



GREAT AMERICAN INSURANCE COMPANY  
ASSETS

|                                                                                                                                                         | Current Statement Date |                                |                                                  | 4<br><br>December 31<br>Prior Year Net<br>Admitted Assets |
|---------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|-----------------------------------------------------------|
|                                                                                                                                                         | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                           |
| 1. Bonds.....                                                                                                                                           | 2,441,785,454          | .....0                         | 2,441,785,454                                    | 2,451,329,881                                             |
| 2. Stocks:                                                                                                                                              |                        |                                |                                                  |                                                           |
| 2.1 Preferred stocks.....                                                                                                                               | 109,958,067            | .....0                         | 109,958,067                                      | 70,438,032                                                |
| 2.2 Common stocks.....                                                                                                                                  | 1,030,326,125          | .....0                         | 1,030,326,125                                    | 1,065,595,443                                             |
| 3. Mortgage loans on real estate:                                                                                                                       |                        |                                |                                                  |                                                           |
| 3.1 First liens.....                                                                                                                                    | 139,596,091            | .....0                         | 139,596,091                                      | 112,036,413                                               |
| 3.2 Other than first liens.....                                                                                                                         | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 4. Real estate:                                                                                                                                         |                        |                                |                                                  |                                                           |
| 4.1 Properties occupied by the company (less \$.....0<br>encumbrances).....                                                                             | 983,323                | .....0                         | 983,323                                          | 1,075,636                                                 |
| 4.2 Properties held for the production of income (less \$.....0<br>encumbrances).....                                                                   | 49,453,960             | .....0                         | 49,453,960                                       | 49,480,991                                                |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                          | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 5. Cash (\$.....(11,587,415)), cash equivalents (\$.....19,065,620)<br>and short-term investments (\$.....196,992,494).....                             | 204,470,699            | .....0                         | 204,470,699                                      | 240,268,671                                               |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                               | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 7. Derivatives.....                                                                                                                                     | .....0                 | .....0                         | .....0                                           | 76,225                                                    |
| 8. Other invested assets.....                                                                                                                           | 45,768,356             | .....0                         | 45,768,356                                       | 23,722,486                                                |
| 9. Receivables for securities.....                                                                                                                      | 41,602,645             | .....0                         | 41,602,645                                       | 1,117,850                                                 |
| 10. Securities lending reinvested collateral assets.....                                                                                                | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 11. Aggregate write-ins for invested assets.....                                                                                                        | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                                            | 4,063,944,720          | .....0                         | 4,063,944,720                                    | 4,015,141,629                                             |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                               | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 14. Investment income due and accrued.....                                                                                                              | 29,417,284             | .....0                         | 29,417,284                                       | 28,453,058                                                |
| 15. Premiums and considerations:                                                                                                                        |                        |                                |                                                  |                                                           |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                                                         | 385,545,655            | 12,740,770                     | 372,804,885                                      | 216,669,704                                               |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred<br>and not yet due (including \$.....0 earned but unbilled premiums)..... | 108,691,196            | .....0                         | 108,691,196                                      | 99,406,469                                                |
| 15.3 Accrued retrospective premiums.....                                                                                                                | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 16. Reinsurance:                                                                                                                                        |                        |                                |                                                  |                                                           |
| 16.1 Amounts recoverable from reinsurers.....                                                                                                           | 59,530,253             | .....0                         | 59,530,253                                       | 39,301,799                                                |
| 16.2 Funds held by or deposited with reinsured companies.....                                                                                           | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                                                          | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 17. Amounts receivable relating to uninsured plans.....                                                                                                 | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                                                       | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 18.2 Net deferred tax asset.....                                                                                                                        | 103,543,755            | .....0                         | 103,543,755                                      | 93,918,720                                                |
| 19. Guaranty funds receivable or on deposit.....                                                                                                        | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 20. Electronic data processing equipment and software.....                                                                                              | 59,527,688             | 58,147,712                     | 1,379,977                                        | 1,162,159                                                 |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....                                                                      | 4,262,805              | 4,262,805                      | .....0                                           | .....0                                                    |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                         | 2,560,828              | .....0                         | 2,560,828                                        | .....0                                                    |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                                                           | 5,832,704              | 491,910                        | 5,340,795                                        | 7,209,584                                                 |
| 24. Health care (\$.....0) and other amounts receivable.....                                                                                            | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 25. Aggregate write-ins for other than invested assets.....                                                                                             | 916,648,902            | 26,370,577                     | 890,278,324                                      | 772,358,710                                               |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 12 through 25).....                             | 5,739,505,791          | 102,013,774                    | 5,637,492,017                                    | 5,273,621,832                                             |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                        | .....0                 | .....0                         | .....0                                           | .....0                                                    |
| 28. Total (Lines 26 and 27).....                                                                                                                        | 5,739,505,791          | 102,013,774                    | 5,637,492,017                                    | 5,273,621,832                                             |

DETAILS OF WRITE-INS

|                                                                          |             |            |             |             |
|--------------------------------------------------------------------------|-------------|------------|-------------|-------------|
| 1101. ....                                                               | .....0      | .....0     | .....0      | .....0      |
| 1102. ....                                                               | .....0      | .....0     | .....0      | .....0      |
| 1103. ....                                                               | .....0      | .....0     | .....0      | .....0      |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | .....0      | .....0     | .....0      | .....0      |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....       | .....0      | .....0     | .....0      | .....0      |
| 2501. Receivable from Federal Crop Insurance Corporation.....            | 740,429,704 | .....0     | 740,429,704 | 524,198,640 |
| 2502. Company owned life insurance.....                                  | 133,722,555 | .....0     | 133,722,555 | 130,136,542 |
| 2503. Equities and deposits in pools and associations.....               | 9,722,809   | .....0     | 9,722,809   | 9,274,973   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 32,773,834  | 26,370,577 | 6,403,256   | 108,748,556 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 916,648,902 | 26,370,577 | 890,278,324 | 772,358,710 |

GREAT AMERICAN INSURANCE COMPANY  
LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                                                                                           | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$.....681,061,274).....                                                                                                                                                                                                                                                 | 2,234,635,350                  | 2,162,836,984                  |
| 2. Reinsurance payable on paid losses and loss adjustment expenses.....                                                                                                                                                                                                                                   | 1,610,215                      | 815,174                        |
| 3. Loss adjustment expenses.....                                                                                                                                                                                                                                                                          | 354,666,601                    | 332,841,401                    |
| 4. Commissions payable, contingent commissions and other similar charges.....                                                                                                                                                                                                                             | 48,146,567                     | 50,612,111                     |
| 5. Other expenses (excluding taxes, licenses and fees).....                                                                                                                                                                                                                                               | 99,226,890                     | 97,708,424                     |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....                                                                                                                                                                                                                             | 12,308,680                     | 13,188,428                     |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....                                                                                                                                                                                                 | 8,637,959                      | 26,981,918                     |
| 7.2 Net deferred tax liability.....                                                                                                                                                                                                                                                                       | 0                              | 0                              |
| 8. Borrowed money \$.....0 and interest thereon \$.....0.....                                                                                                                                                                                                                                             | 0                              | 0                              |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....447,757,444 and including warranty reserves of \$.....17,160,213 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act..... | 871,794,080                    | 743,763,641                    |
| 10. Advance premium.....                                                                                                                                                                                                                                                                                  | 0                              | 0                              |
| 11. Dividends declared and unpaid:                                                                                                                                                                                                                                                                        |                                |                                |
| 11.1 Stockholders.....                                                                                                                                                                                                                                                                                    | 0                              | 0                              |
| 11.2 Policyholders.....                                                                                                                                                                                                                                                                                   | 0                              | 0                              |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....                                                                                                                                                                                                                                   | 45,063,348                     | 39,264,421                     |
| 13. Funds held by company under reinsurance treaties.....                                                                                                                                                                                                                                                 | 528,596,925                    | 352,041,660                    |
| 14. Amounts withheld or retained by company for account of others.....                                                                                                                                                                                                                                    | 35,598,439                     | 140,359,337                    |
| 15. Remittances and items not allocated.....                                                                                                                                                                                                                                                              | 1,901,030                      | 2,275,328                      |
| 16. Provision for reinsurance.....                                                                                                                                                                                                                                                                        | 21,059,752                     | 21,059,752                     |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates.....                                                                                                                                                                                                                          | 0                              | 2,917,760                      |
| 18. Drafts outstanding.....                                                                                                                                                                                                                                                                               | 0                              | 0                              |
| 19. Payable to parent, subsidiaries and affiliates.....                                                                                                                                                                                                                                                   | 8,122,912                      | 5,237,423                      |
| 20. Derivatives.....                                                                                                                                                                                                                                                                                      | 87,275                         | 0                              |
| 21. Payable for securities.....                                                                                                                                                                                                                                                                           | 32,181,406                     | 0                              |
| 22. Payable for securities lending.....                                                                                                                                                                                                                                                                   | 0                              | 0                              |
| 23. Liability for amounts held under uninsured plans.....                                                                                                                                                                                                                                                 | 0                              | 0                              |
| 24. Capital notes \$.....0 and interest thereon \$.....0.....                                                                                                                                                                                                                                             | 0                              | 0                              |
| 25. Aggregate write-ins for liabilities.....                                                                                                                                                                                                                                                              | (122,771,616)                  | (129,575,049)                  |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....                                                                                                                                                                                                                      | 4,180,865,811                  | 3,862,328,713                  |
| 27. Protected cell liabilities.....                                                                                                                                                                                                                                                                       | 0                              | 0                              |
| 28. Total liabilities (Lines 26 and 27).....                                                                                                                                                                                                                                                              | 4,180,865,811                  | 3,862,328,713                  |
| 29. Aggregate write-ins for special surplus funds.....                                                                                                                                                                                                                                                    | 148,448,412                    | 156,706,593                    |
| 30. Common capital stock.....                                                                                                                                                                                                                                                                             | 15,440,600                     | 15,440,600                     |
| 31. Preferred capital stock.....                                                                                                                                                                                                                                                                          | 0                              | 0                              |
| 32. Aggregate write-ins for other than special surplus funds.....                                                                                                                                                                                                                                         | 0                              | 0                              |
| 33. Surplus notes.....                                                                                                                                                                                                                                                                                    | 0                              | 0                              |
| 34. Gross paid in and contributed surplus.....                                                                                                                                                                                                                                                            | 307,095,740                    | 302,508,415                    |
| 35. Unassigned funds (surplus).....                                                                                                                                                                                                                                                                       | 985,641,454                    | 936,637,511                    |
| 36. Less treasury stock, at cost:                                                                                                                                                                                                                                                                         |                                |                                |
| 36.1 .....0.000 shares common (value included in Line 30 \$.....0).....                                                                                                                                                                                                                                   | 0                              | 0                              |
| 36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....                                                                                                                                                                                                                                | 0                              | 0                              |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36).....                                                                                                                                                                                                                                       | 1,456,626,206                  | 1,411,293,119                  |
| 38. Totals.....                                                                                                                                                                                                                                                                                           | 5,637,492,017                  | 5,273,621,832                  |

| DETAILS OF WRITE-INS                                                     |               |               |
|--------------------------------------------------------------------------|---------------|---------------|
| 2501. Accounts payable and other liabilities.....                        | 25,674,969    | 27,072,201    |
| 2502. Retrospective premium payable.....                                 | 1,826         | 59,343        |
| 2503. Retroactive reinsurance ceded.....                                 | (148,448,412) | (156,706,593) |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0             | 0             |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | (122,771,616) | (129,575,049) |
| 2901. Retroactive reinsurance gain.....                                  | 148,448,412   | 156,706,593   |
| 2902. ....                                                               | 0             | 0             |
| 2903. ....                                                               | 0             | 0             |
| 2998. Summary of remaining write-ins for Line 29 from overflow page..... | 0             | 0             |
| 2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....       | 148,448,412   | 156,706,593   |
| 3201. ....                                                               | 0             | 0             |
| 3202. ....                                                               | 0             | 0             |
| 3203. ....                                                               | 0             | 0             |
| 3298. Summary of remaining write-ins for Line 32 from overflow page..... | 0             | 0             |
| 3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....       | 0             | 0             |

