



QUARTERLY STATEMENT

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

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 93661	Employer's ID Number..... 31-1021738
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... November 13, 1981	Commenced Business..... December 21, 1981	
Statutory Home Office	301 East Fourth Street..... Cincinnati OH 45202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	301 East Fourth Street..... Cincinnati OH 45202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	513-357-3300- <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 5423..... Cincinnati OH 45201- 5420 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	301 East Fourth Street..... Cincinnati OH 45202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	513-357-3300- <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Brian Patrick Sponaugle <i>(Name)</i> bsponaugle@gafri.com <i>(E-Mail Address)</i>	513-412-2931- <i>(Area Code) (Telephone Number) (Extension)</i> 513-412-1673- <i>(Fax Number)</i>

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

_____ (Signature) 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	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ August, 2012	b. If no:	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

Statement as of June 30, 2012 of the **ANNUITY INVESTORS 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.....	1,916,007,590		1,916,007,590	1,850,741,364
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	9,346,232		9,346,232	7,808,311
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(3,009,256)), cash equivalents (\$.....0) and short-term investments (\$.....28,925,281).....	25,916,025		25,916,025	23,804,992
6. Contract loans (including \$.....0 premium notes).....	59,961,953		59,961,953	59,870,478
7. Derivatives.....	9,397,606		9,397,606	5,658,220
8. Other invested assets.....			0	
9. Receivables for securities.....	27,594		27,594	386,957
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,020,657,000	0	2,020,657,000	1,948,270,322
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	21,973,586		21,973,586	21,646,143
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	294,554	294,554	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....			0	
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	4,248,113	1,290,226	2,957,887	1,433,156
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	482,421
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	2,277,144	325,433	1,951,711	450,677
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,049,450,397	1,910,213	2,047,540,184	1,972,282,719
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	573,677,658		573,677,658	548,310,891
28. Total (Lines 26 and 27).....	2,623,128,055	1,910,213	2,621,217,842	2,520,593,610

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. Funds held as collateral.....	1,549,920		1,549,920	
2502. Accounts receivable.....	325,433	325,433	0	
2503. Accrued contractual fee income.....	230,094		230,094	242,097
2598. Summary of remaining write-ins for Line 25 from overflow page.....	171,697	0	171,697	208,580
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,277,144	325,433	1,951,711	450,677

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

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....1,835,513,781 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	1,835,513,781	1,779,583,588
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	32,885,359	30,449,276
4. Contract claims:		
4.1 Life.....	4,731,271	6,033,805
4.2 Accident and health.....		
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....		
9.4 Interest Maintenance Reserve.....	1,711,736	1,470,103
10. Commissions to agents due or accrued - life and annuity contracts \$....538,530, accident and health \$.....0 and deposit-type contract funds \$.....0.....	538,530	546,625
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	261,773	327,883
13. Transfers to Separate Accounts due or accrued (net) (including \$....(8,567,943) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(8,567,943)	(10,750,152)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	794,413	549,080
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	1,805,308	3,096,022
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by company as agent or trustee.....	17,996	54,723
18. Amounts held for agents' account, including \$....61,333 agents' credit balances.....	61,333	534,365
19. Remittances and items not allocated.....	1,044,967	1,846,687
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	5,633,133	858,139
24.02 Reinsurance in unauthorized companies.....		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	1,487,607	
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.....	3,974,994	
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,888,328	324,965
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	1,883,782,586	1,814,925,109
27. From Separate Accounts statement.....	573,677,658	548,310,891
28. Total liabilities (Lines 26 and 27).....	2,457,460,244	2,363,236,000
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	344,438
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(10,292,402)	(17,036,828)
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	161,257,598	154,857,610
38. Totals of Lines 29, 30 and 37.....	163,757,598	157,357,610
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	2,621,217,842	2,520,593,610

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral.....	1,549,920	
2502. Unclaimed property.....	338,408	324,965
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,888,328	324,965
3101. SSAP 10R election 10.e.....		344,438
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	344,438
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	140,547,273	145,015,517	300,252,315
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	55,543,793	57,370,967	113,937,793
4. Amortization of Interest Maintenance Reserve (IMR).....	442,353	376,304	855,540
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....			
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	3,974,404	4,253,485	8,085,814
8.2 Charges and fees for deposit-type contracts.....	608,845	507,365	1,085,832
8.3 Aggregate write-ins for miscellaneous income.....	1,182,710	1,234,346	2,263,621
9. Totals (Lines 1 to 8.3).....	202,299,378	208,757,984	426,480,915
10. Death benefits.....			
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	9,911,528	9,091,956	20,239,934
13. Disability benefits and benefits under accident and health contracts.....			
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	102,299,495	106,479,772	237,285,031
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	8,421,855	5,094,112	11,164,019
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	54,129,332	67,238,388	126,356,731
20. Totals (Lines 10 to 19).....	174,762,210	187,904,228	395,045,715
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	8,842,730	9,671,173	19,057,880
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses.....	9,566,038	8,648,224	16,102,032
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	356,389	485,091	1,618,269
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(7,151,940)	(13,405,349)	(38,747,602)
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	186,375,427	193,303,367	393,076,294
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	15,923,951	15,454,617	33,404,621
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	15,923,951	15,454,617	33,404,621
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	9,670,903	3,734,014	6,778,646
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	6,253,048	11,720,603	26,625,975
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(387,916) (excluding taxes of \$.....368,299 transferred to the IMR).....	112,147	(4,264,268)	(6,050,673)
35. Net income (Line 33 plus Line 34).....	6,365,195	7,456,335	20,575,302
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	157,357,610	142,012,140	142,012,140
37. Net income (Line 35).....	6,365,195	7,456,335	20,575,302
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....473,851.....	4,580,701	(169,675)	(6,294,454)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	2,561,125	148,175	85,677
41. Change in nonadmitted assets.....	(531,178)	665,221	214,470
42. Change in liability for reinsurance in unauthorized companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(4,774,994)	(116,174)	964,274
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(1,800,861)	(219,243)	(199,799)
54. Net change in capital and surplus (Lines 37 through 53).....	6,399,988	7,764,639	15,345,470
55. Capital and surplus as of statement date (Lines 36 + 54).....	163,757,598	149,776,779	157,357,610
DETAILS OF WRITE-INS			
08.301. Marketing allowance.....	646,963	677,462	1,301,989
08.302. Contractual annual maintenance and surrender charge fees.....	265,453	275,813	522,631
08.303. Contractual rider fee income.....	270,179	280,996	438,926
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	115	75	75
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	1,182,710	1,234,346	2,263,621
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301. Correction of error - Variable annuity reserve surrender charges and standard scenario lapse rates.....	(1,800,861)		
5302. SSAP 10R election 10.e.- Nonadmitted deferred tax asset.....		(219,243)	(199,799)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(1,800,861)	(219,243)	(199,799)

Statement as of June 30, 2012 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	140,547,273	145,015,517	300,252,315
2. Net investment income.....	56,005,432	57,156,331	112,655,036
3. Miscellaneous income.....	5,184,554	5,393,298	10,224,082
4. Total (Lines 1 through 3).....	201,737,259	207,565,146	423,131,433
5. Benefit and loss related payments.....	113,513,557	115,749,567	256,256,072
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(9,334,149)	(13,476,371)	(39,201,176)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	18,594,060	18,578,819	35,989,138
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....19,617 tax on capital gains (losses).....	10,942,000	6,938,000	7,308,429
10. Total (Lines 5 through 9).....	133,715,468	127,790,015	260,352,463
11. Net cash from operations (Line 4 minus Line 10).....	68,021,791	79,775,131	162,778,970
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	82,527,067	92,655,215	185,122,946
12.2 Stocks.....	226,943		
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	82,754,010	92,655,215	185,122,946
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	144,029,644	159,653,129	323,116,872
13.2 Stocks.....	499,158		186,054
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	(861,306)	(7,844,233)	7,485,700
13.7 Total investments acquired (Lines 13.1 to 13.6).....	143,667,496	151,808,896	330,788,626
14. Net increase (decrease) in contract loans and premium notes.....	91,475	(684,259)	754,376
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(61,004,961)	(58,469,422)	(146,420,056)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(5,376,927)	(4,830,626)	(9,666,615)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	471,130	2,829,145	1,563,316
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(4,905,797)	(2,001,481)	(8,103,299)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	2,111,033	19,304,229	8,255,615
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	23,804,992	15,549,377	15,549,377
19.2 End of period (Line 18 plus Line 19.1).....	25,916,025	34,853,606	23,804,992
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Securities acquired in paid in kind interest payment.....	76,554	94,312	168,835
20.0002 Securities acquired from liquidation distributions.....	2,053		186,054
20.0003 Exchanges.....		2,172,000	2,348,334

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....			
3. Ordinary individual annuities.....	124,507,283	128,405,803	263,289,427
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	16,039,990	16,609,714	36,962,888
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....			
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	140,547,273	145,015,517	300,252,315
12. Deposit-type contracts.....	9,681	370,004	868,889
13. Total.....	140,556,954	145,385,521	301,121,204

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

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

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

B, C - No significant change.

Note 2 - Accounting Changes and Corrections of Errors

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

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A, B, C - No significant change.

D. Loan-Backed Securities

- The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- 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 loan-backed security with an OTTI recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12641QAF9	\$ 80,216	\$ 76,290	\$ 3,926	\$ 76,290	\$ 25,250	3/31/12
46627MAD9	680,191	616,582	63,609	616,582	552,095	3/31/12
46627MEC7	1,553,055	1,462,509	90,546	1,462,509	1,312,914	3/31/12
46635BAD3	1,147,991	1,132,944	15,047	1,132,944	987,840	3/31/12
47232DAK8	35,470	28,552	6,918	28,552	26,290	3/31/12
47232DBB7	112,298	97,216	15,082	97,216	142,713	3/31/12
47232DBJ0	385,591	360,346	25,245	360,346	297,620	3/31/12
47232VAJ1	66,221	42,122	24,099	42,122	74,137	3/31/12
47232VCN0	174,314	157,013	17,301	157,013	63,635	3/31/12
47232VDS8	106,472	89,365	17,107	89,365	46,350	3/31/12
47232VEG3	16,558	9,008	7,550	9,008	21,208	3/31/12
47232VGK2	161,285	109,757	51,528	109,757	143,490	3/31/12
525241AL9	509,188	323,855	26,511	482,677	482,676	3/31/12
472321AD0	48,012	25,806	22,206	25,806	25,806	6/30/12
472321AH1	14,404	4,201	10,203	4,201	4,201	6/30/12
47232VEA6	334,201	198,811	4,775	329,426	198,811	6/30/12
525241AL9	480,814	317,048	5,878	474,936	474,942	6/30/12
93934NAR6	199,874	193,671	6,203	193,671	184,379	6/30/12
Total			\$ 413,734			

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

<u>Less than 12 months</u>		<u>12 months or more</u>	
<u>Fair Value</u>	<u>Unrealized Loss</u>	<u>Fair Value</u>	<u>Unrealized Loss</u>
\$42,351,989	(\$1,771,923)	\$69,769,512	(\$9,885,153)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2012. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

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

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

- A. The Company had no transfers of receivables reported as sales.
- B. The Company had no transfers and servicing of financial assets or extinguishments of liabilities.
- C. The Company has no wash sales.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

1. Fair Value Measurements at Reporting Date

The Company has categorized its June 30, 2012 assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item 4 below for a discussion of each of these three levels.

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	-	-	-
Commercial mortgage-backed securities	-	-	-	-
All other bonds	-	38	-	38
Total bonds	-	38	-	38
Non-affiliated common stock	9,346,233	-	-	9,346,233
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	9,397,606	-	9,397,606
Variable annuity assets (separate accounts) (a)	-	573,677,658	-	573,677,658
Total assets accounted for at fair value	<u>\$ 9,346,233</u>	<u>\$583,075,302</u>	<u>\$ -</u>	<u>\$ 592,421,535</u>

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

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

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities at June 30, 2012.

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

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

Statement as of June 30, 2012 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 1/25/2008.....

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

Statement as of June 30, 2012 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

PART 1 - INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0
 13. Amount of real estate and mortgages held in short-term investments: \$.....0
 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []
 If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

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

Statement as of June 30, 2012 of the **ANNUITY INVESTORS 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.....	\$	
1.13 Commercial mortgages.....	\$	
1.14 Total mortgages in good standing.....	\$	0
1.2 Long-term mortgages in good standing with restructured terms		
1.21 Total mortgages in good standing with restructured terms.....	\$	
1.3 Long-term mortgage loans upon which interest is overdue more than three months		
1.31 Farm mortgages.....	\$	
1.32 Residential mortgages.....	\$	
1.33 Commercial mortgages.....	\$	
1.34 Total mortgages with interest overdue more than three months.....	\$	0
1.4 Long-term mortgage loans in process of foreclosure		
1.41 Farm mortgages.....	\$	
1.42 Residential mortgages.....	\$	
1.43 Commercial mortgages.....	\$	
1.44 Total mortgages in process of foreclosure.....	\$	0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	0
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....	\$	
1.62 Residential mortgages.....	\$	
1.63 Commercial mortgages.....	\$	
1.64 Total mortgages foreclosed and transferred to real estate.....	\$	0
2. Operating Percentages:		
2.1 A&H loss percent.....	.....
2.2 A&H cost containment percent.....	.....
2.3 A&H expense percent excluding cost containment expenses.....	.....
3.1 Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$	
3.3 Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

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

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status	Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1.	Alabama.....	AL	L	191,616			191,616	
2.	Alaska.....	AK	L	118,303			118,303	
3.	Arizona.....	AZ	L	2,319,081			2,319,081	
4.	Arkansas.....	AR	L	244,546			244,546	
5.	California.....	CA	L	28,325,109			28,325,109	
6.	Colorado.....	CO	L	241,208			241,208	
7.	Connecticut.....	CT	L	1,931,459			1,931,459	
8.	Delaware.....	DE	L	236,185			236,185	
9.	District of Columbia.....	DC	L	157,814			157,814	
10.	Florida.....	FL	L	13,966,228			13,966,228	
11.	Georgia.....	GA	L	866,751			866,751	
12.	Hawaii.....	HI	L	1,556,003			1,556,003	
13.	Idaho.....	ID	L	405,227			405,227	
14.	Illinois.....	IL	L	3,102,777			3,102,777	
15.	Indiana.....	IN	L	1,712,669			1,712,669	
16.	Iowa.....	IA	L	869,359			869,359	
17.	Kansas.....	KS	L	320,831			320,831	
18.	Kentucky.....	KY	L	1,236,508			1,236,508	
19.	Louisiana.....	LA	L	430,295			430,295	
20.	Maine.....	ME	L	840,694			840,694	
21.	Maryland.....	MD	L	756,604			756,604	
22.	Massachusetts.....	MA	L	3,704,862			3,704,862	9,681
23.	Michigan.....	MI	L	7,916,063			7,916,063	
24.	Minnesota.....	MN	L	1,378,988			1,378,988	
25.	Mississippi.....	MS	L	145,720			145,720	
26.	Missouri.....	MO	L	232,040			232,040	
27.	Montana.....	MT	L	242,784			242,784	
28.	Nebraska.....	NE	L	151,279			151,279	
29.	Nevada.....	NV	L	2,403,332			2,403,332	
30.	New Hampshire.....	NH	L	263,323			263,323	
31.	New Jersey.....	NJ	L	6,006,619			6,006,619	
32.	New Mexico.....	NM	L	237,300			237,300	
33.	New York.....	NY	N	38,456			38,456	
34.	North Carolina.....	NC	L	8,846,650			8,846,650	
35.	North Dakota.....	ND	L	674,122			674,122	
36.	Ohio.....	OH	L	13,490,649			13,490,649	
37.	Oklahoma.....	OK	L	412,999			412,999	
38.	Oregon.....	OR	L	127,205			127,205	
39.	Pennsylvania.....	PA	L	3,957,550			3,957,550	
40.	Rhode Island.....	RI	L	1,437,504			1,437,504	
41.	South Carolina.....	SC	L	816,088			816,088	
42.	South Dakota.....	SD	L	35,830			35,830	
43.	Tennessee.....	TN	L	1,910,143			1,910,143	
44.	Texas.....	TX	L	18,451,767			18,451,767	
45.	Utah.....	UT	L	3,403,535			3,403,535	
46.	Vermont.....	VT	N	70,726			70,726	
47.	Virginia.....	VA	L	775,145			775,145	
48.	Washington.....	WA	L	3,088,663			3,088,663	
49.	West Virginia.....	WV	L	73,483			73,483	
50.	Wisconsin.....	WI	L	251,148			251,148	
51.	Wyoming.....	WY	L	59,549			59,549	
52.	American Samoa.....	AS	N				0	
53.	Guam.....	GU	N				0	
54.	Puerto Rico.....	PR	N				0	
55.	US Virgin Islands.....	VI	N				0	
56.	Northern Mariana Islands.....	MP	N				0	
57.	Canada.....	CN	N				0	
58.	Aggregate Other Alien.....	OT	XXX	114,484	0	0	114,484	0
59.	Subtotal.....	(a) 49		140,547,273	0	0	140,547,273	9,681
90.	Reporting entity contributions for employee benefit plans.....	XXX		0			0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX					0	
94.	Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX	0	140,547,273	0	0	140,547,273	9,681
96.	Plus Reinsurance Assumed.....	XXX					0	
97.	Totals (All Business).....	XXX	0	140,547,273	0	0	140,547,273	9,681
98.	Less Reinsurance Ceded.....	XXX					0	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX	0	140,547,273	0	0	140,547,273	9,681

DETAILS OF WRITE-INS

5801.	Other Foreign.....	XXX		114,484			114,484	
5802.	.....	XXX					0	
5803.	.....	XXX					0	
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	XXX	0	114,484	0	0	114,484	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**

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

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Participant in Lloyd's Syndicate 2468

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^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q13

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)	*
			31-1262960.				Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			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.....	NIA.....	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.....	UDP.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-2969767.				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
			26-4391696.				Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
0084.....	American Financial Group, Inc.....	93661.....	31-1021738.				Annuity Investors Life Insurance Company.....	OH.....		Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-4078277.				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
			27-0513333.				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
			20-1246122.				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	
			36-3383108.				Consolidated Financial Corporation.....	MI.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-3988240.				FT Liquidation, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-4604276.				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-3829557.				GALIC - Stoneleigh, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1391777.				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	
			45-1144095.				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
			26-3260520.				Manhattan National Holding Corporation.....	OH.....	NIA.....	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.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			52-2179330.				Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			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.....	
							Provident American Life & Health Insurance Company							
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.....	
							United Benefit Life Insurance Company.....	OH.....	IA.....	Provident American Life & Health Insurance Company	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	65269.....	75-2305400.				Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1880408.				Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1947043.				Ceres Sales of Ohio, LLC.....	OH.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1970892.				HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1920479.				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	71404.....	47-0717079.				Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			47-0463747.				Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			47-0562685.				QQA Agency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1947042.				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1395344.				Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			42-1575938.				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-3062314.				Unites States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...51.300	American Financial Group, Inc.....	
			45-4110027.				United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...51.300	American Financial Group, Inc.....	
			27-2354685.				Livestock Market Enhancement Risk Retention Group							
0084.....	American Financial Group, Inc.....	14084.....	27-4395897.				American Empire Surplus Lines Insurance Company	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	35351.....	31-0912199.				American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	37990.....	31-0973761.				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-1671722.				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.....	

