1,967,871	1,967,607		12		12		1,967,615		118,329	118,329	84,905	10/22/2023	3AM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)	
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020.....		05/15/2012	Sinking Fund Redemption 100.0.....		818,182	818,182	818,182	818,166		1		1		818,182			0	19,268	05/15/2020	1.....	
91820U AB 6	VFH PARENT LLC TL L+600 07/08/16.....		06/29/2012	Paydown 100.0.....		37,193	37,193	36,635	36,690		23		23		37,193			0	1,824	07/08/2016	3FE.....	
921796 FZ 6	VMF 1999-A 1A5 6.555 03/07/23.....		04/07/2012	MBS Paydown 0.122273485.....		56,164	56,164	57,691	56,164				0		56,164			0	1,227	03/07/2023	1FE.....	
921796 FZ 6	VMF 1999-A 1A5 6.555 03/07/23.....		05/07/2012	MBS Paydown 0.104417313.....		89,281	89,281	91,708	89,281				0		89,281			0	2,438	03/07/2023	1FE.....	
921796 FZ 6	VMF 1999-A 1A5 6.555 03/07/23.....		06/07/2012	MBS Paydown 0.0.....		522,087	522,087	536,281	522,087				0		522,087			0	17,111	03/07/2023	1FE.....	
92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035..		04/25/2012	MBS Paydown 0.128170069.....		150,767	150,767	144,642	144,642		1,174		1,174		150,767			0	930	10/25/2035	6FE.....	
92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035..		05/25/2012	MBS Paydown 0.121760747.....		256,373	256,373	245,958	245,958		2,636		2,636		256,373			0	2,106	10/25/2035	6FE.....	
92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035..		06/25/2012	MBS Paydown 0.111183191.....		423,102	423,102	405,914	405,914		10,576		10,576		423,102			0	4,340	10/25/2035	6FE.....	
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....		04/25/2012	MBS Paydown 0.407975364.....		25,408	25,408	20,517	18,826		1,781		1,781		25,408			0	106	01/25/2046	1FM.....	
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....		05/25/2012	MBS Paydown 0.403862024.....		24,680	24,680	19,929	18,287		1,540		1,540		24,680			0	129	01/25/2046	1FM.....	
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....		06/25/2012	MBS Paydown 0.401434466.....		14,565	14,565	11,762	10,792		41		41		14,565			0	91	01/25/2046	1FM.....	
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015.....		04/15/2012	Sinking Fund Redemption 100.0.....		30,477	30,477	30,401	30,419		7		7		30,477			0	399	11/15/2015	1FE.....	
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015.....		05/15/2012	Sinking Fund Redemption 100.0.....		34,095	34,095	34,009	34,030		9		9		34,095			0	564	11/15/2015	1FE.....	
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015.....		06/15/2012	Sinking Fund Redemption 100.0.....		32,181	32,181	32,100	32,119		10		10		32,181			0	643	11/15/2015	1FE.....	
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....		04/07/2012	MBS Paydown 0.354095011.....		171,508	171,508	161,164	161,164		10,344		10,344		171,508			0	117	05/10/2032	1FE.....	
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....		05/07/2012	MBS Paydown 0.344987504.....		255,010	255,010	239,630	239,630		4,758		4,758		255,010			0	274	05/10/2032	1FE.....	
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....		06/07/2012	MBS Paydown 0.338760968.....		174,343	174,343	163,828	163,828		(341)		(341)		174,343			0	269	05/10/2032	1FE.....	
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....		04/25/2012	MBS Paydown 0.32944719.....		36,833	36,833	35,912	36,435		251		251		36,833			0	613	03/25/2018	1FM.....	
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....		05/25/2012	MBS Paydown 0.300850599.....		40,607	40,607	39,592	40,169		299		299		40,607			0	845	03/25/2018	1FM.....	
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....		06/25/2012	MBS Paydown 0.29255836.....		11,775	11,775	11,481	11,648		22		22		11,775			0	294	03/25/2018	1FM.....	
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....		03/25/2012	Prior Period Adjustment.....							714		714					0		03/25/2033	1FM.....	
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....		04/25/2012	MBS Paydown 0.089220593.....		177	177	114	104		8		8		177			0		03/25/2033	1FM.....	
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....		05/25/2012	MBS Paydown 0.086786602.....		609	609	389	357		35		35		609			0		03/25/2033	1FM.....	
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....		06/25/2012	MBS Paydown 0.085957717.....		207	207	133	121		14		14		207			0		03/25/2033	1FM.....	
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		03/25/2012	Prior Period Adjustment.....		(5,257)	(11,617)	(9,446)						(5,257)				0		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	3,211		16		16		1,983			0	1	07/25/2036	1FM.....	
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		04/25/2012	Pass-Through Loss.....			5,117	4,043					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	4,485		22		22		6,090			0	4	07/25/2036	1FM.....	
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		05/25/2012	Pass-Through Loss.....			3,829	3,025					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	6,606		32		32		6,629			0	29	07/25/2036	1FM.....	
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		06/25/2012	Pass-Through Loss.....			7,980	6,304					0					0	35	07/25/2036	1FM.....	
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....		03/25/2012	Prior Period Adjustment.....									0						0	(1,523)	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....		04/25/2012	MBS Paydown 0.47477582.....		59,648	59,648	64,271	52,494				0		59,648			0	4,453	07/25/2037	1FM.....	
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....		04/25/2012	Pass-Through Loss.....			12,047	12,981					0					0	899	07/25/2037	1FM.....	
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....		05/25/2012	MBS Paydown 0.46679845.....		43,667	43,667	47,051	38,939				0		43,667			0	3,533	07/25/2037	1FM.....	
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....		05/25/2012	Pass-Through Loss.....			9,516	10,253					0					0	770	07/25/2037	1FM.....	