GREAT AMERICAN INSURANCE COMPANY  
STATEMENT OF INCOME

|                                                                                                                                                                | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME                                                                                                                                            |                              |                            |                                      |
| 1. Premiums earned:                                                                                                                                            |                              |                            |                                      |
| 1.1 Direct..... (written \$.....1,513,472,432).....                                                                                                            | 1,297,676,342                | 1,348,444,572              | 1,896,686,019                        |
| 1.2 Assumed..... (written \$.....927,231,222).....                                                                                                             | 887,377,778                  | 859,213,108                | 1,137,059,740                        |
| 1.3 Ceded..... (written \$.....996,813,375).....                                                                                                               | 869,136,762                  | 878,727,984                | 1,248,124,879                        |
| 1.4 Net..... (written \$.....1,443,890,279).....                                                                                                               | 1,315,917,357                | 1,328,929,696              | 1,785,620,880                        |
| DEDUCTIONS:                                                                                                                                                    |                              |                            |                                      |
| 2. Losses incurred (current accident year \$.....894,494,604):                                                                                                 |                              |                            |                                      |
| 2.1 Direct.....                                                                                                                                                | 1,383,837,200                | 670,257,100                | 1,072,916,011                        |
| 2.2 Assumed.....                                                                                                                                               | 427,763,248                  | 425,050,057                | 534,329,067                          |
| 2.3 Ceded.....                                                                                                                                                 | 1,108,808,106                | 407,763,372                | 703,478,807                          |
| 2.4 Net.....                                                                                                                                                   | 702,792,342                  | 687,543,785                | 903,766,272                          |
| 3. Loss adjustment expenses incurred.....                                                                                                                      | 158,434,307                  | 113,895,638                | 189,492,992                          |
| 4. Other underwriting expenses incurred.....                                                                                                                   | 454,043,116                  | 480,329,725                | 577,264,246                          |
| 5. Aggregate write-ins for underwriting deductions.....                                                                                                        | 0                            | 0                          | 0                                    |
| 6. Total underwriting deductions (Lines 2 through 5).....                                                                                                      | 1,315,269,765                | 1,281,769,148              | 1,670,523,510                        |
| 7. Net income of protected cells.....                                                                                                                          | 0                            | 0                          | 0                                    |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....                                                                                            | 647,592                      | 47,160,548                 | 115,097,370                          |
| INVESTMENT INCOME                                                                                                                                              |                              |                            |                                      |
| 9. Net investment income earned.....                                                                                                                           | 111,248,823                  | 142,788,160                | 193,041,614                          |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....31,277,173.....                                                                       | (25,214,661)                 | 23,545,466                 | 45,841,651                           |
| 11. Net investment gain (loss) (Lines 9 + 10).....                                                                                                             | 86,034,163                   | 166,333,626                | 238,883,265                          |
| OTHER INCOME                                                                                                                                                   |                              |                            |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off<br>(amount recovered \$.....0 amount charged off \$.....1,315,587).....                    | (1,315,587)                  | (1,934,189)                | (2,791,838)                          |
| 13. Finance and service charges not included in premiums.....                                                                                                  | 518,285                      | 524,432                    | 698,293                              |
| 14. Aggregate write-ins for miscellaneous income.....                                                                                                          | (1,817,387)                  | (1,747,385)                | (2,131,240)                          |
| 15. Total other income (Lines 12 through 14).....                                                                                                              | (2,614,690)                  | (3,157,142)                | (4,224,785)                          |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Lines 8 + 11 + 15).....    | 84,067,065                   | 210,337,032                | 349,755,849                          |
| 17. Dividends to policyholders.....                                                                                                                            | 301,810                      | 755,671                    | 971,005                              |
| 18. Net income after dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Line 16 minus Line 17)..... | 83,765,255                   | 209,581,361                | 348,784,844                          |
| 19. Federal and foreign income taxes incurred.....                                                                                                             | 37,522,386                   | 44,003,306                 | 71,957,666                           |
| 20. Net income (Line 18 minus Line 19) (to Line 22).....                                                                                                       | 46,242,869                   | 165,578,055                | 276,827,178                          |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                    |                              |                            |                                      |
| 21. Surplus as regards policyholders, December 31 prior year.....                                                                                              | 1,411,293,119                | 1,476,281,993              | 1,476,281,993                        |
| 22. Net income (from Line 20).....                                                                                                                             | 46,242,869                   | 165,578,055                | 276,827,178                          |
| 23. Net transfers (to) from Protected Cell accounts.....                                                                                                       | 0                            | 0                          | 0                                    |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....3,786,475.....                                                         | 91,445,370                   | (42,337,737)               | (21,237,951)                         |
| 25. Change in net unrealized foreign exchange capital gain (loss).....                                                                                         | 193,000                      | 230,500                    | 23,125                               |
| 26. Change in net deferred income tax.....                                                                                                                     | 13,446,665                   | 952,435                    | 2,580,736                            |
| 27. Change in nonadmitted assets.....                                                                                                                          | (1,060,731)                  | 3,719,113                  | (1,093,127)                          |
| 28. Change in provision for reinsurance.....                                                                                                                   | 0                            | 10,110,000                 | 10,614,755                           |
| 29. Change in surplus notes.....                                                                                                                               | 0                            | 0                          | 0                                    |
| 30. Surplus (contributed to) withdrawn from protected cells.....                                                                                               | 0                            | 0                          | 0                                    |
| 31. Cumulative effect of changes in accounting principles.....                                                                                                 | 0                            | 5,600,000                  | 5,600,000                            |
| 32. Capital changes:                                                                                                                                           |                              |                            |                                      |
| 32.1 Paid in.....                                                                                                                                              | 0                            | 0                          | 0                                    |
| 32.2 Transferred from surplus (Stock Dividend).....                                                                                                            | 0                            | 0                          | 0                                    |
| 32.3 Transferred to surplus.....                                                                                                                               | 0                            | 0                          | 0                                    |
| 33. Surplus adjustments:                                                                                                                                       |                              |                            |                                      |
| 33.1 Paid in.....                                                                                                                                              | 4,587,325                    | 3,368,594                  | 4,630,820                            |
| 33.2 Transferred to capital (Stock Dividend).....                                                                                                              | 0                            | 0                          | 0                                    |
| 33.3 Transferred from capital.....                                                                                                                             | 0                            | 0                          | 0                                    |
| 34. Net remittances from or (to) Home Office.....                                                                                                              | 0                            | 0                          | 0                                    |
| 35. Dividends to stockholders.....                                                                                                                             | (115,000,000)                | (255,000,000)              | (340,000,000)                        |
| 36. Change in treasury stock.....                                                                                                                              | 0                            | 0                          | 0                                    |
| 37. Aggregate write-ins for gains and losses in surplus.....                                                                                                   | 5,478,588                    | (5,626,362)                | (2,934,410)                          |
| 38. Change in surplus as regards policyholders (Lines 22 through 37).....                                                                                      | 45,333,086                   | (113,405,402)              | (64,988,874)                         |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....                                                                             | 1,456,626,206                | 1,362,876,591              | 1,411,293,119                        |
| DETAILS OF WRITE-INS                                                                                                                                           |                              |                            |                                      |
| 0501. ....                                                                                                                                                     | 0                            | 0                          | 0                                    |
| 0502. ....                                                                                                                                                     | 0                            | 0                          | 0                                    |
| 0503. ....                                                                                                                                                     | 0                            | 0                          | 0                                    |
| 0598. Summary of remaining write-ins for Line 5 from overflow page.....                                                                                        | 0                            | 0                          | 0                                    |
| 0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....                                                                                              | 0                            | 0                          | 0                                    |
| 1401. Company owned life insurance.....                                                                                                                        | 3,586,013                    | 3,506,616                  | 4,685,257                            |
| 1402. Miscellaneous expense.....                                                                                                                               | 755,299                      | (355,002)                  | (281,297)                            |
| 1403. Amortization of intangibles.....                                                                                                                         | (6,158,700)                  | (4,899,000)                | (6,535,200)                          |
| 1498. Summary of remaining write-ins for Line 14 from overflow page.....                                                                                       | 0                            | 0                          | 0                                    |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....                                                                                             | (1,817,387)                  | (1,747,385)                | (2,131,240)                          |
| 3701. Change in foreign exchange reserve.....                                                                                                                  | 5,478,588                    | (5,626,362)                | (2,934,410)                          |
| 3702. ....                                                                                                                                                     | 0                            | 0                          | 0                                    |
| 3703. ....                                                                                                                                                     | 0                            | 0                          | 0                                    |
| 3798. Summary of remaining write-ins for Line 37 from overflow page.....                                                                                       | 0                            | 0                          | 0                                    |
| 3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....                                                                                             | 5,478,588                    | (5,626,362)                | (2,934,410)                          |