Q13.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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..... 30-0571535.....				Mid-Continent Excess and Surplus Insurance Company	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	23426.....	73-0773259..... 98-0627464.....				Mid-Continent Specialty Insurance Services, Inc....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	16691.....	31-0501234..... 45-2969767..... 26-4391696..... 31-1463075..... 59-2840291..... 20-5173494..... 20-5173589..... 25-1754638..... 59-2840294..... 20-4498054..... 31-1277904..... 31-0589001..... 31-1341668.....				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Premier International Insurance Company.....	TC.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
							Aerielle, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
							American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	
							Brothers Le Pavillon, LLC.....	DE.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Brothers Pennsylvania Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
							Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Dempsey & Sidors Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Financidora de Primas Condor, S.A. de C.V.....	MX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	...99.000	American Financial Group, Inc.....	
							Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.....	3.....
							GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							GAI Warranty Company of Canada Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	2.....
							Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	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..... 31-1228726.....				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							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.....	

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)	*
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.....
			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.....	
							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.....	11051.....	99-0345306.....				Triumpe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	41106.....	95-3623282.....				Vanliner Group, Inc.....	DE.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1415856.....				TransProtection Service Company.....	MO.....	NIA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1254631.....				Vanliner Insurance Company.....	MO.....	IA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	21172.....	86-0114294.....				Vanliner Reinsurance Limited.....	BM.....	IA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-5546054.....				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.....	
			871,850,814.....				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.....	

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)	*
			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 NWN 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.....	

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

Statement as of June 30, 2012 of the **ANNUITY INVESTORS 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 **ANNUITY INVESTORS 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. Receivable for marketing reallowance.....	171,697		171,697	208,580
2597. Summary of remaining write-ins for Line 25.....	171,697	0	171,697	208,580

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income.....	115	.75	75
08.397. Summary of remaining write-ins for Line 8.3.....	115	.75	75

Statement as of June 30, 2012 of the **ANNUITY INVESTORS 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.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	1,858,549,675	1,717,465,498
2. Cost of bonds and stocks acquired.....	144,528,802	323,302,926
3. Accrual of discount.....	4,592,110	8,992,746
4. Unrealized valuation increase (decrease).....	1,353,855	(1,571,492)
5. Total gain (loss) on disposals.....	1,190,250	3,835,828
6. Deduct consideration for bonds and stocks disposed of.....	82,754,010	185,122,946
7. Deduct amortization of premium.....	1,693,127	2,172,138
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	413,734	6,180,749
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,925,353,821	1,858,549,675
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,925,353,821	1,858,549,675

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	1,362,557,983	133,338,504	118,576,506	(6,428,824)	1,362,557,983	1,370,891,157		1,330,523,783
2. Class 2 (a).....	498,372,069	13,442,500	15,065,696	6,073,712	498,372,069	502,822,586		478,688,983
3. Class 3 (a).....	52,125,549		5,024,457	2,095,521	52,125,549	49,196,612		49,244,407
4. Class 4 (a).....	16,826,378	(1,501,130)	496,312	(252,073)	16,826,378	14,576,863		14,010,870
5. Class 5 (a).....	4,784,881			(13,759)	4,784,881	4,771,122		2,817,103
6. Class 6 (a).....	97,597	1,999,651	139,303	66,504	97,597	2,024,449		117,395
7. Total Bonds.....	1,934,764,456	147,279,525	139,302,274	1,541,081	1,934,764,456	1,944,282,791	0	1,875,402,541
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	1,934,764,456	147,279,525	139,302,274	1,541,081	1,934,764,456	1,944,282,791	0	1,875,402,541

QSI02

(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 \$.....28,275,201; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	.....28,925,281	.....XXX.....	.....28,925,281	.....2,833	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....24,661,177	.....18,590,887
2. Cost of short-term investments acquired.....	.....190,138,809	.....361,827,665
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....185,874,705	.....355,757,375
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other than temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....28,925,281	.....24,661,177
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....28,925,281	.....24,661,177

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	5,658,220
2. Cost paid/(consideration received) on additions.....	3,726,762
3. Unrealized valuation increase (decrease).....	3,734,892
4. Total gain (loss) on termination recognized.....	
5. Considerations received (paid) on terminations.....	
6. Amortization.....	(3,722,268)
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).....	9,397,606
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	9,397,606

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Statement as of June 30, 2012 of the **ANNUITY INVESTORS 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.....	9,397,606	
2. Part B, Section 1, Column 14.....	_____	
3. Total (Line 1 plus Line 2).....		9,397,606
4. Part D, Column 5.....	9,397,606	
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.....	9,397,606	
8. Part B, Section 1, Column 13.....	_____	
9. Total (Line 7 plus Line 8).....		9,397,606
10. Part D, Column 8.....	9,397,606	
11. Part D, Column 9.....	_____	
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

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

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

**Sch. B-Pt 2
NONE**

**Sch. B-Pt 3
NONE**

**Sch. BA-Pt 2
NONE**

**Sch. BA-Pt 3
NONE**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
49130T PN 0	KY ST HSG CORP A 3.468 07/01/2021		06/06/2012	CITIGROUP		1,500,000	1,500,000		1FE
610730 AA 1	MONROE CNTY NY IDA B 4.176 5/01/2028		06/14/2012	CITIGROUP		4,000,000	4,000,000		1FE
812643 HF 4	SEATTLE WA LGHT & PWR C 3.50 6/1/2029		06/29/2012	WELLS FARGO BROKERAGE		1,974,800	2,000,000		1FE
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030		04/26/2012	MORGAN KEEGAN & COMPANY		2,390,140	2,000,000	8,630	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					9,864,940	9,500,000	8,630	XXX
Bonds - Industrial and Miscellaneous									
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018	R	06/07/2012	GREENWICH CAPITAL MARKETS, INC		915,625	1,000,000	403	1FE
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		04/11/2012	BARCLAYS AMERICA		1,860,000	2,000,000	4,336	1Z
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		04/16/2012	BARCLAYS AMERICA		2,640,000	3,000,000	6,860	1Z
05541V AE 6	BG ENERGY CAPITAL PLC 4.00 10/15/2021	R	04/02/2012	MORGAN STANLEY & CO		2,096,620	2,000,000	38,444	1FE
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/29/2012	Prior Period Adjustment		(96,483)	(136,855)	(47)	1Z
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		06/15/2012	WELLS FARGO BROKERAGE		999,876	1,000,000		1FE
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		03/30/2012	Prior Period Adjustment		(28,054)	(31,928)	(14)	1Z
22303Q AN 0	COVIDIEN INTL FINANCE 3.20 06/15/2022	R	05/22/2012	DEUTSCHE MORGAN GRENPELL		1,993,840	2,000,000		1FE
23636T AA 8	DANONE 3.00 06/15/2022	R	05/29/2012	J. P. MORGAN SECURITIES		2,990,970	3,000,000		1FE
26441Y AV 9	DUKE REALTY 4.375 06/15/2022		06/06/2012	WELLS FARGO BROKERAGE		992,710	1,000,000		2FE
361448 AN 3	GATX CORP 4.75 06/15/2022		06/05/2012	CITIGROUP		1,981,000	2,000,000		2FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		06/05/2012	CANTOR FITZGERALD & CO		1,217,514	1,371,846	817	1AM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		04/12/2012	J. P. MORGAN SECURITIES		3,032,245	3,120,315	9,405	1Z
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022		04/03/2012	CITIGROUP		1,983,880	2,000,000		1FE
53117C AN 2	LIBERTY PROP LP 4.125 06/15/2022		06/06/2012	J. P. MORGAN SECURITIES		998,050	1,000,000		2FE
55448Q AQ 9	MACK-CALI REALTY LP 4.50 04/18/2022		04/10/2012	CITIGROUP		998,010	1,000,000		2FE
58601V AA 0	MEMORIAL HEALTH 3.496 05/01/2022		04/13/2012	MORGAN STANLEY & CO		1,000,000	1,000,000		1FE
651229 AM 8	NEWELL RUBBERMAID 4.00 06/15/2022		06/11/2012	J. P. MORGAN SECURITIES		1,993,640	2,000,000		2FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		06/05/2012	BANK OF AMER/ML		1,061,962	1,381,414	311	1Z
705011 AA 2	PEARSON FUNDING 3.75 05/08/2022	R	05/01/2012	GREENWICH CAPITAL MARKETS, INC		993,650	1,000,000		2FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/26/2012	Capital Interest		4,372	9,935		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		04/26/2012	Capital Interest		10,002	15,387		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		05/26/2012	Capital Interest		10,320	15,460		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2012	Capital Interest		10,374	15,541		1FM
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021	R	04/02/2012	BARCLAYS AMERICA		1,019,030	1,000,000	1,925	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		05/09/2012	BANK OF AMER/ML		1,999,230	2,000,000		1FE
878055 AD 4	TCF NATIONAL BK 6.25 06/08/2022		06/05/2012	BARCLAYS AMERICA		990,860	1,000,000		2FE
87969N AC 9	TELSTRA CORP LTD 4.80 10/12/2021	R	04/03/2012	MORGAN STANLEY & CO		2,175,500	2,000,000	47,200	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	04/10/2012	WELLS FARGO BROKERAGE		999,876	1,000,000		1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/28/2012	RBC DOMINION		2,025,867	1,885,898	4,626	1AM
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		05/16/2012	WELLS FARGO BROKERAGE		1,999,753	2,000,000		1Z
902494 AT 0	TYSON FOODS INC 4.50 06/15/2022		06/06/2012	J. P. MORGAN SECURITIES		994,580	1,000,000		2FE
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.00 08/12/2020	R	04/02/2012	DEUTSCHE MORGAN GRENPELL		1,052,350	1,000,000	5,889	1FE

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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)
95709T AD 2	WESTAR ENERGY 5.10 07/15/2020.....		...04/02/2012	WELLS FARGO BROKERAGE.....		.....1,145,540	.....1,000,000	.....11,333	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....44,062,706	.....44,647,014	.....131,488	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....53,927,646	.....54,147,014	.....140,118	.....XXX.....
8399999.	Total - Bonds.....					.....53,927,646	.....54,147,014	.....140,118	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....53,927,646	.....XXX.....	.....140,118	.....XXX.....

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

SCHEDULE D - PART 4

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

1 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- ation 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.							

Bonds - U.S. Government

31383S	RS	1	FNCL 511797 PT 6.0 5/01/2031	04/25/2012	MBS Paydown 0.01530954	202	202	202	201	0	0	0	0	202	0	0	0	4	05/01/2031	1
31383S	RS	1	FNCL 511797 PT 6.0 5/01/2031	05/25/2012	MBS Paydown 0.0152433	132	132	132	132	0	0	0	0	132	0	0	0	3	05/01/2031	1
31383S	RS	1	FNCL 511797 PT 6.0 5/01/2031	06/25/2012	MBS Paydown 0.01514383	199	199	199	199	0	0	0	0	199	0	0	0	6	05/01/2031	1
31406J	2L	6	FNCL 811779 PT 5.0 1/1/2035	04/25/2012	MBS Paydown 0.23486601	1,664	1,664	1,691	1,720	(1)	(1)	(1)	1,664	0	0	0	31	01/01/2035	1	
31406J	2L	6	FNCL 811779 PT 5.0 1/1/2035	05/25/2012	MBS Paydown 0.22545777	9,408	9,408	9,563	9,728	(560)	(560)	(560)	9,408	0	0	0	216	01/01/2035	1	
31406J	2L	6	FNCL 811779 PT 5.0 1/1/2035	06/25/2012	MBS Paydown 0.21524039	10,217	10,217	10,385	10,564	(611)	(611)	(611)	10,217	0	0	0	281	01/01/2035	1	
649085	AA	5	NEW VALEY GEN I15.572 05/01/20	05/01/2012	Sinking Fund Redemption 100.0	118,987	118,987	123,063	120,963	(132)	(132)	(132)	118,987	0	0	0	3,315	05/01/2020	1FE	
83162C	FF	5	SBAP 1994-20D 1 7.70 04/01/2014	04/01/2012	MBS Paydown 0.011561769	469	469	467	469	0	0	0	469	0	0	0	18	04/01/2014	1	
0599999			Total - Bonds - U.S. Government			141,278	141,278	145,702	143,977	0	(1,304)	0	(1,304)	141,278	0	0	0	3,873	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

64970M	XT	5	NYC MULT FAM HSG DEV 6.42 11/01/2027	05/01/2012	Partial Make Whole Call 100.0	710,000	710,000	724,200	723,795	(13,795)	(13,795)	(13,795)	710,000	0	0	0	22,791	11/01/2027	1FE	
658207	MA	0	NC HSG FIN AGY 4.00 01/01/2030	06/01/2012	Partial Call 100.0	115,000	115,000	115,000	114,996	4	4	4	115,000	0	0	0	2,479	01/01/2030	1FE	
3199999			Total - Bonds - U.S. Special Revenue & Assessment			825,000	825,000	839,200	838,791	0	(13,791)	0	(13,791)	825,000	0	0	0	25,270	XXX	XXX