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2012	MBS Paydown 0.45909321		47,658	47,658	51,352	37,611				0		47,658			0	9,067	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2012	Pass-Through Loss			3,710	3,998					0					0	706	07/25/2037	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		04/25/2012	MBS Paydown 0.42919824		34,831	34,831	26,646	27,216		191		191		34,831			0	306	03/25/2036	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		05/25/2012	MBS Paydown 0.42597922		26,393	26,393	20,190	20,623		216		216		26,393			0	290	03/25/2036	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		06/25/2012	MBS Paydown 0.42102982		40,580	40,580	31,044	31,708		421		421		40,580			0	534	03/25/2036	1FM
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036		04/25/2012	MBS Paydown 0.20034642		8,760	8,760	8,563	8,623		47		47		8,760			0	161	03/25/2036	1FM
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036		05/25/2012	MBS Paydown 0.18911507		8,760	8,760	8,563	8,623		56		56		8,760			0	201	03/25/2036	1FM
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036		06/25/2012	MBS Paydown 0.17788373		8,760	8,760	8,563	8,623		66		66		8,760			0	241	03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		03/25/2012	Prior Period Adjustment							14,016		14,016					0		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		04/25/2012	MBS Paydown 0.3104612		28,759	28,759	16,393	20,245		440		440		28,759			0		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		05/25/2012	MBS Paydown 0.3085536		1,425	1,425	812	1,003		34		34		1,425			0		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		06/25/2012	MBS Paydown 0.30181955		5,031	5,031	2,868	3,542		(80)		(80)		5,031			0		03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		04/25/2012	MBS Paydown 0.29925697		234,739	234,739	208,038	207,465		14,781		14,781		234,739			0	3,436	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		05/25/2012	MBS Paydown 0.29459332		111,928	111,928	99,196	98,923		495		495		111,928			0	1,992	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2012	MBS Paydown 0.28818023		153,914	153,914	136,406	136,031		5,705		5,705		153,914			0	3,205	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		03/25/2012	Prior Period Adjustment							50,097		50,097					0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		04/25/2012	MBS Paydown 0.32250727		140,006	140,006	112,443	109,492		1,337		1,337		140,006			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		05/25/2012	MBS Paydown 0.3134144		96,880	96,880	77,807	75,765		1,273		1,273		96,880			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2012	MBS Paydown 0.30010645		141,789	141,789	113,875	110,887		20,700		20,700		141,789			0		12/28/2037	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		04/25/2012	MBS Paydown 0.44001936		142,148	142,148	142,948	142,749		(1,445)		(1,445)		142,148			0	2,880	01/25/2038	2FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		05/25/2012	MBS Paydown 0.42439127		312,562	312,562	314,320	313,882		(1,955)		(1,955)		312,562			0	7,916	01/25/2038	2FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		06/25/2012	MBS Paydown 0.421479		58,245	58,245	58,573	58,491		(23)		(23)		58,245			0	1,765	01/25/2038	2FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		04/25/2012	MBS Paydown 0.06358853		15,512	15,512	14,388	14,513		75		75		15,512			0	297	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		05/25/2012	MBS Paydown 0.06159217		31,942	31,942	29,626	29,883		680		680		31,942			0	765	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		06/25/2012	MBS Paydown 0.06121236		6,077	6,077	5,636	5,685		45		45		6,077			0	175	09/25/2033	1FM
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		04/15/2012	Paydown 100.0		12,837	12,837	13,839	13,428		(29)		(29)		12,837			0	286	12/15/2018	1
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		05/15/2012	Paydown 100.0		12,908	12,908	13,916	13,503		(37)		(37)		12,908			0	360	12/15/2018	1
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		06/15/2012	Paydown 100.0		12,980	12,980	13,994	13,578		(46)		(46)		12,980			0	434	12/15/2018	1
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		(581)		(581)		379,835			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		(510)		(510)		163,935			0	984	09/20/2025	1Z
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2012	Sinking Fund Redemption 100.0		610,000	610,000	617,631	616,636		(6,636)		(6,636)		610,000			0	22,875	06/15/2027	3FE
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		04/15/2012	Paydown 100.0		6,776	6,776	6,776	6,776		0		0		6,776			0	150	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		05/15/2012	Paydown 100.0		6,814	6,814	6,814	6,814		0		0		6,814			0	189	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		06/15/2012	Paydown 100.0		6,852	6,852	6,852	6,852		0		0		6,852			0	228	09/15/2031	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		04/15/2012	Paydown 100.0		7,886	7,886	7,886	7,886		0		0		7,886			0	175	10/15/2032	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		05/15/2012	Paydown 100.0		7,929	7,929	7,929	7,929		0		0		7,929			0	220	10/15/2032	1