GREAT AMERICAN INSURANCE COMPANY  
CASH FLOW

|                                                                                                                     | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS                                                                                                |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....                                                                       | 1,282,806,361                | 1,132,353,446              | 1,761,320,519                        |
| 2. Net investment income.....                                                                                       | 117,331,414                  | 146,809,220                | 199,672,195                          |
| 3. Miscellaneous income.....                                                                                        | (42,003)                     | (1,764,758)                | (2,374,842)                          |
| 4. Total (Lines 1 through 3).....                                                                                   | 1,400,095,772                | 1,277,397,908              | 1,958,617,872                        |
| 5. Benefit and loss related payments.....                                                                           | 642,169,207                  | 535,714,703                | 727,495,843                          |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                         | 0                            | 0                          | 0                                    |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....                                           | 592,532,792                  | 626,854,336                | 768,312,521                          |
| 8. Dividends paid to policyholders.....                                                                             | 301,810                      | 755,671                    | 971,005                              |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....             | 87,143,517                   | 32,457,384                 | 77,653,879                           |
| 10. Total (Lines 5 through 9).....                                                                                  | 1,322,147,327                | 1,195,782,095              | 1,574,433,248                        |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                            | 77,948,445                   | 81,615,814                 | 384,184,624                          |
| CASH FROM INVESTMENTS                                                                                               |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                              |                              |                            |                                      |
| 12.1 Bonds.....                                                                                                     | 288,901,554                  | 647,550,852                | 813,880,856                          |
| 12.2 Stocks.....                                                                                                    | 176,196,276                  | 61,824,068                 | 180,645,648                          |
| 12.3 Mortgage loans.....                                                                                            | 3,415,751                    | 81,634,653                 | 82,246,749                           |
| 12.4 Real estate.....                                                                                               | 298,710                      | 0                          | 0                                    |
| 12.5 Other invested assets.....                                                                                     | 19,901,017                   | 7,324,725                  | 48,367,217                           |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                | 36,214                       | 290,995                    | (297,656)                            |
| 12.7 Miscellaneous proceeds.....                                                                                    | 32,181,406                   | 8,263,044                  | 0                                    |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....                                                            | 520,930,928                  | 806,888,337                | 1,124,842,814                        |
| 13. Cost of investments acquired (long-term only):                                                                  |                              |                            |                                      |
| 13.1 Bonds.....                                                                                                     | 279,150,397                  | 558,814,900                | 584,209,995                          |
| 13.2 Stocks.....                                                                                                    | 85,430,649                   | 287,263,268                | 340,482,828                          |
| 13.3 Mortgage loans.....                                                                                            | 30,975,000                   | 14,795,249                 | 30,545,249                           |
| 13.4 Real estate.....                                                                                               | 1,875,524                    | 3,006,075                  | 3,351,127                            |
| 13.5 Other invested assets.....                                                                                     | 40,641,091                   | 12,279,672                 | 29,668,475                           |
| 13.6 Miscellaneous applications.....                                                                                | 40,696,369                   | 6,820,679                  | 922,650                              |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                           | 478,769,031                  | 882,979,843                | 989,180,325                          |
| 14. Net increase (decrease) in contract loans and premium notes.....                                                | 0                            | 0                          | 0                                    |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....                                          | 42,161,898                   | (76,091,506)               | 135,662,490                          |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES                                                                       |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                        |                              |                            |                                      |
| 16.1 Surplus notes, capital notes.....                                                                              | 0                            | 0                          | 0                                    |
| 16.2 Capital and paid in surplus, less treasury stock.....                                                          | 4,587,325                    | 3,368,594                  | 4,630,820                            |
| 16.3 Borrowed funds.....                                                                                            | 0                            | 0                          | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                                    | 0                            | 0                          | 0                                    |
| 16.5 Dividends to stockholders.....                                                                                 | 115,000,000                  | 255,000,000                | 340,000,000                          |
| 16.6 Other cash provided (applied).....                                                                             | (45,495,640)                 | 209,533,202                | (77,612,881)                         |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | (155,908,315)                | (42,098,204)               | (412,982,061)                        |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS                                                 |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....        | (35,797,972)                 | (36,573,896)               | 106,865,053                          |
| 19. Cash, cash equivalents and short-term investments:                                                              |                              |                            |                                      |
| 19.1 Beginning of year.....                                                                                         | 240,268,671                  | 133,403,618                | 133,403,618                          |
| 19.2 End of period (Line 18 plus Line 19.1).....                                                                    | 204,470,699                  | 96,829,723                 | 240,268,671                          |
| Note: Supplemental disclosures of cash flow information for non-cash transactions:                                  |                              |                            |                                      |
| 20.0001 Stock option compensation (included in L7, L9, and L16.2).....                                              | 4,587,325                    | 3,368,594                  | 4,630,820                            |
| 20.0002 Exchange of debt securities.....                                                                            | 3,795,902                    | 19,373,691                 | 20,734,337                           |
| 20.0003 Securities acquired in paid in kind interest payment.....                                                   | 60,199                       | 60,755                     | 89,479                               |
| 20.0004 Securities acquired from liquidation distribution.....                                                      | 4,192                        | 55,603                     | 55,603                               |
| 20.0005 Securities acquired from dividends/return of capital distribution.....                                      | 0                            | 15,602,332                 | 15,602,332                           |
| 20.0006 Exchange of equity securities.....                                                                          | 0                            | 577,322                    | 24,229,864                           |
| 20.0007 Exchange of debt to other invested assets securities.....                                                   | 0                            | 375,000                    | 375,000                              |
| 20.0008 Exchange of debt to equity securities.....                                                                  | 0                            | 0                          | 372,107                              |

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

|                                  | 09/30/2012              | 12/31/2011              |
|----------------------------------|-------------------------|-------------------------|
| (1) Net Income Ohio Basis        | \$ 46,242,869           | \$ 276,827,178          |
| (2) State Prescribed Practices   | -                       | -                       |
| (3) State Permitted Practices    | -                       | -                       |
| (4) Net Income, NAIC SAP         | <u>\$ 46,242,869</u>    | <u>\$ 276,827,178</u>   |
| (5) Statutory Surplus Ohio Basis | \$ 1,456,626,206        | \$ 1,411,293,119        |
| (6) State Prescribed Practices   | -                       | -                       |
| (7) State Permitted Practices    | -                       | -                       |
| (8) Statutory Surplus, NAIC SAP  | <u>\$ 1,456,626,206</u> | <u>\$ 1,411,293,119</u> |

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

4.) DISCONTINUED OPERATIONS - No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2012.
3. The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during 2012. There were no credit-related OTTI charges recognized during the third quarter of 2012.

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

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

| Less than 12 months |                 | 12 months or more |                 |
|---------------------|-----------------|-------------------|-----------------|
| Fair Value          | Unrealized Loss | Fair Value        | Unrealized Loss |
| \$35,441,380        | \$(906,368)     | \$87,094,001      | \$(9,995,321)   |

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

E – G. No significant change.

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

7.) INVESTMENT INCOME - No significant change.

8.) DERIVATIVE INSTRUMENTS - No significant change.

9.) INCOME TAXES - No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.

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

| Date      | Amount        | Type          |
|-----------|---------------|---------------|
| 3/26/2012 | \$ 45,000,000 | Extraordinary |
| 6/22/2012 | \$ 45,000,000 | Extraordinary |
| 9/24/2012 | \$ 25,000,000 | Ordinary      |

C – L. No significant change.

11.) DEBT - No significant change.

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

No significant change.

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

A – C. No significant change.

D. The Company paid the following dividends to AFG:

| Date      | Amount        | Type          |
|-----------|---------------|---------------|
| 3/26/2012 | \$ 45,000,000 | Extraordinary |
| 6/22/2012 | \$ 45,000,000 | Extraordinary |
| 9/24/2012 | \$ 25,000,000 | Ordinary      |

E – M. No significant change.

14.) CONTINGENCIES

No significant change.

15.) LEASES - No significant change.

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

No significant change.

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

A – B. No significant change.

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

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

No significant change.

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

No significant change.

20.) FAIR VALUE

A.

1. Fair Value Measurements at Reporting Date

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

| Description                                       | Level 1        | Level 2       | Level 3       | Total          |
|---------------------------------------------------|----------------|---------------|---------------|----------------|
| Assets:                                           |                |               |               |                |
| Bonds:                                            |                |               |               |                |
| U.S. Government and government agencies           | \$ -           | \$ -          | \$ -          | \$ -           |
| States, municipalities and political subdivisions | -              | 4,924,870     | -             | 4,924,870      |
| Foreign government                                | -              | -             | -             | -              |
| Residential MBS                                   | -              | 11,943,320    | 845,309       | 12,788,629     |
| Commercial MBS                                    | -              | -             | -             | -              |
| All other bonds                                   | -              | 12,235,520    | 14,201,545    | 26,437,065     |
| Total bonds                                       | -              | 29,103,710    | 15,046,854    | 44,150,564     |
| Preferred stocks                                  | 20,112,200     | 32,674,905    | 15,146        | 52,802,251     |
| Common stocks (unaffiliated)                      | 524,231,918    | 7,922         | 19,526,200    | 543,766,040    |
| Other investments                                 | -              | -             | -             | -              |
| Total assets accounted for at fair value          | \$ 544,344,118 | \$ 61,786,537 | \$ 34,588,200 | \$ 640,718,855 |

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

|                                                   | Balance at<br>12/31/2011 | Transfers into<br>Level 3 | Transfers out<br>of Level 3 | Total gains<br>and (losses)<br>included in Net<br>Income | Total gains<br>and (losses)<br>included in<br>Surplus | Purchases     | Sales        | Balance at<br>9/30/2012 |
|---------------------------------------------------|--------------------------|---------------------------|-----------------------------|----------------------------------------------------------|-------------------------------------------------------|---------------|--------------|-------------------------|
| States, municipalities and political subdivisions | \$ 3,890,941             | \$ -                      | \$ (3,792,856)              | \$ (4,929)                                               | \$ -                                                  | \$ -          | \$ (93,156)  | \$ -                    |
| Residential MBS                                   | 1,281,984                | 600,815                   | (595,616)                   | (374,440)                                                | 15,303                                                | 6,753,000     | (82,737)     | 7,598,309               |
| All other bonds                                   | 7,017,800                | -                         | (5,419,454)                 | 43,353                                                   | (195,945)                                             | 6,324,969     | (322,178)    | 7,448,545               |
| Preferred stocks                                  | -                        | 4,014,146                 | (3,898,219)                 | -                                                        | (100,781)                                             | -             | -            | 15,146                  |
| Common stocks (unaffiliated)                      | 11,709,650               | 3,001,650                 | (1,947,320)                 | -                                                        | 224,720                                               | 6,537,500     | -            | 19,526,200              |
| Total                                             | \$ 23,900,375            | \$ 7,616,611              | \$ (15,653,465)             | \$ (336,016)                                             | \$ (56,703)                                           | \$ 19,615,469 | \$ (498,071) | \$ 34,588,200           |

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

B. The Company has no additional fair value disclosures.



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

| Description                                       | Aggregate Fair Value | Admitted Assets  | Level 1        | Level 2          | Level 3        |
|---------------------------------------------------|----------------------|------------------|----------------|------------------|----------------|
| Assets:                                           |                      |                  |                |                  |                |
| Bonds:                                            |                      |                  |                |                  |                |
| U.S. Government and government agencies           | \$ 24,819,040        | \$ 24,652,324    | \$ 24,340,516  | \$ 478,524       | \$ -           |
| States, municipalities and political subdivisions | 1,110,268,291        | 1,036,858,967    | -              | 1,072,527,541    | 37,740,750     |
| Foreign government                                | 207,559,711          | 194,522,819      | -              | 207,559,711      | -              |
| Residential MBS                                   | 324,338,986          | 277,805,039      | -              | 287,933,734      | 36,405,252     |
| Commercial MBS                                    | 238,507,420          | 219,068,176      | -              | 238,507,420      | -              |
| All other bonds                                   | 725,802,201          | 688,878,129      | 2,715,000      | 664,476,459      | 58,610,742     |
| Total bonds                                       | 2,631,295,649        | 2,441,785,454    | 27,055,516     | 2,471,483,389    | 132,756,744    |
| Preferred stocks                                  | 114,362,778          | 109,958,067      | 33,959,700     | 69,647,928       | 10,755,150     |
| Common stocks (unaffiliated)                      | 543,766,040          | 543,766,040      | 524,231,918    | 7,922            | 19,526,200     |
| Mortgage loans                                    | 139,982,000          | 139,596,091      | -              | -                | 139,982,000    |
| Total financial assets                            | \$ 3,429,406,467     | \$ 3,235,105,652 | \$ 585,247,134 | \$ 2,541,139,239 | \$ 303,020,094 |

21.) OTHER ITEMS - No significant change.

22.) EVENTS SUBSEQUENT

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

23.) REINSURANCE - No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS - No significant change.

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by \$33 million and \$45 million as of September 30, 2012 and September 30, 2011, respectively (see page Q13).

For 2012, the \$33 million decrease in reserves for prior years is primarily attributed to (i) \$75 million of favorable development relating to multiple peril crop insurance business (ii) \$13 million of favorable development relating to the directors & officers liability business (other liability – claims made) (iii) \$6 million of favorable development relating insurance coverages associated with not-for-profit businesses (iv) \$5 million of favorable development relating to the fidelity & crime business, partially offset by (v) \$21 million reserve increase relating to the run-off program business (vi) \$9 million adverse development relating to the property & inland marine business (vii) and \$38 million of reserve increase relating to the run-off asbestos and environmental reserves (see Note 33).

For 2011, the \$45 million decrease in reserves for prior years is primarily attributed to (i) \$40 million of favorable development relating to multiple peril crop insurance business (ii) \$29 million of favorable development relating to the directors & officers liability business (other liability – claims made) (iii) \$17 million of favorable development relating to the legal professional liability (other liability – claims made) (iv) \$9 million of favorable development relating to the favorable extra contractual obligation settlement, partially offset by (v) \$18 million reserve increase relating to the run-off program business (vi) and \$50 million reserve increase relating to the run-off asbestos and environmental reserves.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

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

33.) ASBESTOS/ENVIRONMENTAL RESERVES

The Company has conducted comprehensive studies of its asbestos and environmental (“A&E”) reserves with the aid of outside actuarial and engineering firms and specialty outside counsel every two years with an in-depth internal review during intervening years. During the third quarter, the Company completed an internal review of its asbestos and environmental exposures relating to its run-off operations. The internal review was conducted with the assistance of specialty outside counsel and an outside consultant. This year’s internal review resulted in a net reserve increase of \$30.7 million. The charge relates primarily to an increase in environmental investigative costs and allocated loss adjustment expenses in certain environmental and asbestos files. There were no newly identified emerging trends or issues that the Company believes would have significantly impacted the overall adequacy of its reserves.