Bonds - Industrial and Miscellaneous

00173P	AA	3	AMMC 2005-4A A CLO FLT 03/25/17	R.. 06/25/2012	MBS Paydown 0.954956393	20,534	20,534	19,430	19,521	169	169	169	20,534	0	0	0	81	03/25/2017	1FE
00206R	AP	7	T-CALL06/12 6.70 11/15/2013	06/29/2012	Make Whole Call 108.083863	1,080,839	1,000,000	1,125,390	1,057,126	(14,732)	(14,732)	(14,732)	1,042,394	38,444	38,444	0	41,689	11/15/2013	1FE
002447	AA	8	AWAS AVIATION 7.00 10/15/2016	R.. 04/15/2012	Sinking Fund Redemption 100.0	48,000	48,000	48,000	48,000	0	0	0	48,000	0	0	0	1,671	10/17/2016	3FE
00441Y	AC	6	ACE 2006-0P2 A2B SEQ FLT 08/25/2036	04/25/2012	MBS Paydown 0.61411626	21,899	21,899	19,189	19,507	404	404	404	21,899	0	0	0	28	08/25/2036	1FM
00441Y	AC	6	ACE 2006-0P2 A2B SEQ FLT 08/25/2036	05/25/2012	MBS Paydown 0.59658565	35,061	35,061	30,722	31,232	783	783	783	35,061	0	0	0	55	08/25/2036	1FM
00441Y	AC	6	ACE 2006-0P2 A2B SEQ FLT 08/25/2036	06/25/2012	MBS Paydown 0.567376	58,419	58,419	51,190	52,038	3,421	3,421	3,421	58,419	0	0	0	109	08/25/2036	1FM
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040	04/20/2012	MBS Paydown 0.98160919	3,284	3,284	3,284	3,284	0	0	0	3,284	0	0	0	60	12/20/2040	1FE
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040	05/20/2012	MBS Paydown 0.979967153	3,284	3,284	3,284	3,284	0	0	0	3,284	0	0	0	74	12/20/2040	1FE
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040	06/20/2012	MBS Paydown 0.978325115	3,284	3,284	3,284	3,284	0	0	0	3,284	0	0	0	89	12/20/2040	1FE
00703P	AB	0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36	04/25/2012	MBS Paydown 0.13970328	47,003	47,003	39,013	40,184	6,441	6,441	6,441	47,003	0	0	0	773	05/25/2036	1FM
00703P	AB	0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36	05/25/2012	MBS Paydown 0.12324194	49,384	49,384	40,989	42,220	6,888	6,888	6,888	49,384	0	0	0	1,015	05/25/2036	1FM
00703P	AB	0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36	06/25/2012	MBS Paydown 0.10713736	48,314	48,314	40,100	41,305	6,832	6,832	6,832	48,314	0	0	0	1,191	05/25/2036	1FM
02377V	AA	0	AMER AIR PT 11-2 8.625 10/15/2021	04/15/2012	Sinking Fund Redemption 100.0	29,522	29,522	29,522	29,523	1	1	1	29,522	0	0	0	1,351	10/15/2021	3AM
02660L	AA	8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	04/25/2012	MBS Paydown 0.527804021	4,197	4,197	3,148	3,024	101	101	101	4,197	0	0	0	6	10/25/2046	1FM
02660L	AA	8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	05/25/2012	MBS Paydown 0.515562095	12,242	12,242	9,181	8,819	2,365	2,365	2,365	12,242	0	0	0	23	10/25/2046	1FM
02660L	AA	8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	06/25/2012	MBS Paydown 0.507433664	8,128	8,128	6,096	5,856	1,259	1,259	1,259	8,128	0	0	0	18	10/25/2046	1FM
03702L	AA	6	AHR 2002-CIBC A CDO FLT 05/24/17	04/24/2012	MBS Paydown 0.306621979	79,077	79,077	73,146	77,679	733	733	733	79,077	0	0	0	192	05/24/2017	1FE
03702L	AA	6	AHR 2002-CIBC A CDO FLT 05/24/17	05/24/2012	MBS Paydown 0.26270367	131,755	131,755	121,873	129,426	1,512	1,512	1,512	131,755	0	0	0	395	05/24/2017	1FE
03702L	AA	6	AHR 2002-CIBC A CDO FLT 05/24/17	06/24/2012	MBS Paydown 0.241977294	62,179	62,179	57,516	61,080	903	903	903	62,179	0	0	0	223	05/24/2017	1FE
03939R	AB	6	ARCH WESTERN FIN 6.75 07/01/2013	05/16/2012	Cash Tender 97.25	1,945,000	2,000,000	1,998,750	1,999,154	5,846	5,846	5,846	1,945,000	0	0	0	67,500	07/01/2013	3FE
03939R	AB	6	ARCH WESTERN FIN 6.75 07/01/2013	05/16/2012	Consent Fee	60,000			1,999,154	0	0	0	60,000	0	0	0		07/01/2013	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	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/Stocks Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13.....		04/15/2012	Sinking Fund Redemption 100.0.....		124,771	124,771	123,952	124,685		31		31		124,771			0	4,601	04/15/2013	4AM.....
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....		04/26/2012	MBS Paydown 0.378453002.....		57,558	57,558	52,737	54,207	2,039		2,039		57,558			0	803	04/26/2037	1FM.....	
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....		05/26/2012	MBS Paydown 0.367923162.....		31,590	31,590	28,944	29,751	269		269		31,590			0	506	04/26/2037	1FM.....	
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....		06/26/2012	MBS Paydown 0.354385219.....		40,614	40,614	37,212	38,249	1,244		1,244		40,614			0	733	04/26/2037	1FM.....	
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....		04/26/2012	MBS Paydown 0.447617548.....		38,576	38,576	37,708	37,794	522		522		38,576			0	707	06/26/2035	1FM.....	
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....		05/26/2012	MBS Paydown 0.443059739.....		13,673	13,673	13,366	13,396	18		18		13,673			0	313	06/26/2035	1FM.....	
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....		06/26/2012	MBS Paydown 0.43135967.....		35,100	35,100	34,310	34,389	482		482		35,100			0	965	06/26/2035	1FM.....	
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36.....		04/26/2012	MBS Paydown 0.411598371.....		157,202	157,202	147,770	145,960	8,942		8,942		157,202			0	3,149	11/26/2036	1FM.....	
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36.....		05/26/2012	MBS Paydown 0.41120894.....		3,115	3,115	2,929	2,893	16		16		3,115			0	78	11/26/2036	1FM.....	
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36.....		06/26/2012	MBS Paydown 0.398412063.....		102,375	102,375	96,233	95,054	5,378		5,378		102,375			0	3,080	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.....		19,451	19,451	18,916	18,925	26		26		19,451			0	389	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.....		68,542	68,542	66,657	66,688	986		986		68,542			0	1,714	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.....		49,491	49,491	48,130	48,152	567		567		49,491			0	1,485	06/27/2037	1FM.....	
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....		04/26/2012	MBS Paydown 0.852120459.....		14,101	14,101	13,890	13,915	4		4		14,101			0	259	03/26/2036	1FM.....	
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....		05/26/2012	MBS Paydown 0.836769739.....		30,701	30,701	30,241	30,295	168		168		30,701			0	704	03/26/2036	1FM.....	
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....		06/26/2012	MBS Paydown 0.829173202.....		15,193	15,193	14,965	14,992	21		21		15,193			0	418	03/26/2036	1FM.....	
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....		04/26/2012	MBS Paydown 0.478305286.....		43,133	43,133	42,809	42,874	21		21		43,133			0	863	12/26/2036	1FM.....	
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....		05/26/2012	MBS Paydown 0.465384396.....		51,684	51,684	51,296	51,373	213		213		51,684			0	1,292	12/26/2036	1FM.....	
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....		06/26/2012	MBS Paydown 0.450766732.....		58,471	58,471	58,032	58,120	261		261		58,471			0	1,754	12/26/2036	1FM.....	
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....		04/26/2012	MBS Paydown 0.861063433.....		14,224	14,224	13,478	13,487	71		71		14,224			0	284	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.....		14,294	14,294	13,543	13,553	89		89		14,294			0	357	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.....		14,367	14,367	13,613	13,623	107		107		14,367			0	431	10/26/2035	1FM.....	
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....		04/26/2012	MBS Paydown 0.989665928.....		11,652	11,652	10,254	10,254	26		26		11,652			0	75	01/26/2036	4Z.....	
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....		05/26/2012	MBS Paydown 0.976784402.....		38,645	38,645	34,007	34,007	1,029		1,029		38,645			0	331	01/26/2036	4Z.....	
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....		06/26/2012	MBS Paydown 0.96676287.....		30,065	30,065	26,457	26,457	141		141		30,065			0	323	01/26/2036	4Z.....	
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....		05/26/2012	MBS Paydown 0.995972797.....		8,054	8,054	7,491	7,491	1		1		8,054			0	18	05/26/2036	1Z.....	
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....		06/26/2012	MBS Paydown 0.978167915.....		35,610	35,610	33,117	33,117	493		493		35,610			0	161	05/26/2036	1Z.....	
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....		05/26/2012	MBS Paydown 0.988656543.....		34,030	34,030	29,947	29,947	3,173		3,173		34,030			0	81	11/26/2035	1Z.....	
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....		06/26/2012	MBS Paydown 0.972315986.....		49,022	49,022	43,139	43,139	4,961		4,961		49,022			0	232	11/26/2035	1Z.....	
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....		05/25/2012	MBS Paydown 0.53335184.....		89,495	89,495	63,094	63,094	23,212		23,212		89,495			0	447	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.....		1,430	1,430	1,008	1,008	(3)		(3)		1,430			0	14	03/25/2036	1Z.....	
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		04/25/2012	MBS Paydown 0.37605709.....		23,965	23,965	19,441	17,633	1,286		1,286		23,965			0	53	05/25/2035	1FM.....	
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		05/25/2012	MBS Paydown 0.36992543.....		30,658	30,658	24,872	22,558	3,272		3,272		30,658			0	84	05/25/2035	1FM.....	
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		06/25/2012	MBS Paydown 0.36636365.....		17,809	17,809	14,447	13,104	214		214		17,809			0	58	05/25/2035	1FM.....	
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....		04/25/2012	MBS Paydown 0.08887296.....		9,110	9,110	8,051	8,826	134		134		9,110			0	84	11/25/2035	1FM.....	
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....		05/25/2012	MBS Paydown 0.07614135.....		38,195	38,195	33,755	37,004	(1,476)		(1,476)		38,195			0	442	11/25/2035	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 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)
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....		06/25/2012	MBS Paydown 0.06798494.....		24,469	24,469	21,625	23,707		(202,218)		(202,218)		24,469			0	340	11/25/2035	1FM....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....		04/25/2012	MBS Paydown 0.16802684.....		3,408	3,408	3,238	3,693		(7)		(7)		3,408			0	66	01/25/2037	1FM....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....		04/25/2012	Pass-Through Loss.....			1,697	1,612					0					0	33	01/25/2037	1FM....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....		05/25/2012	MBS Paydown 0.16554595.....		5,271	5,271	5,008	5,653		(11)		(11)		5,271			0	128	01/25/2037	1FM....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....		05/25/2012	Pass-Through Loss.....			2,543	2,416					0					0	62	01/25/2037	1FM....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....		06/25/2012	MBS Paydown 0.164029.....		3,941	3,941	3,744	3,457		(6)		(6)		3,941			0	115	01/25/2037	1FM....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....		06/25/2012	Pass-Through Loss.....			837	795					0					0	24	01/25/2037	1FM....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		04/25/2012	MBS Paydown 0.01921987.....		320	320	304	295		(1)		(1)		320			0	6	10/25/2036	3FM....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		04/25/2012	Pass-Through Loss.....			65	62					0					0	1	10/25/2036	3FM....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		05/25/2012	MBS Paydown 0.01895349.....		578	578	549	611		(2)		(2)		578			0	14	10/25/2036	3FM....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		05/25/2012	Pass-Through Loss.....			221	210					0					0	5	10/25/2036	3FM....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		06/25/2012	MBS Paydown 0.01882281.....		275	275	261	300		(1)		(1)		275			0	8	10/25/2036	3FM....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		06/25/2012	Pass-Through Loss.....			117	111					0					0	3	10/25/2036	3FM....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		04/25/2012	MBS Paydown 0.20115995.....		2,810	2,786	2,438	2,104		(31)		(31)		2,810			0	54	05/25/2037	1FM....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		05/25/2012	MBS Paydown 0.19882706.....		4,666	4,666	4,083	3,524		(52)		(52)		4,666			0	112	05/25/2037	1FM....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		06/25/2012	MBS Paydown 0.19468534.....		6,406	6,406	5,606	6,256		(92)		(92)		6,406			0	185	05/25/2037	1FM....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		06/25/2012	Pass-Through Loss.....			1,877	1,642					0					0	54	05/25/2037	1FM....
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....		04/26/2012	MBS Paydown 0.408519741.....		88,640	88,640	88,640	88,565		(195)		(195)		88,640			0	1,773	09/26/2037	1FM....
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....		05/26/2012	MBS Paydown 0.389161185.....		87,114	87,114	87,114	87,039		(179)		(179)		87,114			0	2,178	09/26/2037	1FM....
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....		06/26/2012	MBS Paydown 0.37264372.....		74,329	74,329	74,329	74,265		(134)		(134)		74,329			0	2,230	09/26/2037	1FM....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....		03/*31/2012	Prior Period Adjustment.....		(48,539)	(48,539)	(48,539)	(48,539)				0		(48,539)			0		08/26/2034	1FM....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....		04/26/2012	MBS Paydown 0.968613666.....		33,748	33,748	32,061	32,370		325		325		33,748			0	674	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.....		41,771	41,771	39,683	40,065		635		635		41,771			0	1,043	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.....		57,572	57,572	54,694	55,220		1,242		1,242		57,572			0	1,726	08/26/2037	1FM....
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....		04/26/2012	MBS Paydown 0.985063516.....		74,682	74,682	73,282	73,661		696		696		74,682			0	1,493	10/26/2036	1FM....
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....		05/26/2012	MBS Paydown 0.951800891.....		166,313	166,313	163,195	164,039		1,560		1,560		166,313			0	4,157	10/26/2036	1FM....
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....		06/26/2012	MBS Paydown 0.914229251.....		187,858	187,858	184,336	185,290		1,791		1,791		187,858			0	5,634	10/26/2036	1FM....
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....		04/26/2012	MBS Paydown 0.989577697.....		9,276	9,276	9,311	9,272		(2)		(2)		9,276			0	185	08/26/2037	1FM....
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....		05/26/2012	MBS Paydown 0.988068855.....		7,854	7,854	7,884	7,851		(2)		(2)		7,854			0	196	08/26/2037	1FM....
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....		06/26/2012	MBS Paydown 0.987522675.....		2,421	2,421	2,430	2,420		(1)		(1)		2,421			0	73	08/26/2037	1FM....
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....		04/12/2012	MBS Paydown 0.727654129.....		65,033	65,033	66,099	65,130		(185)		(185)		65,033			0	1,219	04/12/2038	1FM....
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		04/11/2012	MBS Paydown 0.858048094.....		195,695	195,695	187,105	192,266		3,123		3,123		195,695			0	3,463	02/11/2044	1FM....
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		05/11/2012	MBS Paydown 0.830803459.....		70,836	70,836	67,727	69,595		1,141		1,141		70,836			0	1,567	02/11/2044	1FM....
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		06/11/2012	MBS Paydown 0.80677128.....		62,484	62,484	59,741	61,389		1,010		1,010		62,484			0	1,659	02/11/2044	1FM....
07401U AA 1	BSSLT 2007-SV1A 1A1 SEQ FLT 12/25/2036.....		04/25/2012	MBS Paydown 0.04270863.....		20,663	20,663	14,257	14,304		4,168		4,168		20,663			0	34	12/25/2036	1FM....
07401U AA 1	BSSLT 2007-SV1A 1A1 SEQ FLT 12/25/2036.....		05/25/2012	MBS Paydown 0.03633061.....		19,134	19,134	13,203	13,246		4,302		4,302		19,134			0	39	12/25/2036	1FM....

QE05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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)
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....		06/25/2012	MBS Paydown 0.029185337.....		21,436	21,436	14,791	14,839		6,161		6,161		21,436			0	52	12/25/2036	1FM.....
115637 AH 3	BROWN-FORMAN 5.20 04/01/2012.....		04/01/2012	Maturity 100.0.....		2,000,000	2,000,000	1,999,140	1,999,952		48		48		2,000,000			0	52,000	04/01/2012	1FE.....
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....		04/15/2012	MBS Paydown 0.995207906.....		1,932	1,932	1,931	1,931		0		0		1,932			0	36	11/15/2039	1FE.....
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....		05/15/2012	MBS Paydown 0.994230841.....		1,954	1,954	1,954	1,954		0		0		1,954			0	46	11/15/2039	1FE.....
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....		06/15/2012	MBS Paydown 0.993253776.....		1,954	1,954	1,954	1,954		0		0		1,954			0	55	11/15/2039	1FE.....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		04/25/2012	MBS Paydown 0.262691757.....		43,549	43,549	43,548	43,549				0		43,549			0	934	12/25/2036	2AM.....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		05/25/2012	MBS Paydown 0.259122042.....		17,849	17,849	17,849	17,849				0		17,849			0	496	12/25/2036	2AM.....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		06/25/2012	MBS Paydown 0.244287349.....		74,173	74,173	74,173	74,173				0		74,173			0	2,489	12/25/2036	2AM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		04/20/2012	MBS Paydown 0.447957313.....		7,537	7,537	7,386	6,481		23		23		7,537			0	79	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		04/20/2012	Pass-Through Loss.....			4,139	4,056					0					0	43	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		05/20/2012	MBS Paydown 0.439130111.....		4,317	4,317	4,230	7,350		26		26		4,317			0	56	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		05/20/2012	Pass-Through Loss.....			8,924	8,746					0					0	117	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		06/20/2012	MBS Paydown 0.438507196.....		775	775	760	519		2		2		775			0	12	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		06/20/2012	Pass-Through Loss.....			159	156					0					0	3	06/20/2036	1FM.....
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026.....		04/18/2012	MBS Paydown 0.950060936.....		16,416	16,416	16,410	16,472		(0)		(0)		16,416			0	273	10/18/2026	1FE.....
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026.....		05/18/2012	MBS Paydown 0.9420722.....		15,977	15,977	15,971	16,032		(2)		(2)		15,977			0	331	10/18/2026	1FE.....
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026.....		06/18/2012	MBS Paydown 0.933804476.....		16,535	16,535	16,529	16,592		(4)		(4)		16,535			0	413	10/18/2026	1FE.....
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.....		04/26/2012	MBS Paydown 0.78588455.....		28,775	28,775	28,775	28,723		0		0		28,775			0	270	10/26/2035	1FM.....
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.....		05/26/2012	MBS Paydown 0.646928976.....		83,373	83,373	83,373	83,224		15		15		83,373			0	971	10/26/2035	1FM.....
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.....		06/26/2012	MBS Paydown 0.582092194.....		38,902	38,902	38,902	38,832		10		10		38,902			0	529	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.....		23,642	23,642	23,642	23,598		(5)		(5)		23,642			0	433	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.....		48,596	48,596	48,596	48,506		(45)		(45)		48,596			0	1,114	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.....		68,331	68,331	68,331	68,205		(78)		(78)		68,331			0	1,879	01/26/2036	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		04/26/2012	MBS Paydown 0.743492425.....		8,443	8,443	8,443	8,414		(0)		(0)		8,443			0	169	07/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		05/26/2012	MBS Paydown 0.736124909.....		4,421	4,421	4,421	4,406		1		1		4,421			0	111	07/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		06/26/2012	MBS Paydown 0.712342439.....		14,269	14,269	14,269	14,222		(5)		(5)		14,269			0	428	07/26/2037	1FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....		03/31/2012	Prior Preiod Adjustment.....									0	(102)		102	102	0		03/26/2038	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		04/26/2012	Pass-Through Loss.....			8,342	7,553					0					0	210	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		05/26/2012	Pass-Through Loss.....			110	100					0					0	3	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		06/26/2012	Pass-Through Loss.....			11,308	10,239					0					0	397	07/26/2037	1FM.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....		04/26/2012	MBS Paydown 0.252800847.....		9,642	9,642	9,642	9,529		2		2		9,642			0	242	12/26/2036	1FM.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....		05/26/2012	MBS Paydown 0.241090195.....		15,438	15,438	15,438	15,258		11		11		15,438			0	466	12/26/2036	1FM.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....		06/26/2012	MBS Paydown 0.227118853.....		18,418	18,418	18,418	18,203		16		16		18,418			0	648	12/26/2036	1FM.....
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....		04/26/2012	MBS Paydown 0.055947608.....		45,645	45,645	45,645	45,645				0		45,645			0	411	01/26/2036	1FM.....
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....		05/26/2012	MBS Paydown 0.039856353.....		45,193	45,193	45,193	45,193				0		45,193			0	508	01/26/2036	1FM.....
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....		06/26/2012	MBS Paydown 0.027986002.....		33,338	33,338	33,338	33,338				0		33,338			0	450	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 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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q	CN 0		04/26/2012	MBS Paydown 0.311345602		29,586	29,586	29,794	29,094		(634)		(634)		29,586			0	567	01/26/2036	1FM
12641Q	CN 0		05/26/2012	MBS Paydown 0.299313108		11,726	11,726	11,809	11,531		(118)		(118)		11,726			0	281	01/26/2036	1FM
12641Q	CN 0		06/26/2012	MBS Paydown 0.2791131		19,686	19,686	19,824	19,359		(364)		(364)		19,686			0	566	01/26/2036	1FM
12641Q	CW 0		04/26/2012	MBS Paydown 0.469257281		17,111	17,111	17,111	16,973		60		60		17,111			0	342	06/26/2037	1FM
12641Q	CW 0		05/26/2012	MBS Paydown 0.461561001		10,326	10,326	10,326	10,243		5		5		10,326			0	258	06/26/2037	1FM
12641Q	CW 0		06/26/2012	MBS Paydown 0.456535753		6,742	6,742	6,742	6,688		4		4		6,742			0	202	06/26/2037	1FM
12641Q	DD 1		04/26/2012	MBS Paydown 0.479147036		37,265	37,265	37,265	37,081		81		81		37,265			0	854	04/26/2037	1FM
12641Q	DD 1		05/26/2012	MBS Paydown 0.41549299		27,013	27,013	27,013	26,880		75		75		27,013			0	734	04/26/2037	1FM
12641Q	DD 1		06/26/2012	MBS Paydown 0.369054364		19,707	19,707	19,707	19,610		63		63		19,707			0	618	04/26/2037	1FM
12641Q	DV 1		04/26/2012	MBS Paydown 0.309718121		13,475	13,475	13,477	13,400		(0)		(0)		13,475			0	258	02/26/2036	1FM
12641Q	DV 1		05/26/2012	MBS Paydown 0.301659993		22,697	22,697	22,701	22,571		23		23		22,697			0	544	02/26/2036	1FM
12641Q	DV 1		06/26/2012	MBS Paydown 0.300177496		4,176	4,176	4,176	4,153		(8)		(8)		4,176			0	120	02/26/2036	1FM
12641Q	FJ 6		04/26/2012	MBS Paydown 0.157425775		104,794	104,794	104,794	100,137		(2,903)		(2,903)		104,794			0	2,101	09/26/2037	1FM
12641Q	FJ 6		05/26/2012	MBS Paydown 0.136339539		104,563	104,563	104,563	99,916		(3,253)		(3,253)		104,563			0	2,619	09/26/2037	1FM
12641Q	FJ 6		06/26/2012	MBS Paydown 0.100164151		179,387	179,387	179,387	171,415		(7,075)		(7,075)		179,387			0	5,391	09/26/2037	1FM
126650	AW 0		04/10/2012	Sinking Fund Redemption 100.0		4,910	4,910	4,910	4,910				0		4,910			0	87	01/11/2027	2AM
126650	AW 0		05/10/2012	Sinking Fund Redemption 100.0		4,931	4,931	4,931	4,931				0		4,931			0	109	01/11/2027	2AM
126650	AW 0		06/10/2012	Sinking Fund Redemption 100.0		4,953	4,953	4,953	4,953				0		4,953			0	131	01/11/2027	2AM
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
12667F	4N 2		04/25/2012	MBS Paydown 0.909234006		12,833	12,833	11,181	11,151		427		427		12,833			0	235	04/25/2035	1FM
12667F	4N 2		05/25/2012	MBS Paydown 0.905357908		7,752	7,752	6,754	6,736		(35)		(35)		7,752			0	178	04/25/2035	1FM
12667F	4N 2		06/25/2012	MBS Paydown 0.899849826		11,016	11,016	9,598	9,572		244		244		11,016			0	303	04/25/2035	1FM
12667F	5E 1		05/25/2012	MBS Paydown 0.279140873		42,436	42,436	37,291	37,291		1,919		1,919		42,436			0	187	04/25/2035	6FE
12667F	5E 1		06/25/2012	MBS Paydown 0.274704617		35,490	35,490	31,187	31,187		1,293		1,293		35,490			0	312	04/25/2035	6FE
12667G	AC 7		04/25/2012	MBS Paydown 0.304911468		38,834	38,834	35,163	43,195		2,150		2,150		38,834			0	715	05/25/2035	1FM
12667G	AC 7		05/25/2012	MBS Paydown 0.300460081		26,708	26,708	24,184	29,708		815		815		26,708			0	615	05/25/2035	1FM
12667G	AC 7		06/25/2012	MBS Paydown 0.296477676		23,894	23,894	21,636	26,578		517		517		23,894			0	660	05/25/2035	1FM
12669D	US 5		04/25/2012	MBS Paydown 0.335065617		28,358	28,358	28,106	28,147		115		115		28,358			0	544	02/25/2033	1FM
12669D	US 5		05/25/2012	MBS Paydown 0.310266293		54,286	54,286	53,802	53,881		234		234		54,286			0	1,301	02/25/2033	1FM
12669D	US 5		06/25/2012	MBS Paydown 0.299467906		23,638	23,638	23,427	23,461		107		107		23,638			0	680	02/25/2033	1FM
12670F	AC 4		06/25/2012	MBS Paydown 0.95548383		89,032	89,032	74,342	78,212		1,381		1,381		89,032			0	174	06/25/2047	1FM
12803P	AA 6		05/20/2012	MBS Paydown 0.959090909		27,273	27,273	27,273	27,273		0		0		27,273			0	803	02/20/2041	2AM
140661	AK 5		05/01/2012	Partial Call 100.0		20,193	20,193	19,840	19,839		354		354		20,193			0	919	09/30/2015	4Z
140661	AK 5		06/29/2012	Partial Call 100.0		17,871	17,871	17,558	17,558		313		313		17,871			0	1,077	09/30/2015	4Z
144531	EW 6		04/25/2012	MBS Paydown 0.74244046		27,029	27,029	20,863	20,863		430		430		27,029			0	32	01/25/2036	1AM