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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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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)
96928*	CP 0		06/15/2012	WALGREENS PROVIDENCE RI 6.66 10/15/32	100.0	7,973	7,973	7,973	7,973				0		7,973			0	266	10/15/2032	1
96928*	CQ 8		04/15/2012	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033	100.0	6,453	6,453	6,453	6,453				0		6,453			0	143	06/15/2033	1
96928*	CQ 8		05/15/2012	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033	100.0	6,488	6,488	6,488	6,488				0		6,488			0	180	06/15/2033	1
96928*	CQ 8		06/15/2012	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033	100.0	6,524	6,524	6,524	6,524				0		6,524			0	217	06/15/2033	1
96928*	CR 6		04/15/2012	WALGREEN-CHICAGO 6.66 5/15/2034	100.0	7,900	7,900	7,900	7,900				0		7,900			0	175	05/15/2034	1
96928*	CR 6		05/15/2012	WALGREEN-CHICAGO 6.66 5/15/2034	100.0	7,944	7,944	7,944	7,944				0		7,944			0	220	05/15/2034	1
96928*	CR 6		06/15/2012	WALGREEN-CHICAGO 6.66 5/15/2034	100.0	7,988	7,988	7,988	7,988				0		7,988			0	266	05/15/2034	1
96928*	CS 4		04/15/2012	WALGREEN-SULPHUR SP TX 6.66 10/15/2033	100.0	5,271	5,271	5,271	5,271				0		5,271			0	117	10/15/2033	1
96928*	CS 4		05/15/2012	WALGREEN-SULPHUR SP TX 6.66 10/15/2033	100.0	5,300	5,300	5,300	5,300				0		5,300			0	147	10/15/2033	1
96928*	CS 4		06/15/2012	WALGREEN-SULPHUR SP TX 6.66 10/15/2033	100.0	5,327	5,327	5,327	5,327				0		5,327			0	177	10/15/2033	1
96928*	CU 9		04/15/2012	LOWES WM BLAIR PASS 5.90 02/15/2029	100.0	34,491	34,491	34,816	34,788		(7)		(7)		34,491			0	678	02/15/2029	1
96928*	CU 9		05/15/2012	LOWES WM BLAIR PASS 5.90 02/15/2029	100.0	34,660	34,660	34,987	34,959		(9)		(9)		34,660			0	852	02/15/2029	1
96928*	CU 9		06/15/2012	LOWES WM BLAIR PASS 5.90 02/15/2029	100.0	34,831	34,831	35,159	35,131		(11)		(11)		34,831			0	1,028	02/15/2029	1
96928*	CX 3		04/15/2012	HD WM BLAIR SER 2010-A 6.19 1/15/2035	100.0	12,823	12,823	12,952	12,946		(2)		(2)		12,823			0	265	01/15/2035	2
96928*	CX 3		05/15/2012	HD WM BLAIR SER 2010-A 6.19 1/15/2035	100.0	12,889	12,889	13,019	13,013		(2)		(2)		12,889			0	332	01/15/2035	2
96928*	CX 3		06/15/2012	HD WM BLAIR SER 2010-A 6.19 1/15/2035	100.0	12,956	12,956	13,086	13,080		(2)		(2)		12,956			0	401	01/15/2035	2
96928*	CZ 8		04/15/2012	CVS CAREMARK SER 2010E 7.25 1/15/2036	100.0	4,667	4,667	4,714	4,712		(1)		(1)		4,667			0	113	01/15/2036	2
96928*	CZ 8		05/15/2012	CVS CAREMARK SER 2010E 7.25 1/15/2036	100.0	4,695	4,695	4,743	4,741		(1)		(1)		4,695			0	142	01/15/2036	2
96928*	CZ 8		06/15/2012	CVS CAREMARK SER 2010E 7.25 1/15/2036	100.0	4,724	4,724	4,772	4,770		(1)		(1)		4,724			0	171	01/15/2036	2
96928*	DA 2		04/15/2012	VET AFFAIR HENDERSON NV 5.37 8/15/2031	100.0	37,272	37,272	37,674	37,638		(7)		(7)		37,272			0	667	08/15/2031	1
96928*	DA 2		05/15/2012	VET AFFAIR HENDERSON NV 5.37 8/15/2031	100.0	37,439	37,439	37,842	37,807		(10)		(10)		37,439			0	838	08/15/2031	1
96928*	DA 2		06/15/2012	VET AFFAIR HENDERSON NV 5.37 8/15/2031	100.0	37,606	37,606	38,012	37,976		(12)		(12)		37,606			0	1,010	08/15/2031	1
96928*	DB 0		04/15/2012	HEWLETT-PACKARD CTL 5.00 12/15/2017	100.0	85,723	85,723	86,530	86,367		(54)		(54)		85,723			0	1,429	12/15/2017	1
96928*	DB 0		05/15/2012	HEWLETT-PACKARD CTL 5.00 12/15/2017	100.0	86,080	86,080	86,891	86,726		(70)		(70)		86,080			0	1,793	12/15/2017	1
96928*	DB 0		06/15/2012	HEWLETT-PACKARD CTL 5.00 12/15/2017	100.0	86,438	86,438	87,253	87,088		(86)		(86)		86,438			0	2,161	12/15/2017	1
96928*	DE 4		04/25/2012	KOHL'S CORP CTL 5.80 1/25/2029	100.0	51,243	51,243	51,719	51,687		(12)		(12)		51,243			0	991	01/25/2029	2
96928*	DE 4		05/25/2012	KOHL'S CORP CTL 5.80 1/25/2029	100.0	51,491	51,491	51,969	51,937		(15)		(15)		51,491			0	1,244	01/25/2029	2
96928*	DE 4		06/25/2012	KOHL'S CORP CTL 5.80 1/25/2029	100.0	51,740	51,740	52,221	52,188		(18)		(18)		51,740			0	1,500	01/25/2029	2
96928*	DH 7		04/15/2012	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030	100.0	27,547	27,547	27,806	27,792		(6)		(6)		27,547			0	419	08/15/2030	1
96928*	DH 7		05/15/2012	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030	100.0	27,652	27,652	27,912	27,897		(7)		(7)		27,652			0	525	08/15/2030	1
96928*	DH 7		06/15/2012	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030	100.0	27,757	27,757	28,018	28,003		(9)		(9)		27,757			0	633	08/15/2030	1
96928*	DJ 3		04/15/2012	FRANKLIN COUNTY OH 5.25 9/15/2031	100.0	12,395	12,395	12,395	12,395				0		12,395			0	217	09/15/2031	1
96928*	DJ 3		05/15/2012	FRANKLIN COUNTY OH 5.25 9/15/2031	100.0	12,449	12,449	12,449	12,449				0		12,449			0	272	09/15/2031	1
96928*	DJ 3		06/15/2012	FRANKLIN COUNTY OH 5.25 9/15/2031	100.0	12,504	12,504	12,504	12,504				0		12,504			0	328	09/15/2031	1
96928*	DZ 7		04/15/2012	BANK OF AMERICA 2011-D 5.60 10/15/2029	100.0	18,911	18,911	19,085	19,079		(3)		(3)		18,911			0	353	10/15/2029	1
96928*	DZ 7		05/15/2012	BANK OF AMERICA 2011-D 5.60 10/15/2029	100.0	18,999	18,999	19,174	19,168		(4)		(4)		18,999			0	443	10/15/2029	1