At September 30, 2012, the Company’s A&E reserves were \$355.0 million, net of reinsurance recoverable. At that date the Company’s three year survival ratio was 10.3 times paid losses for the total A&E reserves.

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

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

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

GREAT AMERICAN INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [ ☐ ]      No [ ☒ ]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [ ☐ ]      No [ ☐ ]

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ ☐ ]      No [ ☒ ]

2.2

If yes, date of change:

.....

3.

Have there been any substantial changes in the organizational chart since the prior quarter end?  
If yes, complete the Schedule Y-Part 1 - Organizational chart.

Yes [ ☒ ]      No [ ☐ ]

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [ ☐ ]      No [ ☒ ]

4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?  
If yes, attach an explanation.

Yes [ ☐ ]      No [ ☒ ]      N/A [ ☐ ]

Not applicable

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2011.....

6.2

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

12/31/2006.....

6.3

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

2/19/2008.....

6.4

By what department or departments?

Ohio

6.5

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

Yes [ ☐ ]      No [ ☐ ]      N/A [ ☒ ]

6.6

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

Yes [ ☐ ]      No [ ☐ ]      N/A [ ☒ ]

7.1

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

Yes [ ☐ ]      No [ ☒ ]

7.2

If yes, give full information:

Not applicable

8.1

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

Yes [ ☐ ]      No [ ☒ ]

8.2

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

Not applicable

8.3

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

Yes [ ☐ ]      No [ ☒ ]

8.4

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

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

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes [ ☒ ]      No [ ☐ ]

9.11

If the response to 9.1 is No, please explain:

Not applicable

9.2

Has the code of ethics for senior managers been amended?

Yes [ ☐ ]      No [ ☒ ]

9.21

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

Not applicable

9.3

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

Yes [ ☐ ]      No [ ☒ ]

GREAT AMERICAN 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).

Not applicable

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

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

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

Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.12,218,872

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

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

14.2 If yes, please complete the following:

|                                                                                                    | 1<br>Prior Year-End<br>Book/Adjusted Carrying Value | 2<br>Current Quarter<br>Book/Adjusted Carrying Value |
|----------------------------------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------|
| 14.21 Bonds.....                                                                                   | \$ 7,728,000                                        | \$ 8,084,500                                         |
| 14.22 Preferred Stock.....                                                                         | \$ 0                                                | \$ 0                                                 |
| 14.23 Common Stock.....                                                                            | \$ 471,532,405                                      | \$ 486,560,083                                       |
| 14.24 Short-Term Investments.....                                                                  | \$ 0                                                | \$ 0                                                 |
| 14.25 Mortgage Loans on Real Estate.....                                                           | \$ 32,417,962                                       | \$ 31,707,490                                        |
| 14.26 All Other.....                                                                               | \$ 2,379,511                                        | \$ 6,936,676                                         |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)..... | \$ 514,057,879                                      | \$ 533,288,748                                       |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....                       | \$ 0                                                | \$ 0                                                 |

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

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

If no, attach a description with this statement.

The Company has one open foreign currency forward contract to hedge the foreign currency exchange risk associated with a foreign denominated investment in an affiliated bond.

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

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

| 1<br>Name of Custodian(s)   | 2<br>Custodian Address            |
|-----------------------------|-----------------------------------|
| The Bank of New York Mellon | 1 Wall Street, New York, NY 10286 |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s)                          | 3<br>Address                                 |
|--------------------------------------|---------------------------------------|----------------------------------------------|
| 161853                               | American Money Management Corporation | 301 East Fourth Street, Cincinnati, OH 45202 |

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

17.2 If no, list exceptions:

046110ZZ8 Assura Group of NY Limited Ser B, 61686ZZZ1 Morgan Joseph Triartisan Ser D, 56062Y201 Mainsource Financial A 5.00, 929328300 WSFS Fin Corp A 5.00

GREAT AMERICAN INSURANCE COMPANY  
GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?  
If yes, attach an explanation.  
Not applicable

Yes [ ] No [X] N/A [ ]

2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?  
If yes, attach an explanation.  
Not applicable

Yes [ ] No [X]

3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [ ] No [X]

3.2

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

4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [ ] No [X]

4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:

5.1

A&H loss percent

71.8 %

5.2

A&H cost containment percent

15.3 %

5.3

A&H expense percent excluding cost containment expenses

28.9 %

6.1

Do you act as a custodian for health savings accounts?

Yes [ ] No [X]

6.2

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

0

6.3

Do you act as an administrator for health savings accounts?

Yes [ ] No [X]

6.4

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

0

GREAT AMERICAN INSURANCE COMPANY  
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1<br>NAIC<br>Company<br>Code | 2<br>Federal<br>ID<br>Number | 3<br><br>Name of Reinsurer                      | 4<br><br>Domiciliary<br>Jurisdiction | 5<br><br>Is Insurer<br>Authorized?<br>(YES or NO) |
|------------------------------|------------------------------|-------------------------------------------------|--------------------------------------|---------------------------------------------------|
| U.S. Insurers                |                              |                                                 |                                      |                                                   |
| 21199.....                   | 36-2545393.....              | Arch Specialty Insurance Company.....           | US.....                              | NO.....                                           |
| 14066.....                   | 45-1680669.....              | Community Pacific Insurance Company Inc.....    | US.....                              | NO.....                                           |
| 35378.....                   | 36-2950161.....              | Evanston Insurance Company.....                 | US.....                              | YES.....                                          |
| 00000.....                   | 45-4653127.....              | Mailroom Solutions Inc.....                     | US.....                              | NO.....                                           |
| 93572.....                   | 43-1235868.....              | RGA Reinsurance Company.....                    | US.....                              | YES.....                                          |
| All Other Insurers           |                              |                                                 |                                      |                                                   |
| 00000.....                   | AA-0053911.....              | American Risk Services Reinsurance Compnay..... | TC.....                              | NO.....                                           |
| 00000.....                   | AA-3190875.....              | Hiscox Insurance Company Bermuda LTD.....       | BM.....                              | NO.....                                           |
| 00000.....                   | AA-3770150.....              | Libris IND Co.....                              | KY.....                              | NO.....                                           |
| 00000.....                   | AA-1128000.....              | Lloyd's Syndicate Number 1886.....              | GB.....                              | YES.....                                          |
| 00000.....                   | AA-1120116.....              | Lloyd's Syndicate Number 3902.....              | GB.....                              | YES.....                                          |
| 00000.....                   | AA-3770334.....              | Owner Operators Insurance Company LTD.....      | KY.....                              | NO.....                                           |
| 00000.....                   | AA-0053328.....              | Premier International Insurance Company.....    | TC.....                              | NO.....                                           |
| 00000.....                   | AA-1320031.....              | Scor Global P&C S.E.....                        | FR.....                              | NO.....                                           |