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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 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)
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		05/25/2012	MBS Paydown 0.72810496		28,671	28,671	22,130	22,130		580		580		28,671			0	45	01/25/2036	1AM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		06/25/2012	MBS Paydown 0.7135673		29,075	29,075	22,443	22,443		730		730		29,075			0	57	01/25/2036	1AM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		04/25/2012	MBS Paydown 0.32385838		23,723	23,723	19,545	19,771		335		335		23,723			0	36	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		05/25/2012	MBS Paydown 0.31883699		27,618	27,618	22,753	23,016		491		491		27,618			0	51	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		06/25/2012	MBS Paydown 0.3117326		39,074	39,074	32,192	32,564		1,376		1,376		39,074			0	87	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		04/15/2012	MBS Paydown 0.981871386		1,173	1,173	1,173	1,173				0		1,173			0	23	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		05/15/2012	MBS Paydown 0.980693963		1,177	1,177	1,177	1,177				0		1,177			0	28	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		06/15/2012	MBS Paydown 0.979511913		1,182	1,182	1,182	1,182				0		1,182			0	34	12/15/2038	1FE
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		04/25/2012	MBS Paydown 0.126066299		2,116	2,116	1,862	1,604		(0)		(0)		2,116			0	20	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/25/2012	MBS Paydown 0.125152312		2,742	2,742	2,413	2,079		0		0		2,742			0	32	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2012	MBS Paydown 0.123668132		4,453	4,453	3,918	3,376		7		7		4,453			0	62	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		04/25/2012	MBS Paydown 0.100069155		7,221	7,221	6,300	5,978		1,225		1,225		7,221			0	144	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		05/25/2012	MBS Paydown 0.100001968		108	108	94	89		1		1		108			0	3	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2012	MBS Paydown 0.099039063		1,541	1,541	1,344	1,276		247		247		1,541			0	46	11/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		04/25/2012	MBS Paydown 0.867552437		38,544	38,544	30,257	30,136		2,356		2,356		38,544			0	732	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		05/25/2012	MBS Paydown 0.855049316		30,101	30,101	23,630	29,004		566		566		30,101			0	712	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		05/25/2012	Pass-Through Loss			6,995	5,491					0					0	166	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		06/25/2012	MBS Paydown 0.838590579		41,059	41,059	32,231	38,181		2,857		2,857		41,059			0	1,163	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		06/25/2012	Pass-Through Loss			7,774	6,102					0					0	220	09/25/2036	1FM
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017		06/29/2012	Paydown 100.0		5,000	5,000	4,513	4,534		23		23		5,000			0	208	05/24/2017	3FE
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		05/25/2012	MBS Paydown 0.99374495		18,765	18,765	18,589	18,511		(1)		(1)		18,765			0	430	10/25/2035	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		06/25/2012	MBS Paydown 0.982969289		32,327	32,327	32,024	31,888		(2)		(2)		32,327			0	889	10/25/2035	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		04/15/2012	MBS Paydown 0.504539754		28,683	28,683	28,631	28,403		(126)		(126)		28,683			0	502	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		05/15/2012	MBS Paydown 0.496793179		30,986	30,986	30,931	30,684		(136)		(136)		30,986			0	678	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		06/15/2012	MBS Paydown 0.489552163		28,964	28,964	28,912	28,682		(126)		(126)		28,964			0	761	04/15/2040	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		04/25/2012	MBS Paydown 0.15685486		2,765	2,765	2,502	2,503		10		10		2,765			0	25	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		05/25/2012	MBS Paydown 0.15641814		2,620	2,620	2,371	2,372		11		11		2,620			0	29	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		06/25/2012	MBS Paydown 0.15040786		36,062	36,062	32,636	32,643		1,928		1,928		36,062			0	484	03/25/2034	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		04/15/2012	MBS Paydown 0.999708451		875	875	901	877		(1)		(1)		875			0	17	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		04/25/2012	MBS Paydown 0.778270345		45,928	45,928	37,833	39,206		5,001		5,001		45,928			0	64	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		05/25/2012	MBS Paydown 0.768816865		11,817	11,817	9,734	10,087		211		211		11,817			0	20	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		06/25/2012	MBS Paydown 0.760184589		10,790	10,790	8,889	9,211		236		236		10,790			0	22	08/25/2036	1FM
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		04/25/2012	MBS Paydown 0.116428192		52,407	52,407	51,441	51,973		301		301		52,407			0	997	07/25/2036	1FM
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		05/25/2012	MBS Paydown 0.09444151		54,967	54,967	53,953	54,511		375		375		54,967			0	1,307	07/25/2036	1FM
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		06/25/2012	MBS Paydown 0.08186422		31,443	31,443	30,863	31,183		164		164		31,443			0	897	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		04/25/2012	MBS Paydown 0.911618765		25,932	25,932	22,431	23,871		665		665		25,932			0	499	09/25/2036	1FM

QE05.5

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 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)
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		05/25/2012	MBS Paydown 0.89032787		42,582	42,582	36,833	39,199		2,002		2,002		42,582			0	1,025	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2012	MBS Paydown 0.873005627		34,644	34,644	29,967	31,892		1,434		1,434		34,644			0	1,000	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		16,765	16,765	16,304	10,373		3,164		3,164		16,765			0	335	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		8,472	8,472	8,239	5,242		1,114		1,114		8,472			0	212	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		23,012	23,012	22,379	14,237		5,531		5,531		23,012			0	690	04/25/2037	4FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		04/25/2012	MBS Paydown 0.878684038		12,578	12,578	12,096	12,113		258		258		12,578			0	261	06/25/2037	2FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		05/25/2012	MBS Paydown 0.8751229		10,683	10,683	10,274	10,288		196		196		10,683			0	277	06/25/2037	2FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		06/25/2012	MBS Paydown 0.869557131		16,697	16,697	16,057	16,079		396		396		16,697			0	518	06/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		04/25/2012	MBS Paydown 0.638377711		31,895	31,895	31,895	31,880		(7)		(7)		31,895			0	655	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		05/25/2012	MBS Paydown 0.629544778		35,332	35,332	35,332	35,315		(16)		(16)		35,332			0	908	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		06/25/2012	MBS Paydown 0.621703485		31,365	31,365	31,365	31,350		(9)		(9)		31,365			0	965	04/25/2037	2FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		04/25/2012	MBS Paydown 0.563244488		20,841	20,841	20,007	20,089		27		27		20,841			0	366	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		05/25/2012	MBS Paydown 0.543880751		58,091	58,091	55,768	55,994		1,648		1,648		58,091			0	1,275	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		06/25/2012	MBS Paydown 0.533535251		31,037	31,037	29,795	29,916		73		73		31,037			0	817	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		73,753	73,753	72,647	72,814		488		488		73,753			0	1,475	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		82,259	82,259	81,025	81,212		578		578		82,259			0	2,056	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		65,594	65,594	64,610	64,759		438		438		65,594			0	1,968	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		04/25/2012	MBS Paydown 0.515742358		35,058	35,058	35,003	34,948		11		11		35,058			0	647	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		05/25/2012	MBS Paydown 0.473076161		170,665	170,665	170,398	170,134		(23)		(23)		170,665			0	3,939	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		06/25/2012	MBS Paydown 0.466475053		26,404	26,404	26,363	26,322		18		18		26,404			0	732	12/25/2035	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		04/25/2012	MBS Paydown 0.49107888		15,915	15,915	16,021	15,955		(83)		(83)		15,915			0	292	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		05/25/2012	MBS Paydown 0.474205473		33,747	33,747	33,972	33,833		(188)		(188)		33,747			0	773	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		06/25/2012	MBS Paydown 0.468559494		11,292	11,292	11,367	11,321		4		4		11,292			0	311	06/25/2033	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		04/15/2012	MBS Paydown 0.426746737		45,067	45,067	39,095	43,050		433		433		45,067			0	723	02/15/2038	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		05/15/2012	MBS Paydown 0.42368164		15,325	15,325	13,295	14,640		188		188		15,325			0	307	02/15/2038	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		06/15/2012	MBS Paydown 0.394320211		146,807	146,807	127,355	140,237		3,246		3,246		146,807			0	3,533	02/15/2038	1FM
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040		06/15/2012	MBS Paydown 0.243723092		22,817	22,817	22,287	22,753		65		65		22,817			0	601	02/15/2040	1FM
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026		04/18/2012	MBS Paydown 0.9583333		8,333	8,333	8,330	8,330		0		0		8,333			0	137	11/18/2026	4Z
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026		05/18/2012	MBS Paydown 0.95		8,333	8,333	8,330	8,330		0		0		8,333			0	172	11/18/2026	4Z
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026		06/18/2012	MBS Paydown 0.9416667		8,333	8,333	8,330	8,330		0		0		8,333			0	206	11/18/2026	4Z
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		04/25/2012	MBS Paydown 0.795214995		60,236	60,236	39,756	42,584		2,056		2,056		60,236			0	83	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		05/25/2012	MBS Paydown 0.77961957		62,382	62,382	41,172	44,101		2,594		2,594		62,382			0	106	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/25/2012	MBS Paydown 0.764257917		61,447	61,447	40,555	43,440		3,013		3,013		61,447			0	125	04/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/25/2012	MBS Paydown 0.76381474		22,147	22,147	16,943	25,400		196		196		22,147			0	7	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/25/2012	Pass-Through Loss			18,115	13,858					0					0	6	12/25/2046	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 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)
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....		05/25/2012	MBS Paydown 0.741506331.....		21,397	21,397	16,369	28,147		217		217		21,397			0	8	12/25/2046	1FM....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....		05/25/2012	Pass-Through Loss.....			23,220	17,763					0					0	9	12/25/2046	1FM....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....		06/25/2012	MBS Paydown 0.722749463.....		15,876	15,876	12,145	23,666		182		182		15,876			0	35	12/25/2046	1FM....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....		06/25/2012	Pass-Through Loss.....			21,638	16,553					0					0	48	12/25/2046	1FM....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....		04/25/2012	MBS Paydown 0.1580458.....		16,810	16,810	14,415	14,662		217		217		16,810			0	32	03/25/2020	1FM....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....		05/25/2012	MBS Paydown 0.15256933.....		35,597	35,597	30,524	31,049		1,387		1,387		35,597			0	83	03/25/2020	1FM....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....		06/25/2012	MBS Paydown 0.14645361.....		39,752	39,752	34,088	34,673		2,214		2,214		39,752			0	110	03/25/2020	1FM....
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019.....	R.	06/15/2012	Sinking Fund Redemption 100.0.....		127,500	127,500	127,181	127,246		24		24		127,500			0	3,754	06/15/2019	1FE....
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042.....		04/25/2012	MBS Paydown 0.99625.....		15,000	15,000	15,000	15,000		(0)		(0)		15,000			0	35	01/25/2042	1Z....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		04/01/2012	Sinking Fund Redemption 100.0.....		6,139	6,139	5,449	5,881		20		20		6,139			0	146	06/01/2017	1FE....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		05/01/2012	Sinking Fund Redemption 100.0.....		6,175	6,175	5,481	5,916		27		27		6,175			0	183	06/01/2017	1FE....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		06/01/2012	Sinking Fund Redemption 100.0.....		6,212	6,212	5,513	5,951		34		34		6,212			0	221	06/01/2017	1FE....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....		04/25/2012	MBS Paydown 0.2817906.....		3,260	3,260	2,380	2,124				0		3,260			0	65	02/25/2037	1FM....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....		04/25/2012	Pass-Through Loss.....			1,412	1,031					0					0	28	02/25/2037	1FM....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....		05/25/2012	MBS Paydown 0.274656659.....		4,297	4,321	3,155	2,990				0		4,297			0	108	02/25/2037	1FM....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....		05/25/2012	Pass-Through Loss.....			2,256	1,647					0					0	56	02/25/2037	1FM....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....		06/25/2012	MBS Paydown 0.272931802.....		1,009	1,009	737	723				0		1,009			0	30	02/25/2037	1FM....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....		06/25/2012	Pass-Through Loss.....			581	424					0					0	17	02/25/2037	1FM....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....		04/25/2012	MBS Paydown 0.60247402.....		27,684	27,684	21,351	21,568		525		525		27,684			0	50	02/25/2036	1FM....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....		05/25/2012	MBS Paydown 0.59517721.....		14,594	14,594	11,255	11,370		431		431		14,594			0	33	02/25/2036	1FM....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....		06/25/2012	MBS Paydown 0.58329638.....		23,762	23,762	18,326	18,512		823		823		23,762			0	63	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.....		27,594	27,594	25,991	26,083		35		35		27,594			0	731	12/15/2035	1FE....
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015.....		04/16/2012	Paydown 100.0.....		389,086	389,086	389,086	389,086				0		389,086			0	5,717	10/07/2015	2FE....
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015.....		06/29/2012	Paydown 100.0.....		62,500	62,500	62,500	62,500				0		62,500			0	2,466	10/07/2015	2FE....
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013.....		05/15/2012	Sinking Fund Redemption 100.0.....		82,014	82,014	82,014	82,016		(0)		(0)		82,014			0	3,691	11/15/2013	2AM....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....		04/26/2012	MBS Paydown 0.906764178.....		72,493	72,493	70,318	70,621		472		472		72,493			0	1,444	01/26/2037	1FM....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....		05/26/2012	MBS Paydown 0.894594381.....		97,358	97,358	94,438	94,844		1,033		1,033		97,358			0	2,424	01/26/2037	1FM....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....		06/26/2012	MBS Paydown 0.886732849.....		62,892	62,892	61,005	61,268		291		291		62,892			0	1,879	01/26/2037	1FM....
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036.....		04/25/2012	MBS Paydown 0.70424893.....		14,823	14,823	9,339	7,909		2,263		2,263		14,823			0	255	09/25/2036	1FM....
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036.....		05/25/2012	MBS Paydown 0.70091509.....		6,668	6,668	4,201	3,558		(0)		(0)		6,668			0	143	09/25/2036	1FM....
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036.....		06/25/2012	MBS Paydown 0.69746154.....		6,907	6,907	4,351	3,686		2		2		6,907			0	177	09/25/2036	1FM....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....		04/25/2012	MBS Paydown 0.854928004.....		86,038	86,038	60,872	60,872		14,283		14,283		86,038			0	33	05/25/2046	1Z....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....		05/25/2012	MBS Paydown 0.846238592.....		26,068	26,068	18,443	18,443		174		174		26,068			0	20	05/25/2046	1Z....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....		06/25/2012	MBS Paydown 0.835492938.....		32,237	32,237	22,808	22,808		288		288		32,237			0	37	05/25/2046	1Z....
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.....		04/25/2012	MBS Paydown 0.08554244.....		2,387	2,387	2,395	2,397		(0)		(0)		2,387			0	23	12/25/2034	2FM....
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.....		05/25/2012	MBS Paydown 0.08132107.....		50,656	50,656	50,831	50,879		(45)		(45)		50,656			0	611	12/25/2034	2FM....