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## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
96928*	DZ 7		06/15/2012	BANK OF AMERICA 2011-D 5.60 10/15/2029.....		19,088	19,088	19,264	19,258		(5)		(5)		19,088		0	534	10/15/2029	1.....	
98883*	ZZ 2		04/20/2012	NAYLOR PUBLISHING L+1025 12/31/2012.....		98,391	98,391	97,900	97,719		673		673		98,391		0	2,843	12/31/2012	4Z.....	
98883*	ZZ 2		06/07/2012	NAYLOR PUBLISHING L+1025 12/31/2012.....		4,357,627	4,357,627	4,335,839	4,302,910		12,357		12,357		4,340,226		17,400	17,400	221,209	12/31/2012	4Z.....
G7816E	AA 9	R..	06/15/2012	SARA 2006-1X A1 CLO FLT 12/15/2019.....		373,114	373,114	355,857	355,857		2,561		2,561		373,114		0	1,384	12/15/2019	1FE.....	
3899999.	Total - Bonds - Industrial & Miscellaneous.....					281,399,568	283,965,052	268,399,265	277,948,241	2,531	3,125,981	0	3,128,512	0	276,853,746	0	4,545,823	4,545,823	6,381,724	XXX...	XXX...
<b>Bonds - Hybrid Securities</b>																					
903300	20 0		05/18/2012	USB CAPITAL XI 6.60 9/15/2066.....		1,250,000		996,500	989,008		260,993		260,993		1,250,000		0	35,063	09/15/2066	2FE.....	
06423W	20 4		04/30/2012	BANK ONE CAP TR 7.20 10-15-31.....		807,025		878,689	807,025		0		0		807,025		0	31,474	10/15/2031	2FE.....	
4899999.	Total - Bonds - Hybrid Securities.....					2,057,026	0	1,875,189	1,796,033	0	260,993	0	260,993	0	2,057,025	0	0	0	66,536	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....					292,728,303	293,236,760	279,718,951	289,149,185	2,531	3,247,736	0	3,250,267	0	288,182,480	0	4,545,823	4,545,823	6,711,982	XXX...	XXX...
8399999.	Total - Bonds.....					292,728,303	293,236,760	279,718,951	289,149,185	2,531	3,247,736	0	3,250,267	0	288,182,480	0	4,545,823	4,545,823	6,711,982	XXX...	XXX...
<b>Common Stocks - Industrial and Miscellaneous</b>																					
006848	10 5		05/01/2012	ADELPHIA.....		514,906	XXX						0				514,906	514,906	XXX...	L.....	
670823	10 3		05/11/2012	O'CHARLEY'S INC.....	20,256,000	199,522	XXX	235,379	7,896	(70,693)		(70,693)		40,512		159,010	159,010	XXX...	L.....		
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					714,428	XXX	235,379	7,896	(70,693)	0	0	(70,693)	0	40,512	0	673,917	673,917	0	XXX...	XXX...
9799997	Total - Common Stocks - Part 4.....					714,428	XXX	235,379	7,896	(70,693)	0	0	(70,693)	0	40,512	0	673,917	673,917	0	XXX...	XXX...
9799999.	Total - Common Stocks.....					714,428	XXX	235,379	7,896	(70,693)	0	0	(70,693)	0	40,512	0	673,917	673,917	0	XXX...	XXX...
9899999.	Total - Preferred and Common Stocks.....					714,428	XXX	235,379	7,896	(70,693)	0	0	(70,693)	0	40,512	0	673,917	673,917	0	XXX...	XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					293,442,730	XXX	279,954,329	289,157,081	(68,162)	3,247,736	0	3,179,574	0	288,222,992	0	5,219,739	5,219,739	6,711,982	XXX...	XXX...