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

|              |                                 | 1             | Direct Premiums Written |                    | Direct Losses Paid (Deducting Salvage) |                    | Direct Losses Unpaid |                    |
|--------------|---------------------------------|---------------|-------------------------|--------------------|----------------------------------------|--------------------|----------------------|--------------------|
|              |                                 |               | 2                       | 3                  | 4                                      | 5                  | 6                    | 7                  |
| States, Etc. |                                 | Active Status | Current Year to Date    | Prior Year to Date | Current Year to Date                   | Prior Year to Date | Current Year to Date | Prior Year to Date |
| 1.           | Alabama.....AL                  | L.....        | .....16,418,084         | .....15,423,362    | .....8,084,062                         | .....7,165,141     | .....22,525,839      | .....24,631,874    |
| 2.           | Alaska.....AK                   | L.....        | .....1,911,541          | .....766,612       | .....175,715                           | .....51,476        | .....1,353,829       | .....919,006       |
| 3.           | Arizona.....AZ                  | L.....        | .....9,631,041          | .....9,468,957     | .....2,074,365                         | .....2,222,096     | .....19,593,040      | .....20,591,827    |
| 4.           | Arkansas.....AR                 | L.....        | .....18,526,833         | .....20,907,032    | .....15,936,234                        | .....19,458,311    | .....16,009,744      | .....29,696,945    |
| 5.           | California.....CA               | L.....        | .....79,410,037         | .....76,527,455    | .....32,720,579                        | .....36,327,735    | .....140,274,276     | .....146,076,244   |
| 6.           | Colorado.....CO                 | L.....        | .....25,149,274         | .....23,201,540    | .....13,327,170                        | .....11,519,809    | .....41,646,067      | .....21,611,563    |
| 7.           | Connecticut.....CT              | L.....        | .....6,877,568          | .....6,055,137     | .....(3,862,159)                       | .....1,024,535     | .....12,153,299      | .....14,141,579    |
| 8.           | Delaware.....DE                 | L.....        | .....23,672,398         | .....22,116,404    | .....663,743                           | .....8,739,751     | .....49,409,209      | .....34,599,067    |
| 9.           | District of Columbia.....DC     | L.....        | .....4,733,257          | .....3,930,044     | .....904,139                           | .....881,341       | .....6,090,114       | .....7,097,777     |
| 10.          | Florida.....FL                  | L.....        | .....43,174,891         | .....43,812,942    | .....25,759,521                        | .....27,018,206    | .....71,888,896      | .....74,608,632    |
| 11.          | Georgia.....GA                  | L.....        | .....32,061,039         | .....32,376,579    | .....23,705,975                        | .....14,049,464    | .....40,530,296      | .....34,952,864    |
| 12.          | Hawaii.....HI                   | L.....        | .....4,002,632          | .....4,321,809     | .....2,564,047                         | .....1,794,023     | .....11,249,786      | .....10,734,440    |
| 13.          | Idaho.....ID                    | L.....        | .....3,958,320          | .....4,603,941     | .....870,885                           | .....1,039,178     | .....5,470,810       | .....3,838,410     |
| 14.          | Illinois.....IL                 | L.....        | .....172,786,598        | .....209,409,880   | .....60,155,502                        | .....54,527,315    | .....324,688,789     | .....95,540,381    |
| 15.          | Indiana.....IN                  | L.....        | .....70,080,524         | .....81,606,110    | .....29,607,977                        | .....16,588,402    | .....113,232,622     | .....30,256,199    |
| 16.          | Iowa.....IA                     | L.....        | .....123,095,147        | .....121,710,608   | .....28,185,452                        | .....26,365,484    | .....154,155,437     | .....37,982,466    |
| 17.          | Kansas.....KS                   | L.....        | .....88,368,058         | .....98,951,440    | .....95,353,699                        | .....44,494,357    | .....112,910,626     | .....48,584,224    |
| 18.          | Kentucky.....KY                 | L.....        | .....11,772,469         | .....15,744,943    | .....7,417,493                         | .....11,479,165    | .....35,496,183      | .....18,846,476    |
| 19.          | Louisiana.....LA                | L.....        | .....10,304,671         | .....7,906,432     | .....3,223,558                         | .....1,841,458     | .....14,478,005      | .....11,004,032    |
| 20.          | Maine.....ME                    | L.....        | .....1,230,243          | .....1,144,967     | .....107,711                           | .....65,779        | .....1,024,735       | .....1,353,638     |
| 21.          | Maryland.....MD                 | L.....        | .....13,625,764         | .....12,722,802    | .....1,305,690                         | .....2,561,447     | .....25,086,310      | .....26,060,085    |
| 22.          | Massachusetts.....MA            | L.....        | .....12,619,649         | .....11,764,193    | .....4,546,686                         | .....5,611,362     | .....22,503,260      | .....25,126,979    |
| 23.          | Michigan.....MI                 | L.....        | .....38,100,418         | .....36,722,976    | .....8,227,358                         | .....17,816,579    | .....189,667,470     | .....157,584,940   |
| 24.          | Minnesota.....MN                | L.....        | .....47,557,363         | .....49,651,525    | .....12,483,917                        | .....10,757,174    | .....47,860,186      | .....31,422,727    |
| 25.          | Mississippi.....MS              | L.....        | .....6,173,585          | .....6,549,216     | .....1,423,804                         | .....1,520,654     | .....10,383,715      | .....9,259,764     |
| 26.          | Missouri.....MO                 | L.....        | .....67,382,979         | .....75,985,426    | .....42,663,024                        | .....30,964,107    | .....119,412,192     | .....63,867,792    |
| 27.          | Montana.....MT                  | L.....        | .....3,202,380          | .....3,833,670     | .....1,655,255                         | .....417,354       | .....3,170,375       | .....3,191,289     |
| 28.          | Nebraska.....NE                 | L.....        | .....62,768,344         | .....68,553,739    | .....15,824,438                        | .....7,824,969     | .....102,825,187     | .....16,643,713    |
| 29.          | Nevada.....NV                   | L.....        | .....6,929,865          | .....6,267,996     | .....2,796,172                         | .....977,102       | .....15,391,517      | .....17,149,150    |
| 30.          | New Hampshire.....NH            | L.....        | .....720,803            | .....811,166       | .....392,995                           | .....117,143       | .....3,411,957       | .....5,027,268     |
| 31.          | New Jersey.....NJ               | L.....        | .....15,242,459         | .....16,264,807    | .....5,097,746                         | .....5,505,082     | .....33,331,062      | .....40,795,256    |
| 32.          | New Mexico.....NM               | L.....        | .....2,858,600          | .....2,950,892     | .....959,665                           | .....1,058,242     | .....3,950,884       | .....2,909,167     |
| 33.          | New York.....NY                 | L.....        | .....38,470,583         | .....35,487,481    | .....6,330,334                         | .....8,540,454     | .....62,264,918      | .....62,544,311    |
| 34.          | North Carolina.....NC           | L.....        | .....21,918,594         | .....22,979,539    | .....12,541,671                        | .....10,801,635    | .....33,546,649      | .....38,894,066    |
| 35.          | North Dakota.....ND             | L.....        | .....69,238,785         | .....75,695,180    | .....22,185,175                        | .....28,228,054    | .....43,372,704      | .....58,281,542    |
| 36.          | Ohio.....OH                     | L.....        | .....34,395,422         | .....32,647,228    | .....11,373,957                        | .....7,666,845     | .....44,328,151      | .....31,108,067    |
| 37.          | Oklahoma.....OK                 | L.....        | .....14,774,166         | .....12,458,222    | .....7,350,594                         | .....11,571,632    | .....15,499,848      | .....13,259,616    |
| 38.          | Oregon.....OR                   | L.....        | .....7,111,363          | .....7,320,219     | .....8,806,469                         | .....2,523,410     | .....13,186,137      | .....11,683,288    |
| 39.          | Pennsylvania.....PA             | L.....        | .....23,383,642         | .....22,255,592    | .....7,089,097                         | .....2,061,984     | .....34,745,917      | .....39,924,877    |
| 40.          | Rhode Island.....RI             | L.....        | .....1,839,896          | .....1,684,807     | .....1,274,734                         | .....477,692       | .....1,426,894       | .....2,835,066     |
| 41.          | South Carolina.....SC           | L.....        | .....9,546,057          | .....10,281,274    | .....14,385,166                        | .....2,928,647     | .....2,604,517       | .....14,534,848    |
| 42.          | South Dakota.....SD             | L.....        | .....88,347,849         | .....94,562,038    | .....18,114,324                        | .....26,039,625    | .....131,430,836     | .....43,535,547    |
| 43.          | Tennessee.....TN                | L.....        | .....9,162,284          | .....8,093,809     | .....8,084,843                         | .....6,187,114     | .....13,105,633      | .....16,705,257    |
| 44.          | Texas.....TX                    | L.....        | .....53,077,171         | .....55,460,033    | .....31,429,192                        | .....13,482,977    | .....92,476,293      | .....86,289,752    |
| 45.          | Utah.....UT                     | L.....        | .....5,506,600          | .....6,156,587     | .....2,353,332                         | .....1,733,835     | .....7,561,205       | .....7,358,747     |
| 46.          | Vermont.....VT                  | L.....        | .....320,377            | .....294,129       | .....(452)                             | .....315,008       | .....723,007         | .....1,247,629     |
| 47.          | Virginia.....VA                 | L.....        | .....9,794,804          | .....9,121,885     | .....6,000,316                         | .....3,889,309     | .....32,814,492      | .....29,112,718    |
| 48.          | Washington.....WA               | L.....        | .....14,699,251         | .....16,678,600    | .....10,044,828                        | .....4,421,724     | .....22,916,112      | .....22,757,015    |
| 49.          | West Virginia.....WV            | L.....        | .....2,057,650          | .....1,919,773     | .....442,219                           | .....991,104       | .....2,914,416       | .....2,472,544     |
| 50.          | Wisconsin.....WI                | L.....        | .....41,469,756         | .....47,952,176    | .....14,564,649                        | .....5,878,469     | .....47,879,159      | .....27,035,504    |
| 51.          | Wyoming.....WY                  | L.....        | .....2,205,040          | .....2,783,276     | .....(554,671)                         | .....411,559       | .....3,034,916       | .....971,639       |
| 52.          | American Samoa.....AS           | N.....        | .....0                  | .....0             | .....0                                 | .....0             | .....0               | .....0             |
| 53.          | Guam.....GU                     | N.....        | .....0                  | .....0             | .....0                                 | .....0             | .....0               | .....0             |
| 54.          | Puerto Rico.....PR              | L.....        | .....71,215             | .....312,685       | .....241,493                           | .....123,262       | .....374,198         | .....682,600       |
| 55.          | US Virgin Islands.....VI        | N.....        | .....0                  | .....0             | .....0                                 | .....0             | .....0               | .....0             |
| 56.          | Northern Mariana Islands.....MP | N.....        | .....0                  | .....0             | .....0                                 | .....0             | .....0               | .....0             |
| 57.          | Canada.....CN                   | L.....        | .....40,893,622         | .....41,710,755    | .....24,940,084                        | .....32,092,943    | .....60,585,412      | .....48,783,932    |
| 58.          | Aggregate Other Alien.....OT    | XXX.....      | .....841,471            | .....1,913,676     | .....16,375,420                        | .....88,500        | .....850,107         | .....1,127,462     |
| 59.          | Totals.....                     | (a).....52    | .....1,513,472,432      | .....1,599,833,564 | .....667,725,190                       | .....542,240,022   | .....2,438,817,233   | .....1,627,251,804 |

DETAILS OF WRITE-INS

|       |                                                                    |               |              |                |                 |             |              |                |
|-------|--------------------------------------------------------------------|---------------|--------------|----------------|-----------------|-------------|--------------|----------------|
| 5801. | Europe.....                                                        | .....XXX..... | .....841,471 | .....1,913,676 | .....16,375,420 | .....88,500 | .....850,107 | .....1,127,462 |
| 5802. | .....                                                              | .....XXX..... | .....0       | .....0         | .....0          | .....0      | .....0       | .....0         |
| 5803. | .....                                                              | .....XXX..... | .....0       | .....0         | .....0          | .....0      | .....0       | .....0         |
| 5898. | Summary of remaining write-ins for Line 58 from overflow page..... | .....XXX..... | .....0       | .....0         | .....0          | .....0      | .....0       | .....0         |
| 5899. | Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....     | .....XXX..... | .....841,471 | .....1,913,676 | .....16,375,420 | .....88,500 | .....850,107 | .....1,127,462 |

(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 (65%)                | 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 |               |
| Michigan Oil & Gas Holdings, LLC                     | MI                   |            |               |
| Ohio Oil & Gas Holdings, LLC                         | OH                   |            |               |
| 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 |               |
| 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                             | 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 |               |
| 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 |               |
| Ceres Administrators, L.L.C.                          | DE                   | 34-1880408 |               |
| Ceres Sales, LLC                                      | DE                   | 34-1947043 |               |
| 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 |               |
| GAI Australia Pty Ltd                                 | AU                   |            |               |
| 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                   |            |               |
| Financiadora de Primas Condor, S.A. de C.V. (99%)       | MX                   |            |               |
| Farmers Crop Insurance Alliance, Inc.                   | KS                   | 39-1404033 |               |
| FCIA Management Company, Inc.                           | NY                   | 13-3628555 |               |
| Foreign Credit Insurance Association @                  | NY                   |            |               |
| GAI Warranty Company                                    | OH                   | 31-1753938 |               |
| GAI Warranty Company of Florida                         | FL                   | 31-1765544 |               |
| GAI Warranty Company of Canada Inc.                     | CN                   |            |               |
| Global Premier Finance Company                          | OH                   | 61-1329718 |               |
| Great American Agency of Texas, Inc.                    | TX                   | 74-2693636 |               |
| Great American Alliance Insurance Company *             | OH                   | 95-1542353 | 26832         |
| Great American Assurance Company *                      | OH                   | 15-6020948 | 26344         |
| Great American Casualty Insurance Company *             | OH                   | 61-0983091 | 39896         |
| Great American Claims Services, Inc.                    | DE                   | 31-1228726 |               |
| Great American Contemporary Insurance Company *         | OH                   | 36-4079497 | 10646         |
| Great American E & S Insurance Company *                | DE                   | 31-0954439 | 37532         |
| Great American Fidelity Insurance Company *             | DE                   | 31-1036473 | 41858         |
| Great American Insurance Agency, Inc.                   | OH                   | 31-1652643 |               |
| Great American Insurance Company of New York *          | NY                   | 13-5539046 | 22136         |
| Great American Lloyd's Insurance Company * @            | TX                   | 31-0974853 | 38024         |
| Great American Lloyd's, Inc.                            | TX                   | 31-1073664 |               |
| Great American Management Services, Inc.                | OH                   | 31-0856644 |               |
| Great American Protection Insurance Company *           | OH                   | 31-1288778 | 38580         |
| Great American Re Inc.                                  | DE                   | 31-0918893 |               |
| Great American Security Insurance Company *             | OH                   | 31-1209419 | 31135         |
| Great American Spirit Insurance Company *               | OH                   | 31-1237970 | 33723         |
| Insurance (GB) Limited *                                | GB                   |            |               |
| Key Largo Group, Inc.                                   | FL                   | 59-1263251 |               |
| National Interstate Corporation (52.2%)                 | 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                   |            |               |
| Pinecrest Place LLC                                     | FL                   | 27-2226948 |               |
| PLLS Canada Insurance Brokers Inc. ^                    | CN                   | 871850814  |               |
| Professional Risk Brokers, Inc.                         | IL                   | 31-1293064 |               |
| Strategic Comp Holdings, L.L.C.                         | LA                   | 72-1331800 |               |
| Strategic Comp Services, L.L.C.                         | LA                   | 36-4517754 |               |
| Strategic Comp, L.L.C.                                  | LA                   | 32-0050970 |               |
| One East Fourth, Inc.                                   | OH                   | 31-0686194 |               |
| Pioneer Carpet Mills, Inc.                              | OH                   | 31-0883227 |               |
| Superior NWVN of Ohio, Inc.                             | OH                   | 31-1737792 |               |
| TEJ Holdings, Inc.                                      | OH                   | 31-1119320 |               |
| Three East Fourth, Inc.                                 | OH                   | 31-0728327 |               |