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SCHEDULE D - PART 4

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										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/Stocks Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		06/25/2012	MBS Paydown 0.08114373		2,128	2,128	2,135	2,137		(1)		(1)		2,128			0	31	12/25/2034	2FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		04/09/2012	Sinking Fund Redemption 100.0		1,960	1,960	2,005	2,002		(1)		(1)		1,960			0	42	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		05/09/2012	Sinking Fund Redemption 100.0		1,971	1,971	2,015	2,013		(1)		(1)		1,971			0	53	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		06/09/2012	Sinking Fund Redemption 100.0		1,981	1,981	2,026	2,023		(1)		(1)		1,981			0	64	10/09/2029	1FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		04/20/2012	Sinking Fund Redemption 100.0		18,054	18,054	18,054	18,054				0		18,054			0	403	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		05/20/2012	Sinking Fund Redemption 100.0		18,169	18,169	18,169	18,169				0		18,169			0	506	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2012	Sinking Fund Redemption 100.0		18,261	18,261	18,261	18,261				0		18,261			0	611	09/20/2016	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		04/20/2012	Sinking Fund Redemption 100.0		10,021	10,021	10,021	9,962		(29)		(29)		10,021			0	259	08/20/2018	3AM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		05/20/2012	Sinking Fund Redemption 100.0		8,771	8,771	8,771	8,720		(42)		(42)		8,771			0	284	08/20/2018	3AM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		06/20/2012	Sinking Fund Redemption 100.0		8,828	8,828	8,828	8,776		(59)		(59)		8,828			0	343	08/20/2018	3AM
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		04/15/2012	MBS Paydown 0.05477512		4,727	4,727	4,873	4,752		(7)		(7)		4,727			0	111	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		05/15/2012	MBS Paydown 0.0526836		4,183	4,183	4,312	4,205		(8)		(8)		4,183			0	123	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		06/15/2012	MBS Paydown 0.05041084		4,546	4,546	4,686	4,569		(11)		(11)		4,546			0	161	01/15/2029	1FE
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		04/25/2012	MBS Paydown 0.075474072		12,088	12,088	10,517	10,971		233		233		12,088			0	20	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		05/25/2012	MBS Paydown 0.072075318		20,393	20,393	17,741	18,508		492		492		20,393			0	41	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		06/25/2012	MBS Paydown 0.069131803		17,661	17,661	15,365	16,029		542		542		17,661			0	43	07/25/2030	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		04/25/2012	MBS Paydown 0.267935501		6,238	6,238	6,206	6,200		1		1		6,238			0	108	09/25/2034	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		05/25/2012	MBS Paydown 0.264431558		7,008	7,008	6,973	6,965		1		1		7,008			0	151	09/25/2034	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2012	MBS Paydown 0.26055746		7,748	7,748	7,709	7,701		1		1		7,748			0	201	09/25/2034	2AM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		04/25/2012	MBS Paydown 0.21996544		85,344	85,344	74,889	76,861		7,704		7,704		85,344			0	1,565	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		05/25/2012	MBS Paydown 0.21133199		43,167	43,167	37,879	38,877		3,662		3,662		43,167			0	989	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		06/25/2012	MBS Paydown 0.20430663		35,127	35,127	30,824	31,635		253		253		35,127			0	966	09/25/2037	1FM
412824 AB 0	HARLEYSVILLE GRP 5.75 07/15/2013		06/07/2012	BARCLAYS AMERICA		1,040,670	1,000,000	991,980	998,447		438		438		998,885		41,785	41,785	52,229	07/15/2013	2FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		04/25/2012	MBS Paydown 0.909854219		38,096	38,096	32,334	32,334		436		436		38,096			0	61	01/25/2036	1Z
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		05/25/2012	MBS Paydown 0.893229381		33,250	33,250	28,221	28,221		562		562		33,250			0	71	01/25/2036	1Z
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		06/25/2012	MBS Paydown 0.88389743		18,664	18,664	15,841	15,841		403		403		18,664			0	50	01/25/2036	1Z
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		04/25/2012	MBS Paydown 0.1767291		4,215	4,215	3,540	3,554		28		28		4,215			0	12	04/25/2035	3FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		05/25/2012	MBS Paydown 0.1752084		9,124	9,124	7,664	7,693		71		71		9,124			0	33	04/25/2035	3FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2012	MBS Paydown 0.17405466		6,922	6,922	5,815	5,837		66		66		6,922			0	30	04/25/2035	3FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		04/25/2012	MBS Paydown 0.18953086		2,926	2,926	1,522	1,522		679		679		2,926			0	9	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		05/25/2012	MBS Paydown 0.18818734		4,031	4,031	2,096	2,096		935		935		4,031			0	15	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2012	MBS Paydown 0.18611445		6,219	6,219	3,234	1,442		0		0		6,219			0	28	08/25/2035	4FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		04/25/2012	MBS Paydown 0.389185008		7,388	7,388	4,359	2,747		27		27		7,388			0	135	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		6,855	6,855	4,044	2,549		50		50		6,855			0	157	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		7,388	7,388	4,359	2,747		34		34		7,388			0	203	06/25/2035	3FM
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		0		15,089			0	28	06/25/2039	6FE

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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 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)
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.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		03/31/2012	Prior Period Adjustment.....									0	43,017		(43,017)	(43,017)			06/25/2039	6FE.....
459745 ZZ 1	INTL LEASE/DELOS L+500 3/17/2016.....		04/12/2012	Paydown 100.0.....		2,000,000	2,000,000	1,987,500	1,990,492	9,508			9,508	2,000,000			0	40,444	03/17/2016	3FE.....	
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		04/04/2012	Paydown 100.0.....		44,118	44,118	43,677	44,118				0	44,118			0	741	06/28/2013	3FE.....	
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		04/18/2012	Paydown 100.0.....		52,425	52,425	51,901	52,425				0	52,425			0	983	06/28/2013	3FE.....	
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		05/03/2012	Paydown 100.0.....		11,578	11,578	11,462	11,578				0	11,578			0	241	06/28/2013	3FE.....	
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		05/18/2012	Paydown 100.0.....		12,286	12,286	12,163	12,286				0	12,286			0	282	06/28/2013	3FE.....	
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		06/06/2012	Paydown 100.0.....		12,362	12,362	12,239	12,362				0	12,362			0	316	06/28/2013	3FE.....	
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....		06/20/2012	Paydown 100.0.....		17,710	17,710	17,533	17,710				0	17,710			0	487	06/28/2013	3FE.....	
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....		04/15/2012	MBS Paydown 0.89448057.....		6,862	6,862	6,860	6,861	0			0	6,862			0	87	12/15/2048	1FE.....	
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....		05/15/2012	MBS Paydown 0.886280155.....		8,200	8,200	8,199	8,199	0			0	8,200			0	131	12/15/2048	1FE.....	
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....		06/15/2012	MBS Paydown 0.876785109.....		9,495	9,495	9,493	9,493	0			0	9,495			0	181	12/15/2048	1FE.....	
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....		04/15/2012	MBS Paydown 0.966038592.....		9,086	9,076	9,073	9,074	1			1	9,086			0	126	10/15/2056	1FE.....	
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....		05/15/2012	MBS Paydown 0.96342347.....		5,230	5,230	5,229	5,229	0			0	5,230			0	102	10/15/2056	1FE.....	
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....		06/15/2012	MBS Paydown 0.958995928.....		8,855	8,855	8,853	8,853	0			0	8,855			0	208	10/15/2056	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.....	
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....		04/15/2012	MBS Paydown 0.616680146.....		1,482	1,482	1,269	1,239	51			51	1,482			0	3	07/15/2019	1FM.....	
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....		05/15/2012	MBS Paydown 0.339234472.....		554,891	554,891	475,126	464,029	86,149			86,149	554,891			0	1,485	07/15/2019	1FM.....	
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....		06/15/2012	MBS Paydown 0.250130603.....		178,208	178,208	152,590	149,027	26,665			26,665	178,208			0	571	07/15/2019	1FM.....	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		04/25/2012	MBS Paydown 0.49820338.....		4,049	4,049	3,896	3,683	(9)			(9)	4,049			0	81	12/25/2035	4FM.....	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		05/25/2012	MBS Paydown 0.49565482.....		3,823	3,823	3,678	3,477	(13)			(13)	3,823			0	96	12/25/2035	4FM.....	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		06/25/2012	MBS Paydown 0.49357402.....		3,121	3,121	3,003	2,839	(15)			(15)	3,121			0	94	12/25/2035	4FM.....	
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		04/25/2012	MBS Paydown 0.905237523.....		30,500	30,500	28,556	27,552				0	30,500			0	585	03/25/2036	3FM.....	
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		04/25/2012	Pass-Through Loss.....				2,229	2,087				0				0	43	03/25/2036	3FM.....	
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		05/25/2012	MBS Paydown 0.895018454.....		1,641	1,641	1,536	17,205	(2,600)			(2,600)	1,641			0	39	03/25/2036	3FM.....	
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		05/25/2012	Pass-Through Loss.....				18,797	17,599				0				0	450	03/25/2036	3FM.....	
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		06/25/2012	MBS Paydown 0.88031964.....		26,073	26,073	24,410	24,747	2,675			2,675	26,073			0	750	03/25/2036	3FM.....	
46627M EC 7	JPAL 2006-S1 1A65 NAS 5.75 3/25/36.....		06/25/2012	Pass-Through Loss.....				3,325	3,113				0				0	96	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.....		70	70	52	58	(0)			(0)	70			0	2	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.....		264,140	264,140	196,784	220,528	42,820			42,820	264,140			0	7,577	11/25/2036	3FM.....	
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....		04/25/2012	MBS Paydown 0.10220531.....		9,129	9,129	7,303	4,192	3,122			3,122	9,129			0	85	06/25/2036	1FM.....	
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....		05/25/2012	MBS Paydown 0.09986926.....		18,688	18,688	14,951	8,581	8,738			8,738	18,688			0	219	06/25/2036	1FM.....	
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....		06/25/2012	MBS Paydown 0.09811883.....		14,003	14,003	11,203	6,430	6,076			6,076	14,003			0	199	06/25/2036	1FM.....	
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....		04/25/2012	MBS Paydown 0.342085046.....		42,835	42,835	33,946	34,140	2,427			2,427	42,835			0	64	07/25/2036	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 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 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)
46629H	AB 2 JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....		05/25/2012	MBS Paydown 0.339794749.....		11,451	11,451	9,075	9,127		191		191		11,451			0	21	07/25/2036	1FM....
46629P	AM 0 JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....		04/15/2012	MBS Paydown 0.919976903.....		4,254	4,254	4,113	4,254		(1)		(1)		4,254			0	75	05/15/2047	1FM....
46629P	AM 0 JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....		05/15/2012	MBS Paydown 0.892043555.....		55,867	55,867	54,014	55,867		(19)		(19)		55,867			0	1,233	05/15/2047	1FM....
46629P	AM 0 JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....		06/15/2012	MBS Paydown 0.807745069.....		168,597	168,597	163,006	168,597		(196)		(196)		168,597			0	4,466	05/15/2047	1FM....
46629Y	AB 5 JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		04/12/2012	MBS Paydown 0.870151396.....		27,966	27,966	26,144	27,086		83		83		27,966			0	508	06/12/2047	1FM....
46629Y	AB 5 JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		05/12/2012	MBS Paydown 0.860395311.....		21,327	21,327	19,938	20,656		83		83		21,327			0	484	06/12/2047	1FM....
46629Y	AB 5 JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		06/12/2012	MBS Paydown 0.833940115.....		57,831	57,831	54,064	56,012		930		930		57,831			0	1,575	06/12/2047	1FM....
46630J	AB 5 JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....		04/15/2012	MBS Paydown 0.95333443.....		23,023	23,023	21,603	22,245		55		55		23,023			0	417	01/15/2049	1FM....
46630J	AB 5 JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....		05/15/2012	MBS Paydown 0.948959115.....		26,252	26,252	24,633	25,365		78		78		26,252			0	594	01/15/2049	1FM....
46630J	AB 5 JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....		06/15/2012	MBS Paydown 0.933382133.....		93,462	93,462	87,698	90,303		359		359		93,462			0	2,539	01/15/2049	1FM....
46630P	AP 0 JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....		04/25/2012	MBS Paydown 0.017754282.....		669	669	651	669				0		669			0	12	04/25/2037	3FM....
46630P	AP 0 JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....		05/25/2012	MBS Paydown 0.017642613.....		279	279	272	279				0		279			0	6	04/25/2037	3FM....
46630P	AP 0 JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....		06/25/2012	MBS Paydown 0.017343866.....		747	747	727	747				0		747			0	21	04/25/2037	3FM....
46632T	AA 3 JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		04/27/2012	MBS Paydown 0.56871804.....		41,102	41,102	32,522	33,022		7,329		7,329		41,102			0	589	07/27/2037	1FM....
46632T	AA 3 JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		05/27/2012	MBS Paydown 0.562407293.....		31,554	31,554	24,967	25,351		272		272		31,554			0	554	07/27/2037	1FM....
46632T	AA 3 JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		06/27/2012	MBS Paydown 0.556811703.....		27,978	27,978	22,138	22,478		316		316		27,978			0	565	07/27/2037	1FM....
46633A	AA 3 JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....		04/26/2012	MBS Paydown 0.446169626.....		35,678	35,678	27,338	28,601		443		443		35,678			0	305	03/26/2037	1FM....
46633A	AA 3 JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....		05/26/2012	MBS Paydown 0.436227873.....		49,709	49,709	38,089	39,849		842		842		49,709			0	547	03/26/2037	1FM....
46633A	AA 3 JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....		06/26/2012	MBS Paydown 0.426077622.....		50,751	50,751	38,888	40,685		1,152		1,152		50,751			0	683	03/26/2037	1FM....
46633A	AC 9 JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		04/26/2012	MBS Paydown 0.556905837.....		56,534	56,534	43,850	51,840		657		657		56,534			0	1,728	11/26/2036	1FM....
46633A	AC 9 JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		06/26/2012	MBS Paydown 0.545126993.....		36,514	36,514	28,322	33,483		621		621		36,514			0	1,556	11/26/2036	1FM....
46633A	AG 0 JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE....		04/26/2012	MBS Paydown 0.445241936.....		64,434	64,434	46,876	52,656		1,290		1,290		64,434			0	2,040	06/26/2037	1FM....
46633A	AG 0 JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE....		05/26/2012	MBS Paydown 0.435453893.....		58,728	58,728	42,725	47,993		1,573		1,573		58,728			0	2,325	06/26/2037	1FM....
46633A	AG 0 JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE....		06/26/2012	MBS Paydown 0.41826469.....		103,135	103,135	75,031	84,283		8,023		8,023		103,135			0	4,899	06/26/2037	1FM....
46633K	AY 9 JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		04/26/2012	MBS Paydown 0.406365272.....		290,943	290,943	275,668	281,272		5,299		5,299		290,943			0	5,237	05/26/2037	1FM....
46633K	AY 9 JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		05/26/2012	MBS Paydown 0.387333849.....		95,157	95,157	90,161	91,994		66		66		95,157			0	2,133	05/26/2037	1FM....
46633K	AY 9 JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		06/26/2012	MBS Paydown 0.383010229.....		21,618	21,618	20,483	20,900		187		187		21,618			0	579	05/26/2037	1FM....
46633P	BQ 4 JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....		04/27/2012	MBS Paydown 0.408256818.....		47,049	47,049	43,682	44,488		236		236		47,049			0	403	03/27/2037	1FM....
46633P	BQ 4 JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....		05/27/2012	MBS Paydown 0.39514637.....		65,552	65,552	60,861	61,984		453		453		65,552			0	722	03/27/2037	1FM....
46633P	BQ 4 JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....		06/27/2012	MBS Paydown 0.381760969.....		66,927	66,927	62,138	63,284		623		623		66,927			0	901	03/27/2037	1FM....
46634B	BY 7 JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....		04/26/2012	MBS Paydown 0.671938852.....		13,928	13,928	13,771	13,758		7		7		13,928			0	267	12/26/2035	1FM....
46634B	BY 7 JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....		05/26/2012	MBS Paydown 0.657384147.....		43,664	43,664	43,173	43,130		292		292		43,664			0	1,047	12/26/2035	1FM....
46634B	BY 7 JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....		06/26/2012	MBS Paydown 0.633391543.....		71,978	71,978	71,168	71,097		548		548		71,978			0	2,070	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.....		124,204	124,204	124,204	124,088		(303)		(303)		124,204			0	3,104	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.....		28,321	28,321	28,321	28,294		(3)		(3)		28,321			0	849	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.....		42,580	42,580	43,118	42,995		(18)		(18)		42,580			0	852	07/26/2036	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	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)
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....		05/26/2012	MBS Paydown 0.910699675.....		72,774	72,774	73,693	73,483	(478)			(478)		72,774			0	1,820	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.....		49,374	49,374	49,998	49,855	(155)			(155)		49,374			0	1,481	07/26/2036	1FM....
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....		04/26/2012	MBS Paydown 0.862963845.....		18,590	18,590	19,938	19,623	(86)			(86)		18,590			0	355	03/26/2039	1FM....
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....		05/26/2012	MBS Paydown 0.854527699.....		16,872	16,872	18,096	17,809	(104)			(104)		16,872			0	403	03/26/2039	1FM....
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....		06/26/2012	MBS Paydown 0.836851296.....		35,353	35,353	37,916	37,316	(1,143)			(1,143)		35,353			0	1,014	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.....		225,908	225,908	209,812	209,812	8,397			8,397		225,908			0	2,386	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.....		108,232	108,232	100,521	100,521	469			469		108,232			0	1,396	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.....		329,216	329,216	305,760	305,760	16,540			16,540		329,216			0	5,006	06/26/2035	1Z.....
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....		04/25/2012	MBS Paydown 0.75295664.....		38,192	38,192	35,210	32,377	(182)			(182)		38,192			0	1,112	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.....		32,268	32,268	29,748	27,354	(195)			(195)		32,268			0	1,169	06/25/2047	3FM....
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....		06/25/2012	MBS Paydown 0.733710313.....		92,834	92,834	85,585	78,699	7,295			7,295		92,834			0	4,020	06/25/2047	3FM....
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....		04/26/2012	MBS Paydown 0.453009576.....		3,375	3,375	2,917	3,015	26			26		3,375			0	31	01/25/2037	1FM....
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....		05/26/2012	MBS Paydown 0.441014306.....		21,597	21,597	18,665	19,291	1,696			1,696		21,597			0	249	01/25/2037	1FM....
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....		06/26/2012	MBS Paydown 0.432470597.....		15,383	15,383	13,295	13,740	167			167		15,383			0	213	01/25/2037	1FM....
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....		04/26/2012	MBS Paydown 0.521634029.....		29,145	29,145	23,048	24,199	259			259		29,145			0	274	01/25/2039	1FM....
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....		05/26/2012	MBS Paydown 0.51557037.....		30,318	30,318	23,976	25,173	364			364		30,318			0	350	01/25/2039	1FM....
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....		06/26/2012	MBS Paydown 0.511868655.....		18,509	18,509	14,637	15,368	282			282		18,509			0	253	01/25/2039	1FM....
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....		04/26/2012	Pass-Through Loss.....			45,214	10,160					0					0	298	01/25/2039	1FM....
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....		05/26/2012	Pass-Through Loss.....			23,438	5,267					0					0	205	01/25/2039	1FM....
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....		06/26/2012	Pass-Through Loss.....			39,506	8,877					0					0	585	01/25/2039	1FM....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....		04/26/2012	Pass-Through Loss.....			4,680	973					0					0	43	01/25/2037	1FM....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....		05/26/2012	Pass-Through Loss.....			13,940	2,898					0					0	161	01/25/2037	1FM....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....		06/26/2012	Pass-Through Loss.....			3,511	730					0					0	49	01/25/2037	1FM....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....		04/26/2012	MBS Paydown 0.522974702.....		13,501	13,501	13,501	13,428	13			13		13,501			0	296	09/26/2036	1FM....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....		05/26/2012	MBS Paydown 0.508002154.....		15,161	15,161	15,161	15,078	16			16		15,161			0	416	09/26/2036	1FM....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....		06/26/2012	MBS Paydown 0.500642244.....		7,452	7,452	7,452	7,412	3			3		7,452			0	245	09/26/2036	1FM....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....		04/26/2012	Pass-Through Loss.....			12,367	9,749					0					0	341	09/26/2036	6FM....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....		05/26/2012	Pass-Through Loss.....			20,008	15,772					0					0	662	09/26/2036	6FM....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....		06/26/2012	Pass-Through Loss.....			4,524	3,566					0					0	174	09/26/2036	6FM....
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....		04/26/2012	MBS Paydown 0.447125864.....		39,016	39,016	39,016	39,016				0		39,016			0	392	01/26/2047	1FM....
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....		05/26/2012	MBS Paydown 0.421482523.....		66,308	66,308	66,308	66,308				0		66,308			0	822	01/26/2047	1FM....
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....		06/26/2012	MBS Paydown 0.412444585.....		23,370	23,370	23,370	23,370				0		23,370			0	346	01/26/2047	1FM....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....		04/26/2012	MBS Paydown 0.534454468.....		20,732	20,732	20,732	20,567	36			36		20,732			0	435	09/26/2036	1FM....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....		05/26/2012	MBS Paydown 0.512267535.....		11,648	11,648	11,648	11,555	16			16		11,648			0	303	09/26/2036	1FM....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....		06/26/2012	MBS Paydown 0.490839635.....		11,250	11,250	11,250	11,160	21			21		11,250			0	348	09/26/2036	1FM....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		04/26/2012	MBS Paydown 0.287087899.....		12,871	12,871	13,093	12,871				0		12,871			0	304	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	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)
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		05/26/2012	MBS Paydown 0.280812568.....		6,024	6,024	6,129	6,024				0		6,024			0	170	01/26/2036	1FM....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		06/26/2012	MBS Paydown 0.272452566.....		8,026	8,026	8,165	8,026				0		8,026			0	263	01/26/2036	1FM....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		03/31/2012	Prior Period Adjustment.....									0	34,819		(34,819)	(34,819)			01/26/2036	1FM....
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....		04/26/2012	MBS Paydown 0.382302978.....		8,874	8,874	8,874	8,873		0		0		8,874			0	14	09/26/2036	1FM....
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....		05/26/2012	MBS Paydown 0.374148564.....		11,394	11,394	11,394	11,394		0		0		11,394			0	20	09/26/2036	1FM....
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....		06/26/2012	MBS Paydown 0.351682434.....		31,393	31,393	31,393	31,390		1		1		31,393			0	94	09/26/2036	1FM....
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....		04/26/2012	Pass-Through Loss.....			12,812	3,998					0					0	5	09/26/2036	1FM....
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....		05/26/2012	Pass-Through Loss.....			8,650	2,699					0					0	4	09/26/2036	1FM....
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....		06/26/2012	Pass-Through Loss.....			13,895	4,336					0					0	44	09/26/2036	1FM....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		04/26/2012	MBS Paydown 0.446055848.....		8,475	8,475	8,475	8,432		2		2		8,475			0	184	07/26/2037	1FM....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		05/26/2012	MBS Paydown 0.430813276.....		41,451	41,451	41,451	41,240		27		27		41,451			0	1,122	07/26/2037	1FM....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		06/26/2012	MBS Paydown 0.418368566.....		33,843	33,843	33,843	33,670		26		26		33,843			0	1,099	07/26/2037	1FM....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		03/30/2012	Prior Period Adjustment.....		(17,522)							0	(16,948)		(574)	(574)			07/26/2037	1FM....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		04/26/2012	Pass-Through Loss.....			25,629	12,731					0					0	698	07/26/2037	1FM....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		05/26/2012	Pass-Through Loss.....			35,504	17,636					0					0	1,160	07/26/2037	1FM....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		06/26/2012	Pass-Through Loss.....			16,783	8,337					0					0	639	07/26/2037	1FM....
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....		04/21/2012	MBS Paydown 0.470160199.....		5,136	5,136	5,136	4,798		(63)		(63)		5,136			0	90	05/21/2036	1FM....
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....		05/21/2012	MBS Paydown 0.452430016.....		19,860	19,860	19,860	18,551		(1,696)		(1,696)		19,860			0	435	05/21/2036	1FM....
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....		06/21/2012	MBS Paydown 0.437700083.....		16,499	16,499	16,499	15,412		(345)		(345)		16,499			0	434	05/21/2036	1FM....
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36.....		04/21/2012	Pass-Through Loss.....			12,039	3,914					0					0	211	05/21/2036	1FM....
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36.....		05/21/2012	Pass-Through Loss.....			13,410	4,360					0					0	294	05/21/2036	1FM....
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36.....		06/21/2012	Pass-Through Loss.....			22,476	7,308					0					0	591	05/21/2036	1FM....
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....		04/26/2012	MBS Paydown 0.231720513.....		43,742	43,742	43,742	43,610		262		262		43,742			0	553	04/26/2047	1FM....
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....		05/26/2012	MBS Paydown 0.229067906.....		1,536	1,536	1,536	1,531				0		1,536			0	23	04/26/2047	1FM....
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....		06/26/2012	MBS Paydown 0.217963897.....		6,429	6,429	6,429	6,410		3		3		6,429			0	110	04/26/2047	1FM....
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....		04/26/2012	MBS Paydown 0.562250131.....		19,425	19,425	19,045	19,159		37		37		19,425			0	356	06/26/2037	1FM....
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....		05/26/2012	MBS Paydown 0.552426348.....		21,388	21,388	20,970	21,095		68		68		21,388			0	490	06/26/2037	1FM....
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....		06/26/2012	MBS Paydown 0.551771625.....		1,425	1,425	1,398	1,406		1		1		1,425			0	39	06/26/2037	1FM....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....		04/26/2012	MBS Paydown 0.441304071.....		15,142	15,142	15,142	14,734		(98)		(98)		15,142			0	278	08/26/2037	1FM....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....		05/26/2012	MBS Paydown 0.440006251.....		2,582	2,582	2,582	2,513		(22)		(22)		2,582			0	59	08/26/2037	1FM....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....		06/26/2012	MBS Paydown 0.437175762.....		5,632	5,632	5,632	5,480		(63)		(63)		5,632			0	155	08/26/2037	1FM....
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....		04/26/2012	MBS Paydown 0.539956737.....		29,155	29,155	29,155	29,142		(44)		(44)		29,155			0	680	08/26/2037	1FM....
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....		05/26/2012	MBS Paydown 0.520606329.....		47,598	47,598	47,598	47,576		(122)		(122)		47,598			0	1,388	08/26/2037	1FM....
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....		06/26/2012	MBS Paydown 0.514313041.....		15,480	15,480	15,480	15,473		(3)		(3)		15,480			0	542	08/26/2037	1FM....
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		04/26/2012	MBS Paydown 0.305954063.....		23,815	23,815	23,815	23,815				0		23,815			0	218	09/26/2035	1FM....