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

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**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 (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)
<b>Purchased Options - Hedging Other - Call Options and Warrants</b>																						
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	07/15/2011	07/13/2012		2,339,041	1,317.1000	91,281				#...	38,240			(45,641)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	08/16/2011	08/11/2012		2,375,794	1,129.8200	220,963			362,262	#...	362,262	228,410		(110,482)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	09/13/2011	09/07/2012		2,056,015	1,195.5100	111,459			210,413	#...	210,413	140,404		(55,729)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	10/17/2011	10/12/2012		3,236,144	1,205.5200	198,756			343,985	#...	343,985	232,843		(99,378)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	11/11/2011	11/10/2012		2,481,863	1,229.5900	195,103			223,719	#...	223,719	178,174		(97,552)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	12/09/2011	12/08/2012		3,740,984	1,259.7000	209,278			275,195	#...	275,195	195,020		(104,639)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	01/13/2012	01/11/2013		1,678,984	1,292.1900		74,815		87,318	#...	87,318	43,676		(31,173)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	02/13/2012	02/08/2013		2,544,313	1,348.8000		106,069		66,640	#...	66,640	(4,073)		(35,356)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	03/12/2012	03/07/2013		2,673,513	1,353.2000		131,186		78,283	#...	78,283	(20,106)		(32,797)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	04/13/2012	04/11/2013		2,947,242	1,370.1900		131,210		76,490	#...	76,490	(32,852)		(21,868)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	05/30/2012	05/09/2013		2,529,748	1,354.8900		73,583		93,243	#...	93,243	25,792		(6,132)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	06/18/2012	06/13/2013		2,452,840	1,314.7800		139,042		160,860	#...	160,860	21,818						
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	07/07/2011	07/06/2012		68,267,118	1,339.2200	1,997,721			1,323,646	#...	1,323,646	1,095,266		(998,861)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	07/07/2011	07/06/2012		40,387,244	1,339.2200	1,310,937			784,826	#...	784,826	648,690		(655,469)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	07/07/2011	07/06/2012		25,498,889	1,339.2200	748,847				#...		345,994		(374,424)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	07/21/2011	07/20/2012		59,039,467	1,325.8400	1,742,454			1,756,769	#...	1,756,769	1,430,308		(871,227)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	07/21/2011	07/20/2012		39,510,427	1,325.8400	1,309,723			1,230,589	#...	1,230,589	998,475		(654,862)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	07/21/2011	07/20/2012		25,741,071	1,325.8400	774,655				#...		325,263		(387,328)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	08/10/2011	08/06/2012		49,467,321	1,199.3800	1,060,798			2,539,000	#...	2,539,000	1,412,046		(530,399)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	08/10/2011	08/06/2012		106,157,558	1,199.3800	2,534,052			6,165,619	#...	6,165,619	3,441,080		(1,267,026)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	08/10/2011	08/06/2012		35,387,935	1,199.3800	694,552			2,246,564	#...	2,246,564	1,412,390		(347,276)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	08/24/2011	08/20/2012		66,505,651	1,123.5300	2,012,578			3,444,304	#...	3,444,304	1,898,783		(1,006,289)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	08/24/2011	08/20/2012		47,002,866	1,123.5300	1,590,148			2,748,848	#...	2,748,848	1,517,508		(795,074)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	08/24/2011	08/20/2012		31,343,442	1,123.5300	1,094,969			1,911,293	#...	1,911,293	932,886		(547,484)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	09/07/2011	09/06/2012		42,600,163	1,165.2400	975,763			1,605,586	#...	1,605,586	963,149		(487,882)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	09/07/2011	09/06/2012		39,440,181	1,165.2400	1,278,750			2,142,710	#...	2,142,710	1,290,200		(639,375)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	09/07/2011	09/06/2012		29,193,929	1,165.2400	922,237			1,677,211	#...	1,677,211	1,001,751		(461,119)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	09/21/2011	09/20/2012		41,426,558	1,202.0900	842,599			1,510,248	#...	1,510,248	891,379		(421,299)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	09/21/2011	09/20/2012		41,856,790	1,202.0900	1,173,434			2,149,348	#...	2,149,348	1,272,655		(586,717)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	09/21/2011	09/20/2012		26,440,590	1,202.0900	625,333			1,452,351	#...	1,452,351	958,593		(312,666)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	10/07/2011	10/06/2012		50,696,684	1,164.9700	1,070,098			1,902,062	#...	1,902,062	1,064,845		(535,049)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	10/07/2011	10/06/2012		48,621,249	1,164.9700	1,455,753			2,607,062	#...	2,607,062	1,470,641		(727,877)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	10/07/2011	10/06/2012		30,499,081	1,164.9700	782,263			1,629,681	#...	1,629,681	902,013		(391,131)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	10/24/2011	10/20/2012		41,716,658	1,215.3900	988,179			1,450,758	#...	1,450,758	929,750		(494,089)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	10/24/2011	10/20/2012		41,342,647	1,215.3900	1,368,462			2,021,782	#...	2,021,782	1,307,117		(684,231)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	10/24/2011	10/20/2012		24,611,071	1,215.3900	760,775			1,329,868	#...	1,329,868	1,004,156		(380,387)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	11/08/2011	11/06/2012		60,479,966	1,253.2300	1,447,778			2,005,875	#...	2,005,875	1,362,080		(723,889)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	11/08/2011	11/06/2012		54,859,620	1,253.2300	1,772,433			2,473,814	#...	2,473,814	1,681,117		(886,216)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	11/08/2011	11/06/2012		39,595,401	1,253.2300	1,165,212			1,995,721	#...	1,995,721	1,622,884		(582,606)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	11/22/2011	11/20/2012		51,419,805	1,215.6500	997,391			1,674,898	#...	1,674,898	976,084		(498,696)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	11/22/2011	11/20/2012		49,355,493	1,215.6500	1,315,443			2,241,581	#...	2,241,581	1,313,276		(657,721)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	11/22/2011	11/20/2012		30,592,004	1,215.6500	694,306			1,547,757	#...	1,547,757	1,036,555		(347,153)			1.....	A.....

QE06

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	12/07/2011	12/06/2012		50,308,673	1,258.4700	1,044,574			1,442,421	*#...	1,442,421	946,040		(522,287)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	12/07/2011	12/06/2012		43,653,792	1,258.4700	1,171,760			1,630,946	*#...	1,630,946	1,067,445		(585,880)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	12/07/2011	12/06/2012		31,557,745	1,258.4700	776,362			1,373,296	*#...	1,373,296	1,064,992		(388,181)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	12/21/2011	12/20/2012		46,656,019	1,241.3000	934,398			1,379,190	*#...	1,379,190	851,391		(467,199)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	12/21/2011	12/20/2012		40,403,664	1,241.3000	1,076,737			1,602,833	*#...	1,602,833	990,557		(538,368)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	12/21/2011	12/20/2012		31,048,307	1,241.3000	715,117			1,458,597	*#...	1,458,597	1,038,712		(357,558)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	02/02/2012	07/06/2012		8,873,719	1,339.2200		220,183		172,117	*#...	172,117	128,081		(176,147)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	03/02/2012	07/06/2012		3,594,303	1,339.2200		2,308			*#...		(577)		(1,731)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	02/14/2012	08/20/2012		11,999,948	1,123.5300		565,430		642,153	*#...	642,153	480,602		(403,879)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	02/02/2012	09/06/2012		9,677,955	1,165.2400		292,605		345,312	*#...	345,312	219,910		(167,203)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	03/02/2012	09/06/2012		6,321,374	1,165.2400		300,976		313,271	*#...	313,271	162,783		(150,488)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	01/09/2012	01/06/2013		49,137,039	1,277.8100		1,015,573		1,319,390	*#...	1,319,390	726,972		(423,155)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	01/09/2012	01/06/2013		42,677,247	1,277.8100		1,209,368		1,586,340	*#...	1,586,340	880,875		(503,903)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	01/09/2012	01/06/2013		26,724,202	1,277.8100		618,847		1,008,741	*#...	1,008,741	647,747		(257,853)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	01/25/2012	01/20/2013		44,009,809	1,315.3800		885,964		1,062,049	*#...	1,062,049	545,237		(369,152)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	01/25/2012	01/20/2013		39,933,216	1,315.3800		1,111,735		1,323,690	*#...	1,323,690	675,178		(463,223)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	01/25/2012	01/20/2013		23,397,413	1,315.3800		522,598		664,138	*#...	664,138	359,289		(217,749)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	02/08/2012	02/06/2013		54,797,216	1,344.3300		1,147,443		1,197,042	*#...	1,197,042	432,080		(382,481)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	02/08/2012	02/06/2013		49,363,920	1,344.3300		1,426,575		1,479,046	*#...	1,479,046	527,996		(475,525)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	02/08/2012	02/06/2013		36,704,687	1,344.3300		864,697		760,562	*#...	760,562	184,097		(288,232)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	02/21/2012	02/20/2013		44,978,154	1,361.2300		947,983		925,288	*#...	925,288	293,299		(315,994)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	02/21/2012	02/20/2013		43,215,682	1,361.2300		1,263,234		1,219,727	*#...	1,219,727	377,571		(421,078)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	02/21/2012	02/20/2013		27,766,696	1,361.2300		664,167		483,910	*#...	483,910	41,132		(221,389)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	03/07/2012	03/06/2013		57,856,170	1,343.3600		1,251,133		1,235,854	*#...	1,235,854	297,504		(312,783)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	03/07/2012	03/06/2013		55,409,008	1,343.3600		1,738,131		1,707,227	*#...	1,707,227	403,629		(434,533)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	03/07/2012	03/06/2013		32,534,224	1,343.3600		841,115		731,166	*#...	731,166	100,330		(210,279)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	03/21/2012	03/20/2013		58,029,768	1,405.5200		1,195,673		961,723	*#...	961,723	64,968		(298,918)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	03/21/2012	03/20/2013		56,152,807	1,405.5200		1,672,375		1,324,187	*#...	1,324,187	69,906		(418,094)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	03/21/2012	03/20/2013		34,295,959	1,405.5200		785,953		350,487	*#...	350,487	(238,978)		(196,488)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	04/09/2012	04/06/2013		79,055,313	1,398.0800		1,580,450		1,403,019	*#...	1,403,019	85,977		(263,408)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	04/09/2012	04/06/2013		84,737,118	1,398.0800		2,474,691		2,188,893	*#...	2,188,893	126,651		(412,449)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	04/09/2012	04/06/2013		46,813,255	1,398.0800		953,623		600,703	*#...	600,703	(193,983)		(158,937)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	04/23/2012	04/20/2013		53,717,545	1,378.5300		1,100,436		1,041,024	*#...	1,041,024	123,994		(183,406)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	04/23/2012	04/20/2013		68,541,632	1,378.5300		2,048,000		1,942,054	*#...	1,942,054	235,387		(341,333)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	04/23/2012	04/20/2013		34,561,674	1,378.5300		747,128		573,947	*#...	573,947	(48,660)		(124,521)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	05/08/2012	05/06/2013		74,215,381	1,369.1000		1,559,548		1,580,995	*#...	1,580,995	151,409		(129,962)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	05/08/2012	05/06/2013		80,437,952	1,369.1000		2,429,413		2,480,957	*#...	2,480,957	253,995		(202,451)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	05/08/2012	05/06/2013		42,765,661	1,369.1000		902,730		838,780	*#...	838,780	11,277		(75,227)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	05/08/2012	05/06/2013		3,705,245	1,369.1000		70,663		11,190	*#...	11,190	(53,584)		(5,889)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	05/22/2012	05/20/2013		64,935,926	1,295.2200		1,525,610		1,673,240	*#...	1,673,240	274,764		(127,134)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	05/22/2012	05/20/2013		73,551,382	1,295.2200		2,630,932		2,903,980	*#...	2,903,980	492,292		(219,244)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	05/22/2012	05/20/2013		38,124,767	1,295.2200		1,112,348		1,240,886	*#...	1,240,886	221,234		(92,696)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	05/22/2012	05/20/2013		5,163,542	1,295.2200		105,853		46,440	*#...	46,440	(50,592)		(8,821)				