QE05.12

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 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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		05/26/2012	MBS Paydown 0.281809531.....		47,387	47,387	47,387	47,387				0		47,387			0	544	09/26/2035	1FM.....
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		06/26/2012	MBS Paydown 0.267111461.....		28,847	28,847	28,847	28,847				0		28,847			0	399	09/26/2035	1FM.....
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		04/26/2012	MBS Paydown 0.251086398.....		11,687	11,687	11,687	11,892		(50)		(50)		11,687			0	203	04/26/2037	1FM.....
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		05/26/2012	MBS Paydown 0.234731504.....		24,125	24,125	24,125	24,547		(281)		(281)		24,125			0	523	04/26/2037	1FM.....
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		06/26/2012	MBS Paydown 0.214952416.....		29,175	29,175	29,175	29,686		(432)		(432)		29,175			0	758	04/26/2037	1FM.....
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		05/26/2012	Pass-Through Loss.....			12,578	2,112					0					0	273	04/26/2037	5FM.....
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		06/26/2012	Pass-Through Loss.....			5,238	880					0					0	136	04/26/2037	5FM.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		04/26/2012	MBS Paydown 0.863509639.....		11,145	11,145	10,120	11,145		(11,145)		(11,145)		11,145			0	191	06/26/2037	1FM.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		05/26/2012	MBS Paydown 0.801058906.....		19,020	19,020	17,271	19,020		(19,021)		(19,021)		19,020			0	408	06/26/2037	1FM.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		06/26/2012	MBS Paydown 0.744765496.....		17,145	17,145	15,568	17,145		(17,145)		(17,145)		17,145			0	441	06/26/2037	1FM.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		03/31/2012	Prior Period Adjustment.....									0		30,425		(30,425)	(30,425)		06/26/2037	1FM.....
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....		04/26/2012	MBS Paydown 0.305552389.....		18,020	17,974	17,974	17,974				0		18,020			0	425	12/26/2036	1FM.....
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....		05/26/2012	MBS Paydown 0.270896594.....		36,389	36,389	36,389	36,389				0		36,389			0	1,030	12/26/2036	1FM.....
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....		06/26/2012	MBS Paydown 0.240105611.....		32,331	32,331	32,331	32,331				0		32,331			0	1,066	12/26/2036	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		05/26/2012	MBS Paydown 0.566544019.....		4,323	4,323	4,202	4,202		(3)		(3)		4,323			0	24	11/26/2037	1Z.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		06/26/2012	MBS Paydown 0.555995684.....		58,016	58,016	56,384	56,384		393		393		58,016			0	654	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.....		3,698	3,698	3,698	3,674		1		1		3,698			0	93	02/26/2037	1FM.....
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		05/26/2012	MBS Paydown 0.457039794.....		3,964	3,964	3,964	3,939		1		1		3,964			0	119	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.....		6,112	6,112	6,112	6,073		2		2		6,112			0	214	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		04/26/2012	Pass-Through Loss.....			2,128	1,672					0					0	53	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		05/26/2012	Pass-Through Loss.....			4,138	3,251					0					0	124	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		06/26/2012	Pass-Through Loss.....			2,026	1,592					0					0	71	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		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		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		6		21,394			0	719	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	6,922					0					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	13,461					0					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	6,589					0					0	204	02/26/2037	1FM.....
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....		04/26/2012	MBS Paydown 0.735548255.....		83,945	83,945	83,945	83,945				0		83,945			0	1,429	11/26/2037	1FM.....
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....		05/26/2012	MBS Paydown 0.650555495.....		40,614	40,614	40,614	40,614				0		40,614			0	860	11/26/2037	1FM.....
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....		06/26/2012	MBS Paydown 0.54868678.....		48,678	48,678	48,678	48,678				0		48,678			0	1,229	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.....		1,007	1,007	1,007	1,007				0		1,007			0	20	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.....		5,881	5,881	5,881	5,881				0		5,881			0	147	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.....		3,512	3,512	3,512	3,512				0		3,512			0	105	07/26/2036	1FM.....
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....		04/26/2012	Pass-Through Loss.....			4,192	773					0					0	84	07/26/2036	1FM.....
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....		05/26/2012	Pass-Through Loss.....			2,464	454					0					0	62	07/26/2036	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	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/Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....		06/26/2012	Pass-Through Loss.....			1,018	188					0					0	31	07/26/2036	1FM....
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....		04/26/2012	MBS Paydown 0.242425099.....		4,225	4,225	4,225	4,225				0		4,225			0	74	04/26/2037	1FM....
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....		05/26/2012	MBS Paydown 0.235760497.....		5,667	5,667	5,667	5,667				0		5,667			0	127	04/26/2037	1FM....
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....		06/26/2012	MBS Paydown 0.227099084.....		7,365	7,365	7,365	7,365				0		7,365			0	199	04/26/2037	1FM....
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....		04/26/2012	MBS Paydown 0.946444999.....		21,572	21,572	21,572	21,540		(9)		(9)		21,572			0	399	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.....		16,982	16,982	16,982	16,957		(2)		(2)		16,982			0	392	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.....		35,044	35,044	35,044	34,992		(39)		(39)		35,044			0	968	11/26/2035	2FM....
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....		04/26/2012	Pass-Through Loss.....				8,608					0					0	159	11/26/2035	1FM....
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....		05/26/2012	Pass-Through Loss.....			10,634	10,578					0					0	245	11/26/2035	1FM....
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....		06/26/2012	Pass-Through Loss.....			18,423	18,326					0					0	508	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.....		29,100	29,100	29,100	28,895		54		54		29,100			0	570	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.....		16,247	16,247	16,247	16,132		15		15		16,247			0	397	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.....		6,219	6,219	6,219	6,175		6		6		6,219			0	182	05/26/2036	1FM....
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....		04/26/2012	Pass-Through Loss.....			3,352	2,854					0					0	65	05/26/2036	1FM....
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....		05/26/2012	Pass-Through Loss.....			5,328	4,535					0					0	130	05/26/2036	1FM....
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....		06/26/2012	Pass-Through Loss.....			2,281	1,942					0					0	67	05/26/2036	1FM....
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....		04/26/2012	MBS Paydown 0.259180562.....		41,520	41,520	40,433	40,570		436		436		41,520			0	1,043	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.....		8,915	8,915	8,682	8,711		67		67		8,915			0	269	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.....		17,865	17,865	17,397	17,456		146		146		17,865			0	628	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.....		10,949	10,949	10,949	11,076		(4)		(4)		10,949			0	219	04/26/2036	1FM....
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....		05/26/2012	MBS Paydown 0.59550145.....		11,384	11,384	11,384	11,517		(7)		(7)		11,384			0	285	04/26/2036	1FM....
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....		06/26/2012	MBS Paydown 0.584212816.....		15,567	15,567	15,567	15,748		(78)		(78)		15,567			0	467	04/26/2036	1FM....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....		04/26/2012	Pass-Through Loss.....			4,822	2,155					0					0	96	04/26/2036	1FM....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....		05/26/2012	Pass-Through Loss.....			3,412	1,525					0					0	85	04/26/2036	1FM....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....		06/26/2012	Pass-Through Loss.....			3,219	1,438					0					0	97	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.....		3,245	3,245	3,245	3,245				0		3,245			0	65	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.....		4,230	4,230	4,230	4,230				0		4,230			0	106	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.....		5,792	5,792	5,792	5,792				0		5,792			0	174	07/26/2036	1FM....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		04/26/2012	Pass-Through Loss.....			1,142	1,102					0					0	23	07/26/2036	6FM....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		05/26/2012	Pass-Through Loss.....			3,034	2,926					0					0	76	07/26/2036	6FM....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		06/26/2012	Pass-Through Loss.....			2,448	2,361					0					0	73	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.....		13,246	13,246	13,246	13,169		2		2		13,246			0	265	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.....		4,439	4,439	4,439	4,414		1		1		4,439			0	111	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.....		7,499	7,499	7,499	7,456		2		2		7,499			0	225	03/26/2036	1FM....
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....		04/26/2012	MBS Paydown 0.427174569.....		1,032	1,032	1,040	1,038		(0)		(0)		1,032			0	21	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.....		3,553	3,553	3,582	3,573		(5)		(5)		3,553			0	89	03/26/2037	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 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)
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....		06/26/2012	MBS Paydown 0.416890002.....		1,244	1,244	1,254	1,251		(1)		(1)		1,244			0	37	03/26/2037	1FM....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....		05/26/2012	Pass-Through Loss.....			1,404	1,415					0					0	33	03/26/2037	1FM....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....		06/26/2012	Pass-Through Loss.....			2,276	2,294					0					0	65	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.....		7,344	7,344	7,455	7,423		(3)		(3)		7,344			0	141	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.....		5,400	5,400	5,482	5,458		(5)		(5)		5,400			0	129	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.....		10,262	10,262	10,417	10,373		(13)		(13)		10,262			0	295	04/26/2037	1FM....
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....		04/26/2012	Pass-Through Loss.....			5,931	6,021					0					0	114	04/26/2037	1FM....
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....		05/26/2012	Pass-Through Loss.....			6,949	7,054					0					0	166	04/26/2037	1FM....
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....		06/26/2012	Pass-Through Loss.....			8,583	8,712					0					0	247	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.....		8,436	8,436	8,436	8,407		4		4		8,436			0	162	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.....		20,926	20,926	20,926	20,854		13		13		20,926			0	501	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.....		6,414	6,414	6,414	6,392		7		7		6,414			0	184	01/26/2036	1FM....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		04/26/2012	Pass-Through Loss.....			3,248	3,220					0					0	62	01/26/2036	1FM....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		05/26/2012	Pass-Through Loss.....			7,482	7,417					0					0	179	01/26/2036	1FM....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		06/26/2012	Pass-Through Loss.....			2,646	2,623					0					0	76	01/26/2036	1FM....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....		04/26/2012	MBS Paydown 0.253247754.....		4,484	4,484	4,484	4,484				0		4,484			0	82	02/26/2036	1FM....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....		05/26/2012	MBS Paydown 0.246944395.....		4,427	4,427	4,427	4,427				0		4,427			0	101	02/26/2036	1FM....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....		06/26/2012	MBS Paydown 0.236376831.....		7,422	7,422	7,422	7,422				0		7,422			0	204	02/26/2036	1FM....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		04/26/2012	Pass-Through Loss.....			3,437	478					0					0	63	02/26/2036	1FM....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		05/26/2012	Pass-Through Loss.....			3,370	469					0					0	77	02/26/2036	1FM....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		06/26/2012	Pass-Through Loss.....			3,645	507					0					0	100	02/26/2036	1FM....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		04/26/2012	MBS Paydown 0.341932131.....		11,715	11,715	11,715	11,655		5		5		11,715			0	204	06/26/2036	1FM....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		05/26/2012	MBS Paydown 0.333009434.....		11,648	11,648	11,648	11,588		7		7		11,648			0	253	06/26/2036	1FM....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		06/26/2012	MBS Paydown 0.316668872.....		21,331	21,331	21,331	21,221		15		15		21,331			0	555	06/26/2036	1FM....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....		04/26/2012	MBS Paydown 0.493668872.....		8,046	8,046	8,046	8,040		0		0		8,046			0	25	01/26/2047	1FM....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....		05/26/2012	MBS Paydown 0.480437739.....		19,270	19,270	19,270	19,256		1		1		19,270			0	74	01/26/2047	1FM....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....		06/26/2012	MBS Paydown 0.476184286.....		6,195	6,195	6,195	6,190		0		0		6,195			0	28	01/26/2047	1FM....
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		04/26/2012	MBS Paydown 0.343354119.....		3,460	3,460	3,460	3,416		5		5		3,460			0	75	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.....		10,941	10,941	10,941	10,799		75		75		10,941			0	296	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.....		14,326	14,326	14,326	14,141		115		115		14,326			0	466	03/26/2036	1FM....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		04/26/2012	Pass-Through Loss.....			8,295	1,745					0					0	231	03/26/2036	4FM....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		05/26/2012	Pass-Through Loss.....			17,206	3,621					0					0	572	03/26/2036	4FM....
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		06/26/2012	Pass-Through Loss.....			9,755	2,053					0					0	377	03/26/2036	4FM....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		04/26/2012	MBS Paydown 0.545375139.....		14,608	14,608	13,476	13,687		301		301		14,608			0	128	03/26/2037	1FM....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		05/26/2012	MBS Paydown 0.536625178.....		17,500	17,500	16,144	16,397		498		498		17,500			0	194	03/26/2037	1FM....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		06/26/2012	MBS Paydown 0.523658754.....		25,933	25,933	23,923	24,298		1,058		1,058		25,933			0	346	03/26/2037	1FM....