QE06.1

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)	
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	06/07/2012	06/06/2013		89,873,688	1.315.1300		1,983,176		2,136,106	*#...	2,136,106	152,930							
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	06/07/2012	06/06/2013		99,387,241	1.315.1300		3,334,245		3,620,028	*#...	3,620,028	285,783							
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	06/07/2012	06/06/2013		46,181,429	1.315.1300		1,212,889		1,349,368	*#...	1,349,368	136,479							
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	06/07/2012	06/06/2013		5,168,490	1.315.1300		112,156		29,617	*#...	29,617	(82,539)							
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	06/21/2012	06/20/2013		71,454,464	1.355.6900		1,438,376		1,508,374	*#...	1,508,374	69,998							
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	06/21/2012	06/20/2013		72,483,272	1.355.6900		2,079,826		2,195,132	*#...	2,195,132	115,306							
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	06/21/2012	06/20/2013		42,799,366	1.355.6900		908,590		1,009,703	*#...	1,009,703	101,113							
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	06/21/2012	06/20/2013		4,855,079	1.355.6900		86,906		28,170	*#...	28,170	(58,736)							
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										43,253,431	51,597,560	0	119,651,488	XXX	119,651,488	53,243,543	0	(31,209,797)	0	0	XXX	XXX	
0149999. Total-Purchased Options-Hedging Other.....										43,253,431	51,597,560	0	119,651,488	XXX	119,651,488	53,243,543	0	(31,209,797)	0	0	XXX	XXX	
0369999. Total-Purchased Options-Call Options and Warrants.....										43,253,431	51,597,560	0	119,651,488	XXX	119,651,488	53,243,543	0	(31,209,797)	0	0	XXX	XXX	
0429999. Total-Purchased Options.....										43,253,431	51,597,560	0	119,651,488	XXX	119,651,488	53,243,543	0	(31,209,797)	0	0	XXX	XXX	

QE06.2

**Swaps - Hedging Other - Interest Rate**

PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	12/10/2008	12/10/2015		100,000,000	0.0602	2,380,000			847,756	*#...	847,756	(444,380)						1.....	B.....
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	12/16/2008	12/16/2015		100,000,000	0.0585	1,970,000			870,806	*#...	870,806	(603,833)						1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	11/17/2009	11/19/2012		100,000,000	0.0650	2,760,000				*#...		(5,121)						1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	11/18/2009	11/21/2012		100,000,000	0.0650	2,730,000			217	*#...	217	(22,384)						1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	12/10/2009	12/10/2013		100,000,000	0.0695	3,400,000			49,971	*#...	49,971	(104,865)						1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	BARCLAYS.....	12/28/2009	12/30/2013		100,000,000	0.0735	3,120,000			24,928	*#...	24,928	(150,881)						1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	02/24/2010	02/24/2014		100,000,000	0.0720	2,260,000			65,476	*#...	65,476	(113,177)						1.....	B.....