QE05.15

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 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 Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2012	Sinking Fund Redemption 100.0		57,614	57,614	56,894	56,949		22		22		57,614			0	1,786	10/01/2022	1
525241 AA 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/31/2012	Prior Period Adjustment		210	210	210	210				0		210			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		1,106	1,106	719	587		54		54		1,106			0	19	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2012	MBS Paydown 0.432436516		2,681	2,681	1,743	3,800		376		376		2,681			0	57	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2012	Pass-Through Loss			4,478	2,910					0					0	95	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2012	Pass-Through Loss			7,105	4,618					0					0	178	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		04/25/2012	MBS Paydown 0.458778033		73,994	73,994	64,375	64,833		201		201		73,994			0	1,434	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		05/25/2012	MBS Paydown 0.458143975		5,072	5,072	4,413	4,444		26		26		5,072			0	123	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2012	MBS Paydown 0.457526037		4,944	4,944	4,301	4,331		26		26		4,944			0	144	07/25/2047	1FM
53079E AC 8	LIBERTY MUTUAL 5.75 03/15/2014		05/07/2012	Cash Tender 107.248		1,072,480	1,000,000	992,610	997,980		2,020		2,020		1,000,000		72,480	72,480	37,056	03/15/2014	2FE
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		04/12/2012	MBS Paydown 0.32411789		307	307	301	304		0		0		307			0	5	12/12/2049	1FM
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		05/12/2012	MBS Paydown 0.217817956		318,900	318,900	312,821	315,954		2,550		2,550		318,900			0	6,793	12/12/2049	1FM
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		06/12/2012	MBS Paydown 0.217514504		910	910	893	902		2		2		910			0	23	12/12/2049	1FM
587405 AB 7	MERCANTILE BANKS B 4.625 04/15/2013		04/19/2012	CITIGROUP		2,070,180	2,000,000	1,958,360	1,993,022		1,655		1,655		1,994,677		75,503	75,503	48,563	04/15/2013	2FE
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		04/01/2012	MBS Paydown 0.07887953		5,867	5,867	6,026	5,967		(16)		(16)		5,867			0	244	04/01/2030	3AM
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2011		04/20/2012	MBS Paydown 0.842857143		157,143	157,143	159,500	159,500		(210)		(210)		157,143			0	2,455	10/20/2021	2AM
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39		04/15/2012	MBS Paydown 0.0		206,009	206,009	208,399	308,670		1,720		1,720		206,009			0	4,106	01/15/2039	1FM
61748A AE 6	MORGAN STANLEY 4.75 04/01/2014		06/05/2012	MORGAN STANLEY & CO		1,972,600	2,000,000	1,915,260	1,976,888		4,272		4,272		1,981,160		(8,560)	(8,560)	65,181	04/01/2014	2FE
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		04/25/2012	MBS Paydown 0.35649636		9,886	9,886	8,354	8,421		115		115		9,886			0	12	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		05/25/2012	MBS Paydown 0.35274086		9,389	9,389	7,933	7,997		132		132		9,389			0	13	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2012	MBS Paydown 0.34755514		12,964	12,964	10,955	11,043		215		215		12,964			0	22	06/25/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		04/26/2012	MBS Paydown 0.46311124		441	441	441	443		(0)		(0)		441			0	10	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		05/26/2012	MBS Paydown 0.454046898		36,257	36,257	36,257	36,446		(15)		(15)		36,257			0	982	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		06/26/2012	MBS Paydown 0.439929948		56,468	56,468	56,468	56,761		(353)		(353)		56,468			0	1,835	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		04/26/2012	Pass-Through Loss			3,354	1,404					0					0	73	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		05/26/2012	Pass-Through Loss			40,991	17,162					0					0	1,110	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/26/2012	Pass-Through Loss			5,245	2,196					0					0	170	10/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		04/19/2012	MBS Paydown 0.774894318		89,522	89,522	88,190	88,356		1,009		1,009		89,522			0	1,268	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		128,302	128,302	126,393	126,630		1,453		1,453		128,302			0	2,272	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		88,069	88,069	86,759	86,922		1,004		1,004		88,069			0	1,871	12/17/2040	1FE
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		04/25/2012	MBS Paydown 0.26193946		7,879	7,879	4,333	4,728		110		110		7,879			0	16	05/25/2035	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		05/25/2012	MBS Paydown 0.26035528		4,927	4,927	2,710	2,956		94		94		4,927			0	12	05/25/2035	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		06/25/2012	MBS Paydown 0.25939159		2,997	2,997	1,648	1,798		69		69		2,997			0	9	05/25/2035	1FM
620076 AY 5	MOTOROLA INC 5.375 11/15/2012		06/14/2012	Make Whole Call 102.086		3,062,580	3,000,000	2,997,030	2,999,445		555		555		3,000,000		62,580	62,580	93,615	11/15/2012	2FE
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		04/25/2012	MBS Paydown 0.14242572		1,632	1,632	1,506	1,216		65		65		1,632			0	27	07/25/2036	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		05/25/2012	MBS Paydown 0.141872515		692	692	638	515		(3)		(3)		692			0	14	07/25/2036	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	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 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)
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36.....		06/25/2012	MBS Paydown 0.141020294.....		1,065	1,065	983	794		(6)		(6)		1,065			0	25	07/25/2036	1FM.....
654902 AB 1	NOKIA CORP 5.375 05/15/2019.....	R..	04/16/2012	J. P. MORGAN SECURITIES.....		1,840,000	2,000,000	2,000,850	2,000,672		(25)		(25)		2,000,647		(160,647)	(160,647)	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.....		23,219	23,219	21,564	22,298		102		102		23,219			0	370	03/25/2035	1FM.....
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....		05/25/2012	MBS Paydown 0.26539551.....		21,375	21,375	19,852	20,528		136		136		21,375			0	426	03/25/2035	1FM.....
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....		06/25/2012	MBS Paydown 0.26090562.....		11,225	11,225	10,425	10,780		92		92		11,225			0	269	03/25/2035	1FM.....
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....		04/25/2012	MBS Paydown 0.74770901.....		26,958	26,958	21,072	21,526		579		579		26,958			0	39	03/25/2036	1FM.....
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....		05/25/2012	MBS Paydown 0.73700264.....		32,119	32,119	25,106	25,648		811		811		32,119			0	57	03/25/2036	1FM.....
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....		06/25/2012	MBS Paydown 0.72374091.....		39,785	39,785	31,099	31,769		1,175		1,175		39,785			0	85	03/25/2036	1FM.....
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....		04/25/2012	MBS Paydown 0.22690664.....		4,657	4,657	4,657	5,895		(51)		(51)		4,657			0	86	03/25/2047	1FM.....
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....		04/25/2012	Pass-Through Loss.....			4,453	4,452					0					0	82	03/25/2047	1FM.....
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....		05/25/2012	MBS Paydown 0.22385837.....		5,454	5,454	5,454	5,918		(51)		(51)		5,454			0	125	03/25/2047	1FM.....
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....		05/25/2012	Pass-Through Loss.....			3,691	3,691					0					0	84	03/25/2047	1FM.....
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....		06/25/2012	MBS Paydown 0.22112906.....		4,942	4,942	4,942	5,299		(46)		(46)		4,942			0	135	03/25/2047	1FM.....
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....		06/25/2012	Pass-Through Loss.....			3,246	3,245					0					0	88	03/25/2047	1FM.....
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11/28/2023.....		05/28/2012	MBS Paydown 0.005939438.....		81,023	81,023	68,059	78,859		2,631		2,631		81,023			0	282	11/28/2023	1FE.....
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22.....		04/01/2012	Sinking Fund Redemption 100.0.....		6,863	6,863	7,035	7,020		(4)		(4)		6,863			0	242	04/01/2022	1FE.....
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....		06/25/2012	MBS Paydown 0.22724091.....		17,968	17,968	13,813	13,813		540		540		17,968			0	9	07/25/2035	1Z.....
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018.....		04/15/2012	MBS Paydown 0.089411715.....		15,776	15,776	14,514	10,517				0		15,776			0	22	11/15/2018	4AM.....
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018.....		05/15/2012	MBS Paydown 0.081576245.....		15,671	15,671	14,417	10,447				0		15,671			0	27	11/15/2018	4AM.....
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018.....		06/15/2012	MBS Paydown 0.071452903.....		20,247	20,247	18,627	13,498				0		20,247			0	42	11/15/2018	4AM.....
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18.....		06/01/2012	Sinking Fund Redemption 100.0.....		43,970	43,970	42,625	43,263		640		640		43,970			0	1,410	06/01/2018	1FE.....
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037.....		04/25/2012	MBS Paydown 0.597256863.....		88,265	88,265	78,556	81,001		2,925		2,925		88,265			0	109	01/25/2037	1FM.....
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037.....		05/25/2012	MBS Paydown 0.575803988.....		64,359	64,359	57,279	59,063		1,542		1,542		64,359			0	98	01/25/2037	1FM.....
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037.....		06/25/2012	MBS Paydown 0.540530845.....		105,819	105,819	94,179	97,112		5,525		5,525		105,819			0	191	01/25/2037	1FM.....
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....		04/26/2012	MBS Paydown 0.636158808.....		45,423	45,423	45,139	45,159		22		22		45,423			0	833	10/26/2037	1FM.....
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....		05/26/2012	MBS Paydown 0.627956442.....		41,012	41,012	40,756	40,773		24		24		41,012			0	940	10/26/2037	1FM.....
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....		06/26/2012	MBS Paydown 0.614142285.....		69,071	69,071	68,639	68,669		107		107		69,071			0	1,899	10/26/2037	1FM.....
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....		04/26/2012	MBS Paydown 0.372915999.....		71,715	71,715	72,791	72,351		(490)		(490)		71,715			0	1,172	06/26/2037	1FM.....
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....		05/26/2012	MBS Paydown 0.366337166.....		32,894	32,894	33,388	33,186		(58)		(58)		32,894			0	669	06/26/2037	1FM.....
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....		06/26/2012	MBS Paydown 0.341209545.....		125,638	125,638	127,523	126,753		(1,236)		(1,236)		125,638			0	3,060	06/26/2037	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		05/26/2012	Pass-Through Loss.....			8,812	3,977					0					0	58	06/26/2037	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		06/26/2012	Pass-Through Loss.....			328	148					0					0	2	06/26/2037	1FM.....
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036.....		04/26/2012	MBS Paydown 0.318246332.....		139,690	139,690	142,483	141,344		(1,628)		(1,628)		139,690			0	2,793	03/26/2036	1FM.....
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036.....		05/26/2012	MBS Paydown 0.308457698.....		58,732	58,732	59,906	59,427		(159)		(159)		58,732			0	1,468	03/26/2036	1FM.....
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036.....		06/26/2012	MBS Paydown 0.296212083.....		73,474	73,474	74,943	74,344		(647)		(647)		73,474			0	2,204	03/26/2036	1FM.....
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36.....		05/26/2012	MBS Paydown 0.95632726.....		87,345	87,345	84,725	85,191		1,560		1,560		87,345			0	2,391	08/25/2036	1FM.....

QE05.17

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 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)
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36....		06/26/2012	MBS Paydown 0.924596909.....		63,461	63,461	61,557	61,896		1,100		1,100		63,461			0	2,022	08/25/2036	1FM....
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36....		04/26/2012	MBS Paydown 0.44937598.....		26,051	26,051	25,139	25,215		47		47		26,051			0	576	10/25/2036	1FM....
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36....		05/26/2012	MBS Paydown 0.44866558.....		1,421	1,421	1,371	1,375		4		4		1,421			0	38	10/25/2036	1FM....
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36....		06/26/2012	MBS Paydown 0.443092121.....		11,147	11,147	10,757	10,789		35		35		11,147			0	345	10/25/2036	1FM....
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036....		04/26/2012	MBS Paydown 0.891619521.....		51,322	51,322	49,398	49,297		(48)		(48)		51,322			0	943	05/26/2036	1FM....
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036....		05/26/2012	MBS Paydown 0.874801759.....		50,453	50,453	48,561	48,462		(64)		(64)		50,453			0	1,157	05/26/2036	1FM....
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036....		06/26/2012	MBS Paydown 0.848618957.....		78,548	78,548	75,603	75,449		812		812		78,548			0	2,159	05/26/2036	1FM....
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....		04/10/2012	MBS Paydown 0.750646193.....		38,923	38,923	16,607	16,583		5,058		5,058		38,923			0	54	03/10/2037	4FM....
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....		05/10/2012	MBS Paydown 0.745353584.....		31,756	31,756	13,549	13,529		1,229		1,229		31,756			0	66	03/10/2037	4FM....
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....		06/10/2012	MBS Paydown 0.739802013.....		33,309	33,309	14,212	14,191		2,486		2,486		33,309			0	93	03/10/2037	4FM....
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017.....		05/15/2012	Paydown 100.0.....		31,976	31,976	31,571	31,835		16		16		31,976			0	1,019	05/15/2017	2FE....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....		04/25/2012	MBS Paydown 0.979864002.....		1,115	1,115	803	811		2		2		1,115			0	20	09/25/2037	1FM....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....		06/25/2012	MBS Paydown 0.979205485.....		1,317	1,317	948	958		5		5		1,317			0	33	09/25/2037	1FM....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		04/25/2012	Prior Period Adjustment.....		(44,090)	(44,090)	(44,090)	(44,090)				0		(44,090)			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.....		35,014	35,014	35,011	24,727		95		95		35,014			0	609	07/25/2034	1FM....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		04/25/2012	Pass-Through Loss.....		154	154	154	0				0		0			0	3	07/25/2034	1FM....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		05/25/2012	MBS Paydown 0.472702982.....		23,095	23,095	23,093	16,862		65		65		23,095			0	502	07/25/2034	1FM....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		05/25/2012	Pass-Through Loss.....		887	887	887	0				0		0			0	19	07/25/2034	1FM....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		06/25/2012	MBS Paydown 0.466821613.....		10,928	10,928	10,927	8,270		32		32		10,928			0	285	07/25/2034	1FM....
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....		06/25/2012	Pass-Through Loss.....		834	834	834	0				0		0			0	22	07/25/2034	1FM....
760985 UA 7	RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....		06/25/2012	MBS Paydown 0.494239914.....		17	17	17	15		0		0		17			0	1	04/25/2033	4FM....
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....		04/25/2012	MBS Paydown 0.118681259.....		88,819	88,819	81,380	84,342		3,450		3,450		88,819			0	1,288	03/25/2034	1FM....
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....		05/25/2012	MBS Paydown 0.112923506.....		57,578	57,578	52,755	54,675		329		329		57,578			0	1,044	03/25/2034	1FM....
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....		06/25/2012	MBS Paydown 0.110474991.....		24,485	24,485	22,435	23,251		218		218		24,485			0	533	03/25/2034	1FM....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		04/25/2012	MBS Paydown 0.400763645.....		3,662	3,662	3,364	5,936		2		2		3,662			0	73	10/25/2035	1FM....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		04/25/2012	Pass-Through Loss.....		4,028	4,028	3,701	0				0		0			0	81	10/25/2035	1FM....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		05/25/2012	MBS Paydown 0.400148647.....		1,845	1,845	1,695	1,424		0		0		1,845			0	46	10/25/2035	1FM....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		06/25/2012	MBS Paydown 0.399449231.....		1,445	1,445	1,327	1,620		1		1		1,445			0	43	10/25/2035	1FM....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		06/25/2012	Pass-Through Loss.....		653	653	600	0				0		0			0	20	10/25/2035	1FM....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		04/25/2012	MBS Paydown 0.282391168.....		3,111	3,111	3,110	4,071		(15)		(15)		3,111			0	57	02/25/2036	1FM....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		04/25/2012	Pass-Through Loss.....		2,385	2,385	2,384	0				0		0			0	44	02/25/2036	1FM....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		05/25/2012	MBS Paydown 0.279685729.....		3,072	3,072	3,070	4,008		(15)		(15)		3,072			0	70	02/25/2036	1FM....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		05/25/2012	Pass-Through Loss.....		2,339	2,339	2,337	0				0		0			0	54	02/25/2036	1FM....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		06/25/2012	MBS Paydown 0.275845498.....		5,151	5,151	5,148	5,689		(21)		(21)		5,151			0	142	02/25/2036	1FM....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		06/25/2012	Pass-Through Loss.....		2,530	2,530	2,528	0				0		0			0	70	02/25/2036	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	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)
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		04/25/2012	MBS Paydown 0.487302748		50,007	50,007	51,585	51,120	(1,213)			(1,213)		50,007			0	917	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		05/25/2012	MBS Paydown 0.468780704		55,566	55,566	57,320	56,803	(1,355)			(1,355)		55,566			0	1,273	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		06/25/2012	MBS Paydown 0.458818302		29,887	29,887	30,831	30,553	(694)			(694)		29,887			0	822	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		04/25/2012	MBS Paydown 0.490036402		42,012	42,012	42,983	42,685	(787)			(787)		42,012			0	805	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		05/25/2012	MBS Paydown 0.462442282		55,188	55,188	56,464	56,073	(1,041)			(1,041)		55,188			0	1,322	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		06/25/2012	MBS Paydown 0.441802504		41,280	41,280	42,234	41,942	(763)			(763)		41,280			0	1,187	03/25/2033	1FM
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032		04/25/2012	MBS Paydown 0.160065704		4,276	4,276	3,886	3,708	282			282		4,276			0	68	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032		05/25/2012	MBS Paydown 0.158018255		4,095	4,095	3,721	3,550	270			270		4,095			0	81	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032		06/25/2012	MBS Paydown 0.15559447		4,918	4,918	4,469	4,264	324			324		4,918			0	117	10/25/2032	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		04/25/2012	MBS Paydown 0.999103393		3,586	3,586	3,463	3,517	3			3		3,586			0	59	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		05/25/2012	MBS Paydown 0.978961471		80,568	80,568	77,801	79,009	838			838		80,568			0	1,644	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		06/25/2012	MBS Paydown 0.95896364		79,991	79,991	77,245	78,444	851			851		79,991			0	1,963	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		05/15/2012	MBS Paydown 0.586232937		25,724	25,724	25,694	25,712	1			1		25,724			0	671	05/17/2021	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		04/15/2012	MBS Paydown 0.713366774		21,519	21,519	21,519	21,504	(2)			(2)		21,519			0	277	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		05/15/2012	MBS Paydown 0.705763978		22,808	22,808	22,808	22,792	(2)			(2)		22,808			0	362	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2012	MBS Paydown 0.68980957		47,863	47,863	47,863	47,830	12			12		47,863			0	914	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		04/15/2012	MBS Paydown 0.874872419		19,457	19,457	19,457	19,445	(14)			(14)		19,457			0	234	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		05/15/2012	MBS Paydown 0.868615177		18,772	18,772	18,772	18,760	(1)			(1)		18,772			0	278	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2012	MBS Paydown 0.862248372		19,100	19,100	19,100	19,089	(3)			(3)		19,100			0	340	05/16/2044	1FE
803111 AS 2	SARA LEE CORP 4.10 09/15/2020		04/03/2012	Cash Tender 101.736		952,249	936,000	935,307	935,391	609			609		936,000		16,249	16,249	21,107	09/15/2020	2FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		04/20/2012	MBS Paydown 0.9725		7,500	7,500	7,538	7,537	(2)			(2)		7,500			0	136	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		05/20/2012	MBS Paydown 0.97		7,500	7,500	7,538	7,537	(2)			(2)		7,500			0	170	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		06/20/2012	MBS Paydown 0.9675		7,500	7,500	7,538	7,537	(3)			(3)		7,500			0	204	05/20/2041	3AM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		04/25/2012	MBS Paydown 0.41639213		22,184	22,184	15,529	14,964	246			246		22,184			0	42	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		05/25/2012	MBS Paydown 0.41288324		17,544	17,544	12,281	11,834	260			260		17,544			0	41	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2012	MBS Paydown 0.40253887		51,722	51,722	36,205	34,889	10,263			10,263		51,722			0	144	08/25/2035	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		04/25/2012	MBS Paydown 0.64019851		49,418	49,418	35,087	35,288	2,075			2,075		49,418			0	70	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		05/25/2012	MBS Paydown 0.6324204		31,112	31,112	22,090	22,217	732			732		31,112			0	54	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2012	MBS Paydown 0.6232674		36,612	36,612	25,995	26,144	1,031			1,031		36,612			0	77	03/25/2036	1FM
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		04/20/2012	MBS Paydown 0.908333333		16,667	16,667	16,667	16,668	2			2		16,667			0	243	05/20/2026	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		05/20/2012	MBS Paydown 0.9		16,667	16,667	16,667	16,668	3			3		16,667			0	305	05/20/2026	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		06/20/2012	MBS Paydown 0.891666667		16,667	16,667	16,667	16,668	1			1		16,667			0	365	05/20/2026	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		06/20/2012	MBS Paydown 0.991666667		16,667	16,667	16,660	16,660	1			1		16,667			0	54	05/20/2027	1FE
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		05/25/2012	MBS Paydown 0.99749434		5,011	5,011	2,606	2,765	1,201			1,201		5,011			0	12	08/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2012	MBS Paydown 0.994522875		5,943	5,943	3,090	3,279	2,348			2,348		5,943			0	17	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		16,667	16,667	16,667	16,667	0			0		16,667			0	268	06/15/2026	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	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 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)
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R..	05/15/2012	MBS Paydown 0.908333333		16,667	16,667	16,667	16,667				0		16,667			0	331	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		16,667	16,667	16,667	16,667				0		16,667			0	398	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		8,333	8,333	8,332	8,332			0	0		8,333			0	13	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		8,333	8,333	8,332	8,332			0	0		8,333			0	56	04/15/2027	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		04/16/2012	MBS Paydown 0.90412504		6,313	6,313	6,313	6,312		(0)		(0)		6,313			0	140	11/16/2039	12*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		05/16/2012	MBS Paydown 0.90095058		6,349	6,349	6,349	6,347		(0)		(0)		6,349			0	176	11/16/2039	12*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2012	MBS Paydown 0.89775353		6,394	6,394	6,394	6,393		(1)		(1)		6,394			0	213	11/16/2039	12*
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		04/16/2012	MBS Paydown 0.948588219		5,604	5,604	5,604	5,604				0		5,604			0	97	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		05/16/2012	MBS Paydown 0.945774649		5,627	5,627	5,627	5,627				0		5,627			0	122	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2012	MBS Paydown 0.942948901		5,652	5,652	5,652	5,652				0		5,652			0	147	10/16/2040	1AM
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		06/14/2012	MBS Paydown 0.991666666		16,667	16,667	16,665	16,665				0		16,667			0	43	05/14/2027	1Z
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		04/15/2012	MBS Paydown 0.911084092		10,030	10,030	10,030	10,030				0		10,030			0	147	07/15/2041	1Z*
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		05/15/2012	MBS Paydown 0.901013587		10,071	10,071	10,071	10,071				0		10,071			0	184	07/15/2041	1Z*
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		06/15/2012	MBS Paydown 0.890906295		10,107	10,107	10,107	10,107				0		10,107			0	221	07/15/2041	1Z*
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2012	Sinking Fund Redemption 100.0		90,909	90,909	90,909	90,907		0		0		90,909			0	2,141	05/15/2020	1
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		04/15/2012	Sinking Fund Redemption 100.0		12,329	12,329	12,333	12,338		1		1		12,329			0	153	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		05/15/2012	Sinking Fund Redemption 100.0		13,792	13,792	13,797	13,802		1		1		13,792			0	219	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		06/15/2012	Sinking Fund Redemption 100.0		13,018	13,018	13,023	13,027		0		0		13,018			0	252	11/15/2015	1FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/31/2012	Prior Period Adjustment		(2,628)	(2,628)	(2,628)	(2,628)				0		(2,628)			0		07/25/2036	1FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		04/25/2012	MBS Paydown 0.226945517		992	992	783	1,605		8		8		992			0	1	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		04/25/2012	Pass-Through Loss			2,559	2,021					0					0	1	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2012	MBS Paydown 0.224465708		3,045	3,045	2,406	2,243		11		11		3,045			0	2	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2012	Pass-Through Loss			1,914	1,512					0					0	1	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2012	MBS Paydown 0.220813493		3,314	3,314	2,618	3,303		16		16		3,314			0	15	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2012	Pass-Through Loss			3,990	3,152					0					0	17	07/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		04/25/2012	MBS Paydown 0.29925697		29,342	29,342	26,005	25,933		1,848		1,848		29,342			0	429	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		05/25/2012	MBS Paydown 0.29459332		13,991	13,991	12,399	12,365		62		62		13,991			0	249	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2012	MBS Paydown 0.28818023		19,239	19,239	17,051	17,004		713		713		19,239			0	401	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		04/25/2012	MBS Paydown 0.32250727		65,703	65,703	52,768	51,383		627		627		65,703			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		05/25/2012	MBS Paydown 0.3134144		45,464	45,464	36,514	35,555		598		598		45,464			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2012	MBS Paydown 0.30010645		66,540	66,540	53,440	52,038		9,714		9,714		66,540			0		12/28/2037	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		04/25/2012	MBS Paydown 0.06358853		4,696	4,696	4,356	4,394		23		23		4,696			0	90	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		05/25/2012	MBS Paydown 0.06159217		9,670	9,670	8,969	9,047		206		206		9,670			0	232	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		06/25/2012	MBS Paydown 0.06121236		1,840	1,840	1,706	1,721		14		14		1,840			0	53	09/25/2033	1FM
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2012	Sinking Fund Redemption 100.0		102,000	102,000	103,276	103,110		(1,110)		(1,110)		102,000			0	3,825	06/15/2027	3FE
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		04/15/2012	Paydown 100.0		1,694	1,694	1,694	1,694				0		1,694			0	38	09/15/2031	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 Design- ation 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*	CN 5 WALGREEN-AURORA IN 6.66 9/15/2031		05/15/2012	Paydown 100.0		1,703	1,703	1,703	1,703				0		1,703			0	47	09/15/2031	1
96928*	CN 5 WALGREEN-AURORA IN 6.66 9/15/2031		06/15/2012	Paydown 100.0		1,713	1,713	1,713	1,713				0		1,713			0	57	09/15/2031	1
96928*	CP 0 WALGREENS PROVIDENCE RI 6.66 10/15/32		04/15/2012	Paydown 100.0		1,971	1,971	1,971	1,971				0		1,971			0	44	10/15/2032	1
96928*	CP 0 WALGREENS PROVIDENCE RI 6.66 10/15/32		05/15/2012	Paydown 100.0		1,982	1,982	1,982	1,982				0		1,982			0	55	10/15/2032	1
96928*	CP 0 WALGREENS PROVIDENCE RI 6.66 10/15/32		06/15/2012	Paydown 100.0		1,993	1,993	1,993	1,993				0		1,993			0	66	10/15/2032	1
96928*	CQ 8 WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		04/15/2012	Paydown 100.0		1,613	1,613	1,613	1,613				0		1,613			0	36	06/15/2033	1
96928*	CQ 8 WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		05/15/2012	Paydown 100.0		1,622	1,622	1,622	1,622				0		1,622			0	45	06/15/2033	1
96928*	CQ 8 WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2012	Paydown 100.0		1,631	1,631	1,631	1,631				0		1,631			0	54	06/15/2033	1
96928*	CR 6 WALGREEN-CHICAGO 6.66 5/15/2034		04/15/2012	Paydown 100.0		1,975	1,975	1,975	1,975				0		1,975			0	44	05/15/2034	1
96928*	CR 6 WALGREEN-CHICAGO 6.66 5/15/2034		05/15/2012	Paydown 100.0		1,986	1,986	1,986	1,986				0		1,986			0	55	05/15/2034	1
96928*	CR 6 WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2012	Paydown 100.0		1,997	1,997	1,997	1,997				0		1,997			0	67	05/15/2034	1
96928*	CS 4 WALGREEN-SULPHUR SP TX 6.66 10/15/2033		04/15/2012	Paydown 100.0		1,318	1,318	1,318	1,318				0		1,318			0	29	10/15/2033	1
96928*	CS 4 WALGREEN-SULPHUR SP TX 6.66 10/15/2033		05/15/2012	Paydown 100.0		1,325	1,325	1,325	1,325				0		1,325			0	37	10/15/2033	1
96928*	CS 4 WALGREEN-SULPHUR SP TX 6.66 10/15/2033		06/15/2012	Paydown 100.0		1,332	1,332	1,332	1,332				0		1,332			0	44	10/15/2033	1
3899999.	Total - Bonds - Industrial & Miscellaneous					39,331,340	39,998,966	38,216,986	40,044,855			0	265,872		39,302,239		29,103	29,103	963,918	XXX	XXX
8399997.	Total - Bonds - Part 4					40,297,618	40,965,245	39,201,888	41,027,623			0	250,777		40,268,517		29,103	29,103	993,062	XXX	XXX
8399999.	Total - Bonds					40,297,618	40,965,245	39,201,888	41,027,623			0	250,777		40,268,517		29,103	29,103	993,062	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					40,297,618	XXX	39,201,888	41,027,623			0	250,777		40,268,517		29,103	29,103	993,062	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012		6,754,873	1,339,220	197,670			130,972	#	130,972	108,374		(98,835)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012		2,153,056	1,339,220	69,886			41,839	#	41,839	34,581		(34,943)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	07/07/2011	07/06/2012		1,047,657	1,339,220	30,767				#		14,216		(15,384)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012		8,887,314	1,325,840	262,295			264,449	#	264,449	215,306		(131,147)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012		2,402,762	1,325,840	79,649			74,836	#	74,836	60,720		(39,824)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	07/21/2011	07/20/2012		806,223	1,325,840	24,263				#		10,187		(12,131)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		7,311,129	1,199,380	156,783			375,257	#	375,257	208,696		(78,391)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		3,430,134	1,199,380	81,880			199,222	#	199,222	111,188		(40,940)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012		881,186	1,199,380	17,295			55,941	#	55,941	35,169		(8,647)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012		6,400,124	1,123,530	193,679			331,460	#	331,460	182,728		(96,840)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012		2,507,682	1,123,530	84,837			146,656	#	146,656	80,962		(42,419)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	08/24/2011	08/20/2012		657,150	1,123,530	22,957			40,072	#	40,072	19,559		(11,479)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012		2,486,005	1,165,240	56,942			93,697	#	93,697	56,206		(28,471)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012		5,317,093	1,165,240	172,393			288,868	#	288,868	173,938		(86,197)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/07/2011	09/06/2012		626,987	1,165,240	19,807			36,021	#	36,021	21,514		(9,903)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012		5,725,179	1,202,090	116,448			208,717	#	208,717	123,189		(58,224)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012		5,516,562	1,202,090	154,654			283,276	#	283,276	167,731		(77,327)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/21/2011	09/20/2012		681,182	1,202,090	16,110			37,417	#	37,417	24,696		(8,055)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	10/07/2011	10/06/2012		4,178,723	1,164,970	88,204			156,779	#	156,779	87,771		(44,102)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/07/2011	10/06/2012		6,145,541	1,164,970	184,002			329,523	#	329,523	185,884		(92,001)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2011	10/06/2012		988,526	1,164,970	25,354			52,821	#	52,821	29,236		(12,677)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	10/24/2011	10/20/2012		5,413,168	1,215,390	128,226			188,251	#	188,251	120,645		(64,113)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/24/2011	10/20/2012		5,725,422	1,215,390	189,514			279,991	#	279,991	181,019		(94,757)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/24/2011	10/20/2012		820,444	1,215,390	25,361			44,333	#	44,333	33,475		(12,681)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/08/2011	11/06/2012		6,830,688	1,253,230	163,514			226,546	#	226,546	153,835		(81,757)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/08/2011	11/06/2012		3,178,873	1,253,230	102,705			143,347	#	143,347	97,413		(51,352)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	11/08/2011	11/06/2012		1,008,702	1,253,230	29,684			50,841	#	50,841	41,343		(14,842)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		4,677,340	1,215,650	90,727			152,355	#	152,355	88,788		(45,363)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		6,629,976	1,215,650	176,705			301,114	#	301,114	176,414		(88,352)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		986,717	1,215,650	22,394			49,921	#	49,921	33,433		(11,197)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	12/07/2011	12/06/2012		2,357,433	1,258,470	48,948			67,591	#	67,591	44,331		(24,474)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	12/07/2011	12/06/2012		8,788,627	1,258,470	235,905			328,351	#	328,351	214,904		(117,953)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/07/2011	12/06/2012		1,151,042	1,258,470	28,317			50,090	#	50,090	38,845		(14,159)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/21/2011	12/20/2012		3,456,573	1,241,300	69,226			102,179	#	102,179	63,076		(34,613)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/21/2011	12/20/2012		9,683,943	1,241,300	258,072			384,166	#	384,166	237,416		(129,036)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/21/2011	12/20/2012		1,220,501	1,241,300	28,111			57,337	#	57,337	40,832		(14,056)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	01/09/2012	01/06/2013		2,157,396	1,277,810		44,589		57,929	#	57,929	31,919		(18,579)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	01/09/2012	01/06/2013		8,730,531	1,277,810		247,402		324,519	#	324,519	180,201		(103,084)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/09/2012	01/06/2013		973,039	1,277,810		22,532		36,729	#	36,729	23,586		(9,389)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	01/25/2012	01/20/2013		2,515,683	1,315,380		50,643		60,709	#	60,709	31,167		(21,101)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	01/25/2012	01/20/2013		6,502,400	1,315,380		181,026		215,539	#	215,539	109,940		(75,427)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/25/2012	01/20/2013		1,107,461	1,315,380		24,736		31,435	#	31,435	17,006		(10,307)			1	A

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	02/08/2012	02/06/2013		2,919,248	1,344.3300		61,128		63,771	#...	63,771	23,019		(20,376)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	02/08/2012	02/06/2013		9,240,958	1,344.3300		267,056		276,878	#...	276,878	98,841		(89,019)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	02/08/2012	02/06/2013		999,135	1,344.3300		23,538		20,703	#...	20,703	5,011		(7,846)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	02/21/2012	02/20/2013		3,991,183	1,361.2300		84,120		82,106	#...	82,106	26,026		(28,040)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	02/21/2012	02/20/2013		6,003,572	1,361.2300		175,490		169,446	#...	169,446	52,453		(58,497)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	02/21/2012	02/20/2013		940,339	1,361.2300		22,492		16,388	#...	16,388	1,393		(7,497)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	03/07/2012	03/06/2013		3,480,751	1,343.3600		75,271		74,352	#...	74,352	17,899		(18,818)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	03/07/2012	03/06/2013		6,222,373	1,343.3600		195,190		191,720	#...	191,720	45,328		(48,798)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	03/07/2012	03/06/2013		989,690	1,343.3600		25,587		22,242	#...	22,242	3,050		(6,395)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	03/21/2012	03/20/2013		4,450,092	1,405.5200		91,692		73,751	#...	73,751	4,982		(22,923)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	03/21/2012	03/20/2013		6,378,568	1,405.5200		189,970		150,418	#...	150,418	7,941		(47,493)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	03/21/2012	03/20/2013		876,279	1,405.5200		20,081		8,955	#...	8,955	(6,106)		(5,020)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	04/09/2012	04/06/2013		8,125,244	1,398.0800		162,437		144,201	#...	144,201	8,837		(27,073)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	04/09/2012	04/06/2013		3,468,607	1,398.0800		101,298		89,600	#...	89,600	5,185		(16,883)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	04/09/2012	04/06/2013		1,380,948	1,398.0800		28,131		17,720	#...	17,720	(5,722)		(4,689)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	04/23/2012	04/20/2013		8,251,301	1,378.5300		169,033		159,907	#...	159,907	19,046		(28,172)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	04/23/2012	04/20/2013		4,606,071	1,378.5300		137,628		130,508	#...	130,508	15,818		(22,938)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	04/23/2012	04/20/2013		1,194,478	1,378.5300		25,821		19,836	#...	19,836	(1,681)		(4,304)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	05/08/2012	05/06/2013		8,342,881	1,369.1000		175,316		177,727	#...	177,727	17,021		(14,610)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	05/08/2012	05/06/2013		3,344,185	1,369.1000		101,002		103,145	#...	103,145	10,560		(8,417)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	05/08/2012	05/06/2013		951,910	1,369.1000		20,094		18,670	#...	18,670	250		(1,674)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	05/22/2012	05/20/2013		8,009,553	1,295.2200		188,177		206,387	#...	206,387	33,891		(15,681)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	05/22/2012	05/20/2013		3,389,884	1,295.2200		121,256		133,841	#...	133,841	22,690		(10,105)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	05/22/2012	05/20/2013		993,067	1,295.2200		28,974		32,322	#...	32,322	5,763		(2,415)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	06/07/2012	06/06/2013		7,911,207	1,315.1300		174,571		188,033	#...	188,033	13,462					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	06/07/2012	06/06/2013		4,361,264	1,315.1300		146,312		158,852	#...	158,852	12,540					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	06/07/2012	06/06/2013		1,284,645	1,315.1300		33,739		37,536	#...	37,536	3,797					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	06/21/2012	06/20/2013		4,836,504	1,355.6900		138,778		146,472	#...	146,472	7,694					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	06/21/2012	06/20/2013		765,376	1,355.6900		16,248		18,056	#...	18,056	1,808					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	06/21/2012	06/20/2013		7,720,041	1,355.6900		155,404		162,967	#...	162,967	7,563					1.....	A.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										3,653,284	3,726,762	0	9,397,606	XXX	9,397,606	4,369,798	0	(2,582,212)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										3,653,284	3,726,762	0	9,397,606	XXX	9,397,606	4,369,798	0	(2,582,212)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										3,653,284	3,726,762	0	9,397,606	XXX	9,397,606	4,369,798	0	(2,582,212)	0	0	XXX	XXX
0429999. Total-Purchased Options.....										3,653,284	3,726,762	0	9,397,606	XXX	9,397,606	4,369,798	0	(2,582,212)	0	0	XXX	XXX
1409999. Total-Hedging Other.....										3,653,284	3,726,762	0	9,397,606	XXX	9,397,606	4,369,798	0	(2,582,212)	0	0	XXX	XXX
1449999. TOTAL.....										3,653,284	3,726,762	0	9,397,606	XXX	9,397,606	4,369,798	0	(2,582,212)	0	0	XXX	XXX

QE06.1

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	A	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.

**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		
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH.....	Y	N		881,315		881,315	881,315		881,315		.0
BARCLAYS.....	Y	N		3,666,383		3,666,383	3,666,383		3,666,383		.0
BNP PARIBAS NEW YORK.....	Y	N		1,589,793		1,589,793	1,589,793		1,589,793		.0
CREDIT SUISSE.....	Y	N		1,877,698		1,877,698	1,877,698		1,877,698		.0
J.P. MORGAN CHASE.....	Y	N		438,478		438,478	438,478		438,478		.0
MORGAN STANLEY.....	Y	N		398,082		398,082	398,082		398,082		.0
WELLS FARGO.....	Y	N		545,857		545,857	545,857		545,857		.0
0299999. Total NAIC 1 Designation.....			0	9,397,606	0	9,397,606	9,397,606	0	9,397,606	0	.0
0899999. Totals.....			0	9,397,606	0	9,397,606	9,397,606	0	9,397,606	0	.0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

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

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

Open Depositories

PNC Bank..... Pittsburgh, PA.....					.....1,140,096	.....748,805	.....(3,172,259)	XXX..
The Bank of New York Mellon..... New York, NY.....		.....0.010	.....2		.....44,360	.....89,198	.....63,003	XXX..
The Neighborhood National Bank..... National City, CA.....		.....0.550	.....92	.....45	.....100,000	.....100,000	.....100,000	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....94	.....45	.....1,284,456	.....938,003	.....(3,009,256)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....94	.....45	.....1,284,456	.....938,003	.....(3,009,256)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....94	.....45	.....1,284,456	.....938,003	.....(3,009,256)	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