**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)			
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS...	09/01/2010	09/01/2014	.....	100,000,000	0.0453	2,840,000	.....	.....	221,332	*#..	221,332	(497,506)	.....	.....	.....	.....	1.....	B.....			
PAYER SWAPTIONS 2-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	03/11/2012	03/11/2013	.....	100,000,000	0.0525	2,800,000	.....	.....	4,816	*#..	4,816	(133,910)	.....	.....	.....	.....	1.....	B.....			
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	03/11/2012	03/11/2014	.....	100,000,000	0.0525	4,460,000	.....	.....	236,978	*#..	236,978	(443,355)	.....	.....	.....	.....	1.....	B.....			
0919999. Total-Swaps-Hedging Other-Interest Rate.....											28,720,000	0	0	2,322,280	XXX	2,322,280	(2,519,412)	0	0	0	0	XXX.....	XXX.....		
0969999. Total-Swaps-Hedging Other.....											28,720,000	0	0	2,322,280	XXX	2,322,280	(2,519,412)	0	0	0	0	0	XXX.....	XXX.....	
1159999. Total-Swaps-Interest Rate.....											28,720,000	0	0	2,322,280	XXX	2,322,280	(2,519,412)	0	0	0	0	0	XXX.....	XXX.....	
1209999. Total-Swaps.....											28,720,000	0	0	2,322,280	XXX	2,322,280	(2,519,412)	0	0	0	0	0	XXX.....	XXX.....	
1409999. Total-Hedging Other.....											71,973,431	51,597,560	0	121,973,768	XXX	121,973,768	50,724,131	0	(31,209,797)	0	0	0	XXX.....	XXX.....	
1449999. TOTAL.....											71,973,431	51,597,560	0	121,973,768	XXX	121,973,768	50,724,131	0	(31,209,797)	0	0	0	0	XXX.....	XXX.....

QE06.3

**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 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
<b>NAIC 1 Designation</b>											
BANK OF AMERICA / MERRILL LYNCH.....	Y	N		13,183,955		13,183,955	13,183,955		13,183,955		0
BARCLAYS.....	Y	N		37,950,381		37,950,381	37,950,381		37,950,381		0
BNP PARIBAS NEW YORK.....	Y	N		29,562,578		29,562,578	29,562,578		29,562,578		0
CREDIT SUISSE.....	Y	N		17,028,598		17,028,598	17,028,598		17,028,598		0
GOLDMAN SACHS.....	Y	N		1,184,752		1,184,752	1,184,752		1,184,752		0
J.P. MORGAN CHASE.....	Y	N		7,532,477		7,532,477	7,532,477		7,532,477		0
MORGAN STANLEY.....	Y	N		5,073,838		5,073,838	5,073,838		5,073,838		0
WELLS FARGO.....	Y	N		10,457,189		10,457,189	10,457,189		10,457,189		0
0299999. Total NAIC 1 Designation.....			0	121,973,768	0	121,973,768	121,973,768	0	121,973,768	0	0
0899999. Totals.....			0	121,973,768	0	121,973,768	121,973,768	0	121,973,768	0	0

QE08

**Sch. DL-Pt. 1**  
**NONE**

**Sch. DL-Pt. 2**  
**NONE**

Statement as of June 30, 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
AM South.....	Birmingham, AL.....				.....(93,805)	.....(93,805)	.....(93,805)	XXX..
Bank of New York.....	New York, NY.....	.....0.010			.....5,035,329	.....240,203	.....8,907	XXX..
Bank One.....	Austin, TX.....				.....(172,106)	.....(281,100)	.....5,345	XXX..
Charleston Harbor.....	Charleston, SC.....	VAR.....			.....272,447	.....310,561	.....377,358	XXX..
Community Bank of the Bay.....	Oakland, CA.....	.....0.450	.....75		.....100,000	.....100,000	.....100,000	XXX..
Skipjack Cove.....	Georgetown, MD.....	VAR.....			.....302,030	.....389,183	.....375,764	XXX..
Sailfish Marina.....	Palm Beach Shores, FL.....	VAR.....			.....972,820	.....661,728	.....428,787	XXX..
PNC Bank.....	Pittsburgh, PA.....				.....12,726,726	.....22,377,412	.....(2,380,102)	XXX..
Wells Fargo Bank / Norwest Bank.....	Phoenix, AZ.....				.....279,883	.....132,197	.....164,064	XXX..
Bay Bridge Marina.....	Stevensville, MD.....				.....551,757	.....311,045	.....140,740	XXX..
Mountain View Grand.....	Whitefield, NH.....				.....122,502	.....194,725	.....168,716	XXX..
U.S. Bank.....	Rapid City, SD.....				.....3,590	.....3,590	.....3,590	XXX..
Tropical Storage.....	Miami, FL.....				.....65,479	.....48,129	.....57,197	XXX..
Huntington Bank.....	Columbus, OH.....				.....35,038	.....33,678	.....32,283	XXX..
Federal Home Loan Bank - Cincinnati.....	Cincinnati, OH.....				.....1,831,582	.....2,877,892	.....4,153,547	XXX..
Fifth Third Bank.....	Cincinnati, OH.....	.....0.050	.....1,655		.....943,290	.....943,290	.....943,290	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....1,730	.....0	.....22,976,562	.....28,248,730	.....4,485,681	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....1,730	.....0	.....22,976,562	.....28,248,730	.....4,485,681	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....1,730	.....0	.....22,976,562	.....28,248,730	.....4,485,681	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
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**NONE**