\* Denotes insurer  
@ Company affiliated but not owned  
# Participant in Lloyd's Syndicate 2468  
Subsidiaries 100% owned by respective parent unless otherwise stated  
^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                                  | 3                 | 4                 | 5            | 6          | 7                                                                      | 8                                                        | 9                    | 10                               | 11                                             | 12                                                                               | 13                                         | 14                                         | 15     |
|------------|------------------------------------|-------------------|-------------------|--------------|------------|------------------------------------------------------------------------|----------------------------------------------------------|----------------------|----------------------------------|------------------------------------------------|----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------|
| Group Code | Group Name                         | NAIC Company Code | Federal ID Number | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates              | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *      |
| Members    |                                    |                   |                   |              |            |                                                                        |                                                          |                      |                                  |                                                |                                                                                  |                                            |                                            |        |
| 0.....     |                                    | 0.....            | 31-1544320        | 0.....       | 0000944707 | NYSE.....                                                              | American Financial Group, Inc.....                       | OH.....              | UDP.....                         |                                                | Ownership.....                                                                   | .....0.000                                 |                                            | 0..... |
| 0.....     |                                    | 0.....            | 31-6549738        | 0.....       | 0.....     |                                                                        | American Financial Capital Trust II.....                 | DE.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 16-6543606        | 0.....       | 0.....     |                                                                        | American Financial Capital Trust III.....                | DE.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 16-6543609        | 0.....       | 0.....     |                                                                        | American Financial Capital Trust IV.....                 | DE.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 31-0996797        | 0.....       | 0.....     |                                                                        | American Financial Enterprises, Inc.....                 | CT.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 31-0828578        | 0.....       | 0.....     |                                                                        | American Money Management Corporation.....               | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 27-1577326        | 0.....       | 0.....     |                                                                        | American Real Estate Capital Company, LLC.....           | OH.....              | NIA.....                         | American Money Management Corporation.....     | Ownership.....                                                                   | .....80.000                                | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 27-2829629        | 0.....       | 0.....     |                                                                        | MidMarket Capital Partners, LLC.....                     | DE.....              | NIA.....                         | American Money Management Corporation.....     | Ownership.....                                                                   | .....65.000                                | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 41-2112001        | 0.....       | 0.....     |                                                                        | APU Holding Company.....                                 | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 23-6000765        | 0.....       | 0.....     |                                                                        | American Premier Underwriters, Inc.....                  | PA.....              | NIA.....                         | APU Holding Company.....                       | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 23-6297584        | 0.....       | 0.....     |                                                                        | The Associates of the Jersey Company.....                | NJ.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 37-1094159        | 0.....       | 0.....     |                                                                        | Cal Coal, Inc.....                                       | IL.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 95-2802826        | 0.....       | 0.....     |                                                                        | Great Southwest Corporation.....                         | DE.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 35-6001691        | 0.....       | 0.....     |                                                                        | The Indianapolis Union Railway Company.....              | IN.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 13-6400464        | 0.....       | 0.....     |                                                                        | Lehigh Valley Railroad Company.....                      | PA.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 20-1548213        | 0.....       | 0.....     |                                                                        | Magnolia Alabama Holdings, Inc.....                      | DE.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 20-1574094        | 0.....       | 0.....     |                                                                        | Magnolia Alabama Holdings LLC.....                       | AL.....              | NIA.....                         | Magnolia Alabama Holdings, Inc.....            | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 0.....            | 0.....       | 0.....     |                                                                        | Michigan Oil & Gas Holdings, LLC.....                    | MI.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 0.....            | 0.....       | 0.....     |                                                                        | Ohio Oil & Gas Holdings, LLC.....                        | OH.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 13-6021353        | 0.....       | 0.....     |                                                                        | The Owasco River Railway, Inc.....                       | NY.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 31-1236926        | 0.....       | 0.....     |                                                                        | PCC Real Estate, Inc.....                                | NY.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 76-0080537        | 0.....       | 0.....     |                                                                        | PCC Technical Industries, Inc.....                       | DE.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 31-1388401        | 0.....       | 0.....     |                                                                        | PCC Maryland Realty Corp.....                            | MD.....              | NIA.....                         | PCC Technical Industries, Inc.....             | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 06-1209709        | 0.....       | 0.....     |                                                                        | Penn Central Energy Management Company.....              | DE.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 23-1537928        | 0.....       | 0.....     |                                                                        | Penn Towers, Inc.....                                    | PA.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 23-6000766        | 0.....       | 0.....     |                                                                        | Pennsylvania-Reading Seashore Lines.....                 | NJ.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....66.670                                | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 23-6207599        | 0.....       | 0.....     |                                                                        | Pittsburgh and Cross Creek Railroad Company.....         | PA.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....83.000                                | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 23-1707450        | 0.....       | 0.....     |                                                                        | Terminal Realty Penn Co.....                             | DC.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 23-1675796        | 0.....       | 0.....     |                                                                        | Waynesburg Southern Railroad Company.....                | PA.....              | NIA.....                         | American Premier Underwriters, Inc.....        | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 0.....            | 0.....       | 0.....     |                                                                        | GAI Insurance Company, Ltd.....                          | BM.....              | IA.....                          | APU Holding Company.....                       | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 31-1446308        | 0.....       | 0.....     |                                                                        | Hangar Acquisition Corp.....                             | OH.....              | NIA.....                         | APU Holding Company.....                       | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 0.....            | 0.....       | 0.....     |                                                                        | Lease & Loan Insurance Services Limited.....             | GB.....              | NIA.....                         | APU Holding Company.....                       | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 91-1242743        | 0.....       | 0.....     |                                                                        | Premier Lease & Loan Services Insurance Agency, Inc..... | WA.....              | NIA.....                         | APU Holding Company.....                       | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 91-1508644        | 0.....       | 0.....     |                                                                        | Premier Lease & Loan Services of Canada, Inc.....        | WA.....              | NIA.....                         | APU Holding Company.....                       | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 22179.....        | 95-2801326        | 0.....       | 0.....     |                                                                        | Republic Indemnity Company of America.....               | CA.....              | IA.....                          | APU Holding Company.....                       | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 43753.....        | 31-1054123        | 0.....       | 0.....     |                                                                        | Republic Indemnity Company of California.....            | CA.....              | IA.....                          | Republic Indemnity Company of America.....     | Ownership.....                                                                   | .....100.000                               | American Financial Group, Inc.....         | 0..... |

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) | *      |
| 0.....     |                                    | 0.....            | 31-1262960        | 0.....       | 0..... |                                                                        | Risico Management Corporation.....                 | DE.....              | NIA.....                         | APU Holding Company.....                       | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 27-4521779        | 0.....       | 0..... |                                                                        | Atlas Building Company, LLC.....                   | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 31-0823725        | 0.....       | 0..... |                                                                        | Dixie Terminal Corporation.....                    | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 31-1733037        | 0.....       | 0..... |                                                                        | Flextech Holding Co., Inc.....                     | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 98-0606803        | 0.....       | 0..... |                                                                        | GAI Holding Bermuda Ltd.....                       | BM.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 98-0556144        | 0.....       | 0..... |                                                                        | GAI Indemnity, Ltd.....                            | GB.....              | IA.....                          | GAI Holding Bermuda Ltd.....                   | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            |                   | 0.....       | 0..... |                                                                        | Marketform Group Limited.....                      | GB.....              | NIA.....                         | GAI Holding Bermuda Ltd.....                   | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            |                   | 0.....       | 0..... |                                                                        | Marketform Holdings Limited.....                   | GB.....              | NIA.....                         | Marketform Group Limited.....                  | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            |                   | 0.....       | 0..... |                                                                        | Caduceus Underwriting Limited.....                 | GB.....              | IA.....                          | Marketform Holdings Limited.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 98-0412245        | 0.....       | 0..... |                                                                        | Lavenham Underwriting Limited.....                 | GB.....              | IA.....                          | Marketform Holdings Limited.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            |                   | 0.....       | 0..... |                                                                        | Marketform Limited.....                            | GB.....              | NIA.....                         | Marketform Holdings Limited.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            |                   | 0.....       | 0..... |                                                                        | Gabinete Marketform SL.....                        | ES.....              | NIA.....                         | Marketform Limited.....                        | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            |                   | 0.....       | 0..... |                                                                        | Marketform Australia Pty Limited.....              | AU.....              | NIA.....                         | Marketform Limited.....                        | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            |                   | 0.....       | 0..... |                                                                        | Studio Marketform SRL.....                         | IT.....              | NIA.....                         | Marketform Limited.....                        | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            |                   | 0.....       | 0..... |                                                                        | Marketform Management Services Limited.....        | GB.....              | NIA.....                         | Marketform Holdings Limited.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            |                   | 0.....       | 0..... |                                                                        | Marketform Managing Agency Limited.....            | GB.....              | NIA.....                         | Marketform Holdings Limited.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 98-0431601        | 0.....       | 0..... |                                                                        | Sampford Underwriting Limited.....                 | GB.....              | IA.....                          | Marketform Holdings Limited.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            |                   | 0.....       | 0..... |                                                                        | Marketform Trust Company Limited.....              | GB.....              | NIA.....                         | Marketform Group Limited.....                  | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 06-1356481        | 0.....       | 0..... |                                                                        | Great American Financial Resources, Inc.....       | DE.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 1..... |
| 0.....     |                                    | 0.....            | 31-1475936        | 0.....       | 0..... |                                                                        | AAG Holding Company, Inc.....                      | OH.....              | NIA.....                         | Great American Financial Resources, Inc.....   | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 58-646032..       | 0.....       | 0..... |                                                                        | Great American Financial Statutory Trust IV.....   | CT.....              | NIA.....                         | AAG Holding Company, Inc.....                  | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 63312.....        | 13-1935920        | 0.....       | 0..... |                                                                        | Great American Life Insurance Company.....         | OH.....              | IA.....                          | AAG Holding Company, Inc.....                  | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 45-2969767        | 0.....       | 0..... |                                                                        | Aerielle IP Holdings, LLC.....                     | OH.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...62.500                                  | American Financial Group, Inc.....         | 2..... |
| 0.....     |                                    | 0.....            | 26-4391696        | 0.....       | 0..... |                                                                        | Aerielle, LLC.....                                 | DE.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...62.500                                  | American Financial Group, Inc.....         | 2..... |
| 0084.....  | American Financial Group, Inc..... | 93661.....        | 31-1021738        | 0.....       | 0..... |                                                                        | Annuity Investors Life Insurance Company.....      | OH.....              | IA.....                          | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 27-4078277        | 0.....       | 0..... |                                                                        | Bay Bridge Marina Hemingway's Restaurant, LLC..... | MD.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...85.000                                  | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 27-0513333        | 0.....       | 0..... |                                                                        | Bay Bridge Marina Management, LLC.....             | MD.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...85.000                                  | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 20-1246122        | 0.....       | 0..... |                                                                        | Brothers Management, LLC.....                      | FL.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...99.000                                  | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 45-3988240        | 0.....       | 0..... |                                                                        | FT Liquidation, LLC.....                           | OH.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 20-4604276        | 0.....       | 0..... |                                                                        | GALIC - Bay Bridge Marina, LLC.....                | MD.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 45-5565693        | 0.....       | 0..... |                                                                        | GALIC-Sorrento, LLC.....                           | FL.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...65.000                                  | American Financial Group, Inc.....         | 2..... |
| 0.....     |                                    | 0.....            | 45-3829557        | 0.....       | 0..... |                                                                        | GALIC - Stoneleigh, LLC.....                       | FL.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 31-1391777        | 0.....       | 0..... |                                                                        | GALIC Brothers, Inc.....                           | OH.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...80.000                                  | American Financial Group, Inc.....         | 0..... |
| 0.....     |                                    | 0.....            | 45-1144095        | 0.....       | 0..... |                                                                        | GALIC Pointe, LLC.....                             | FL.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...65.000                                  | American Financial Group, Inc.....         | 2..... |
| 0.....     |                                    | 0.....            | 26-3260520        | 0.....       | 0..... |                                                                        | Manhattan National Holding Corporation.....        | OH.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 67083.....        | 45-0252531        | 0.....       | 0..... |                                                                        | Manhattan National Life Insurance Company.....     | IL.....              | IA.....                          | Manhattan National Holding Corporation.....    | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |

Q12.1

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) | *      |
| 0.....     | .....                              | 0.....            | 52-2179330        | 0.....       | 0..... | .....                                                                  | Skipjack Marina Corp.....                               | MD.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 74-2180806        | 0.....       | 0..... | .....                                                                  | United Teacher Associates, Ltd.....                     | TX.....              | NIA.....                         | AAG Holding Company, Inc.....                        | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 1..... |
| 0084.....  | American Financial Group, Inc..... | 63479.....        | 58-0869673        | 0.....       | 0..... | .....                                                                  | United Teacher Associates Insurance Company.....        | TX.....              | IA.....                          | United Teacher Associates, Ltd.....                  | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-1422717        | 0.....       | 0..... | .....                                                                  | AAG Insurance Agency, Inc.....                          | KY.....              | NIA.....                         | Great American Financial Resources, Inc.....         | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 34-1017531        | 0.....       | 0..... | .....                                                                  | Ceres Group, Inc.....                                   | DE.....              | NIA.....                         | Great American Financial Resources, Inc.....         | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 34-1880408        | 0.....       | 0..... | .....                                                                  | Ceres Administrators, L.L.C.....                        | DE.....              | NIA.....                         | Ceres Group, Inc.....                                | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 34-1947043        | 0.....       | 0..... | .....                                                                  | Ceres Sales, LLC.....                                   | DE.....              | NIA.....                         | Ceres Group, Inc.....                                | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 34-1920479        | 0.....       | 0..... | .....                                                                  | HealthMark Sales, LLC.....                              | DE.....              | NIA.....                         | Ceres Sales, LLC.....                                | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 47-0717079        | 0.....       | 0..... | .....                                                                  | Continental General Corporation.....                    | NE.....              | NIA.....                         | Ceres Group, Inc.....                                | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 71404.....        | 47-0463747        | 0.....       | 0..... | .....                                                                  | Continental General Insurance Company.....              | OH.....              | IA.....                          | Continental General Corporation.....                 | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 47-0562685        | 0.....       | 0..... | .....                                                                  | Continental Print & Photo Co.....                       | NE.....              | NIA.....                         | Continental General Corporation.....                 | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 34-1947042        | 0.....       | 0..... | .....                                                                  | QQAgency of Texas, Inc.....                             | TX.....              | NIA.....                         | Ceres Group, Inc.....                                | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-1395344        | 0.....       | 0..... | .....                                                                  | Great American Advisors, Inc.....                       | OH.....              | NIA.....                         | Great American Financial Resources, Inc.....         | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 42-1575938        | 0.....       | 0..... | .....                                                                  | Great American Holding, Inc.....                        | OH.....              | NIA.....                         | American Financial Group, Inc.....                   | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 27-3062314        | 0.....       | 0..... | .....                                                                  | Agricultural Services, LLC.....                         | OH.....              | NIA.....                         | Great American Holding, Inc.....                     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 45-4110027        | 0.....       | 0..... | .....                                                                  | Unites States Commodities Producers LLC.....            | MT.....              | NIA.....                         | Agricultural Services, LLC.....                      | Ownership.....                                                                   | ...75.000                                  | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 14084.....        | 27-4395897        | 0.....       | 0..... | .....                                                                  | Livestock Market Enhancement Risk Retention Group.....  | NV.....              | IA.....                          | Unites States Commodities Producers LLC.....         | Ownership.....                                                                   | .....1.000                                 | American Financial Group, Inc.....         | 2..... |
| 0.....     | .....                              | 0.....            | 27-2354685        | 0.....       | 0..... | .....                                                                  | United States Livestock Producers, LLC.....             | NV.....              | NIA.....                         | Agricultural Services, LLC.....                      | Ownership.....                                                                   | ...75.000                                  | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 14084.....        | 27-4395897        | 0.....       | 0..... | .....                                                                  | Livestock Market Enhancement Risk Retention Group.....  | NV.....              | IA.....                          | United States Livestock Producers, LLC.....          | Ownership.....                                                                   | ...99.000                                  | American Financial Group, Inc.....         | 2..... |
| 0084.....  | American Financial Group, Inc..... | 35351.....        | 31-0912199        | 0.....       | 0..... | .....                                                                  | American Empire Surplus Lines Insurance Company.....    | DE.....              | IA.....                          | Great American Holding, Inc.....                     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 37990.....        | 31-0973761        | 0.....       | 0..... | .....                                                                  | American Empire Insurance Company.....                  | OH.....              | IA.....                          | American Empire Surplus Lines Insurance Company..... | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 59-1671722        | 0.....       | 0..... | .....                                                                  | American Empire Underwriters, Inc.....                  | TX.....              | NIA.....                         | American Empire Insurance Company.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | .....             | 0.....       | 0..... | .....                                                                  | GAI Australia Pty Ltd.....                              | AU.....              | NIA.....                         | Great American Holding, Inc.....                     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | .....             | 0.....       | 0..... | .....                                                                  | Great American International Insurance Limited.....     | IE.....              | IA.....                          | Great American Holding, Inc.....                     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 23418.....        | 73-0556513        | 0.....       | 0..... | .....                                                                  | Mid-Continent Casualty Company.....                     | OH.....              | IA.....                          | Great American Holding, Inc.....                     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 15380.....        | 73-1406844        | 0.....       | 0..... | .....                                                                  | Mid-Continent Assurance Company.....                    | OH.....              | IA.....                          | Mid-Continent Casualty Company.....                  | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 13794.....        | 38-3803661        | 0.....       | 0..... | .....                                                                  | Mid-Continent Excess and Surplus Insurance Company..... | DE.....              | IA.....                          | Mid-Continent Casualty Company.....                  | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 30-0571535        | 0.....       | 0..... | .....                                                                  | Mid-Continent Specialty Insurance Services, Inc.....    | OK.....              | NIA.....                         | Mid-Continent Casualty Company.....                  | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 23426.....        | 73-0773259        | 0.....       | 0..... | .....                                                                  | Oklahoma Surety Company.....                            | OH.....              | IA.....                          | Mid-Continent Casualty Company.....                  | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 98-0627464        | 0.....       | 0..... | .....                                                                  | Premier International Insurance Company.....            | TC.....              | IA.....                          | Great American Holding, Inc.....                     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 16691.....        | 31-0501234        | 0.....       | 0..... | .....                                                                  | Great American Insurance Company.....                   | OH.....              | .....                            | American Financial Group, Inc.....                   | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 45-2969767        | 0.....       | 0..... | .....                                                                  | Aerielle IP Holdings, LLC.....                          | OH.....              | DS.....                          | Great American Insurance Company.....                | Ownership.....                                                                   | ...37.500                                  | American Financial Group, Inc.....         | 2..... |
| 0.....     | .....                              | 0.....            | 26-4391696        | 0.....       | 0..... | .....                                                                  | Aerielle, LLC.....                                      | DE.....              | DS.....                          | Great American Insurance Company.....                | Ownership.....                                                                   | ...37.500                                  | American Financial Group, Inc.....         | 2..... |
| 0.....     | .....                              | 0.....            | 31-1463075        | 0.....       | 0..... | .....                                                                  | American Signature Underwriters, Inc.....               | OH.....              | DS.....                          | Great American Insurance Company.....                | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 59-2840291        | 0.....       | 0..... | .....                                                                  | Brothers Property Corporation.....                      | OH.....              | DS.....                          | Great American Insurance Company.....                | Ownership.....                                                                   | ...80.000                                  | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 20-5173494        | 0.....       | 0..... | .....                                                                  | Brothers Le Pavillon, LLC.....                          | DE.....              | DS.....                          | Brothers Property Corporation.....                   | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |

**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) | *      |
| 0.....     | .....                              | 0.....            | 20-5173589        | 0.....       | 0..... | .....                                                                  | Brothers Le Pavillon (SPE), LLC.....               | DE.....              | DS.....                          | Brothers Le Pavillon, LLC.....                   | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 25-1754638        | 0.....       | 0..... | .....                                                                  | Brothers Pennsylvanian Corporation.....            | PA.....              | DS.....                          | Brothers Property Corporation.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 59-2840294        | 0.....       | 0..... | .....                                                                  | Brothers Property Management Corporation.....      | OH.....              | DS.....                          | Brothers Property Corporation.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 20-4498054        | 0.....       | 0..... | .....                                                                  | Crescent Centre Apartments.....                    | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 1..... |
| 0.....     | .....                              | 0.....            | 31-1277904        | 0.....       | 0..... | .....                                                                  | Crop Managers Insurance Agency, Inc.....           | KS.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-0589001        | 0.....       | 0..... | .....                                                                  | Dempsey & Siders Agency, Inc.....                  | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-1341668        | 0.....       | 0..... | .....                                                                  | Eden Park Insurance Brokers, Inc.....              | CA.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | .....             | 0.....       | 0..... | .....                                                                  | El Aguila, Compañía de Seguros, S.A. de C.V.....   | MX.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | .....             | 0.....       | 0..... | .....                                                                  | Financiadora de Primas Condor, S.A. de C.V.....    | MX.....              | DS.....                          | El Aguila, Compañía de Seguros, S.A. de C.V..... | Ownership.....                                                                   | ...99.000                                  | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 39-1404033        | 0.....       | 0..... | .....                                                                  | Farmers Crop Insurance Alliance, Inc.....          | KS.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 13-3628555        | 0.....       | 0..... | .....                                                                  | FCIA Management Company, Inc.....                  | NY.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | .....             | 0.....       | 0..... | .....                                                                  | Foreign Credit Insurance Association.....          | NY.....              | OTH.....                         | Great American Insurance Company.....            | Management.....                                                                  | .....0.000                                 | American Financial Group, Inc.....         | 3..... |
| 0.....     | .....                              | 0.....            | 31-1753938        | 0.....       | 0..... | .....                                                                  | GAI Warranty Company.....                          | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-1765544        | 0.....       | 0..... | .....                                                                  | GAI Warranty Company of Florida.....               | FL.....              | DS.....                          | GAI Warranty Company.....                        | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | .....             | 0.....       | 0..... | .....                                                                  | GAI Warranty Company of Canada Inc.....            | CN.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 45-5565693        | 0.....       | 0..... | .....                                                                  | GALIC-Sorrento, LLC.....                           | FL.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...35.000                                  | American Financial Group, Inc.....         | 2..... |
| 0.....     | .....                              | 0.....            | 45-1144095        | 0.....       | 0..... | .....                                                                  | GALIC Pointe, LLC.....                             | FL.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...35.000                                  | American Financial Group, Inc.....         | 2..... |
| 0.....     | .....                              | 0.....            | 61-1329718        | 0.....       | 0..... | .....                                                                  | Global Premier Finance Company.....                | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 74-2693636        | 0.....       | 0..... | .....                                                                  | Great American Agency of Texas, Inc.....           | TX.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 26832.....        | 95-1542353        | 0.....       | 0..... | .....                                                                  | Great American Alliance Insurance Company.....     | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 26344.....        | 15-6020948        | 0.....       | 0..... | .....                                                                  | Great American Assurance Company.....              | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 39896.....        | 61-0983091        | 0.....       | 0..... | .....                                                                  | Great American Casualty Insurance Company.....     | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-1228726        | 0.....       | 0..... | .....                                                                  | Great American Claims Services, Inc.....           | DE.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 10646.....        | 36-4079497        | 0.....       | 0..... | .....                                                                  | Great American Contemporary Insurance Company..... | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 37532.....        | 31-0954439        | 0.....       | 0..... | .....                                                                  | Great American E & S Insurance Company.....        | DE.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 41858.....        | 31-1036473        | 0.....       | 0..... | .....                                                                  | Great American Fidelity Insurance Company.....     | DE.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-1652643        | 0.....       | 0..... | .....                                                                  | Great American Insurance Agency, Inc.....          | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 22136.....        | 13-5539046        | 0.....       | 0..... | .....                                                                  | Great American Insurance Company of New York.....  | NY.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 38024.....        | 31-0974853        | 0.....       | 0..... | .....                                                                  | Great American Lloyd's Insurance Company.....      | TX.....              | IA.....                          | Great American Insurance Company.....            | Other.....                                                                       | .....0.000                                 | American Financial Group, Inc.....         | 4..... |
| 0.....     | .....                              | 0.....            | 31-1073664        | 0.....       | 0..... | .....                                                                  | Great American Lloyd's, Inc.....                   | TX.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-0856644        | 0.....       | 0..... | .....                                                                  | Great American Management Services, Inc.....       | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 38580.....        | 31-1288778        | 0.....       | 0..... | .....                                                                  | Great American Protection Insurance Company.....   | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-0918893        | 0.....       | 0..... | .....                                                                  | Great American Re Inc.....                         | DE.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 31135.....        | 31-1209419        | 0.....       | 0..... | .....                                                                  | Great American Security Insurance Company.....     | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 33723.....        | 31-1237970        | 0.....       | 0..... | .....                                                                  | Great American Spirit Insurance Company.....       | OH.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | .....             | 0.....       | 0..... | .....                                                                  | Insurance (GB) Limited.....                        | GB.....              | DS.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |

Q12.3

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) | *      |
| 0.....     | .....                              | 0.....            | 59-1263251        | 0.....       | 0.....     | .....                                                                  | Key Largo Group, Inc.....                                 | FL.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 34-1607394        | 0.....       | 0001301106 | NASDAQ.....                                                            | National Interstate Corporation.....                      | OH.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                   | ...52.200                                  | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 34-1899058        | 0.....       | 0.....     | .....                                                                  | American Highways Insurance Agency, Inc.....              | OH.....              | DS.....                          | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-1548235        | 0.....       | 0.....     | .....                                                                  | Explorer RV Insurance Agency, Inc.....                    | OH.....              | DS.....                          | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 98-0191335        | 0.....       | 0.....     | .....                                                                  | Hudson Indemnity, Ltd.....                                | KY.....              | DS.....                          | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 66-0660039        | 0.....       | 0.....     | .....                                                                  | Hudson Management Group, Ltd.....                         | VI.....              | DS.....                          | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 34-1607396        | 0.....       | 0.....     | .....                                                                  | National Interstate Insurance Agency, Inc.....            | OH.....              | DS.....                          | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 36-4670968        | 0.....       | 0.....     | .....                                                                  | Commercial For Hire Transportation Purchasing Group.....  | SC.....              | NIA.....                         | National Interstate Insurance Agency, Inc..... | Management.....                                                                  | .....0.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 32620.....        | 34-1607395        | 0.....       | 0.....     | .....                                                                  | National Interstate Insurance Company.....                | OH.....              | DS.....                          | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 11051.....        | 99-0345306        | 0.....       | 0.....     | .....                                                                  | National Interstate Insurance Company of Hawaii, Inc..... | OH.....              | DS.....                          | National Interstate Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 41106.....        | 95-3623282        | 0.....       | 0.....     | .....                                                                  | Triumphe Casualty Company.....                            | OH.....              | DS.....                          | National Interstate Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 43-1415856        | 0.....       | 0.....     | .....                                                                  | Vanliner Group, Inc.....                                  | DE.....              | DS.....                          | National Interstate Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 43-1254631        | 0.....       | 0.....     | .....                                                                  | TransProtection Service Company.....                      | MO.....              | DS.....                          | Vanliner Group, Inc.....                       | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0084.....  | American Financial Group, Inc..... | 21172.....        | 86-0114294        | 0.....       | 0.....     | .....                                                                  | Vanliner Insurance Company.....                           | MO.....              | DS.....                          | Vanliner Group, Inc.....                       | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | .....             | 0.....       | 0.....     | .....                                                                  | Vanliner Reinsurance Limited.....                         | BM.....              | DS.....                          | Vanliner Group, Inc.....                       | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 20-5546054        | 0.....       | 0.....     | .....                                                                  | Safety Claims and Litigation Services, LLC.....           | MT.....              | DS.....                          | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | .....             | 0.....       | 0.....     | .....                                                                  | Penn Central U.K. Limited.....                            | GB.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 27-2226948        | 0.....       | 0.....     | .....                                                                  | Pinecrest Place LLC.....                                  | FL.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | #####             | 0.....       | 0.....     | .....                                                                  | PLLS Canada Insurance Brokers Inc.....                    | CN.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                   | ...49.000                                  | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-1293064        | 0.....       | 0.....     | .....                                                                  | Professional Risk Brokers, Inc.....                       | IL.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 72-1331800        | 0.....       | 0.....     | .....                                                                  | Strategic Comp Holdings, L.L.C.....                       | LA.....              | DS.....                          | Great American Insurance Company.....          | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 36-4517754        | 0.....       | 0.....     | .....                                                                  | Strategic Comp Services, L.L.C.....                       | LA.....              | DS.....                          | Strategic Comp Holdings, L.L.C.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 32-0050970        | 0.....       | 0.....     | .....                                                                  | Strategic Comp, L.L.C.....                                | LA.....              | DS.....                          | Strategic Comp Holdings, L.L.C.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-0686194        | 0.....       | 0.....     | .....                                                                  | One East Fourth, Inc.....                                 | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-0883227        | 0.....       | 0.....     | .....                                                                  | Pioneer Carpet Mills, Inc.....                            | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-1737792        | 0.....       | 0.....     | .....                                                                  | Superior NWWN of Ohio, Inc.....                           | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-1119320        | 0.....       | 0.....     | .....                                                                  | TEJ Holdings, Inc.....                                    | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |
| 0.....     | .....                              | 0.....            | 31-0728327        | 0.....       | 0.....     | .....                                                                  | Three East Fourth, Inc.....                               | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 0..... |

Q12.4

GREAT AMERICAN INSURANCE COMPANY  
PART 1 - LOSS EXPERIENCE

| Lines of Business                                                     | Current Year to Date           |                                |                                | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|-----------------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------|------------------------------------------------------|
|                                                                       | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct<br>Loss Percentage |                                                      |
| 1. Fire.....                                                          | 605,999                        | 78,370                         | 12.9                           | 569.3                                                |
| 2. Allied lines.....                                                  | 685,469,923                    | 1,142,429,018                  | 166.7                          | 60.7                                                 |
| 3. Farmowners multiple peril.....                                     | 17,939,882                     | 8,614,057                      | 48.0                           | 72.4                                                 |
| 4. Homeowners multiple peril.....                                     | 0                              | 505,152                        | 0.0                            | 890.0                                                |
| 5. Commercial multiple peril.....                                     | 37,402,488                     | 16,813,706                     | 45.0                           | 55.5                                                 |
| 6. Mortgage guaranty.....                                             | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 8. Ocean marine.....                                                  | 3,644,024                      | (239,247)                      | (6.6)                          | 43.8                                                 |
| 9. Inland marine.....                                                 | 30,240,495                     | 13,361,554                     | 44.2                           | 55.9                                                 |
| 10. Financial guaranty.....                                           | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 11.1. Medical professional liability - occurrence.....                | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 11.2. Medical professional liability - claims-made.....               | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 12. Earthquake.....                                                   | 124,182                        | 66,778                         | 53.8                           | 3.0                                                  |
| 13. Group accident and health.....                                    | 32,534,840                     | 18,486,193                     | 56.8                           | 59.0                                                 |
| 14. Credit accident and health.....                                   | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 15. Other accident and health.....                                    | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 16. Workers' compensation.....                                        | 1,069,409                      | 576,173                        | 53.9                           | (1,563.7)                                            |
| 17.1 Other liability-occurrence.....                                  | 121,466,333                    | 24,757,893                     | 20.4                           | 49.7                                                 |
| 17.2 Other liability-claims made.....                                 | 132,970,808                    | 65,092,885                     | 49.0                           | 9.3                                                  |
| 17.3 Excess workers' compensation.....                                | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 18.1 Products liability-occurrence.....                               | 72,491                         | 2,053,419                      | 2,832.6                        | 5,079.7                                              |
| 18.2 Products liability-claims made.....                              | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 19.1, 19.2 Private passenger auto liability.....                      | (1,277)                        | (39,027)                       | 3,056.2                        | (8,670.7)                                            |
| 19.3, 19.4 Commercial auto liability.....                             | 10,515,333                     | 4,911,030                      | 46.7                           | 45.9                                                 |
| 21. Auto physical damage.....                                         | 12,385,041                     | 2,949,372                      | 23.8                           | (110.2)                                              |
| 22. Aircraft (all perils).....                                        | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 23. Fidelity.....                                                     | 60,281,724                     | 17,310,885                     | 28.7                           | 44.8                                                 |
| 24. Surety.....                                                       | 64,196,123                     | 23,122,166                     | 36.0                           | 26.6                                                 |
| 26. Burglary and theft.....                                           | 430,361                        | 123,172                        | 28.6                           | (6.1)                                                |
| 27. Boiler and machinery.....                                         | 1,663,232                      | (67,644)                       | (4.1)                          | 55.4                                                 |
| 28. Credit.....                                                       | 65,347,755                     | 35,407,667                     | 54.2                           | 21.7                                                 |
| 29. International.....                                                | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 30. Warranty.....                                                     | 8,965,813                      | 2,725,448                      | 30.4                           | 43.9                                                 |
| 31. Reinsurance-nonproportional assumed property.....                 | XXX                            | XXX                            | XXX                            | XXX                                                  |
| 32. Reinsurance-nonproportional assumed liability.....                | XXX                            | XXX                            | XXX                            | XXX                                                  |
| 33. Reinsurance-nonproportional assumed financial lines.....          | XXX                            | XXX                            | XXX                            | XXX                                                  |
| 34. Aggregate write-ins for other lines of business.....              | 10,351,362                     | 4,798,179                      | 46.4                           | 73.4                                                 |
| 35. Totals.....                                                       | 1,297,676,342                  | 1,383,837,200                  | 106.6                          | 49.7                                                 |
| DETAILS OF WRITE-INS                                                  |                                |                                |                                |                                                      |
| 3401. Collateral protection.....                                      | 10,275,174                     | 4,784,415                      | 46.6                           | 73.4                                                 |
| 3402. Supplemental unemployment.....                                  | 76,188                         | 13,764                         | 18.1                           | 0.0                                                  |
| 3403. ....                                                            | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0                              | 0                              | 0.0                            | XXX                                                  |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....          | 10,351,362                     | 4,798,179                      | 46.4                           | 73.4                                                 |

PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business                                                     | 1<br>Current<br>Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|-----------------------------------------------------------------------|-------------------------|------------------------------|---------------------------------|
|                                                                       |                         |                              |                                 |
| 1. Fire.....                                                          | 384,188                 | 774,247                      | 466,499                         |
| 2. Allied lines.....                                                  | 683,153,131             | 922,953,370                  | 1,030,890,529                   |
| 3. Farmowners multiple peril.....                                     | 6,524,645               | 18,321,079                   | 15,929,359                      |
| 4. Homeowners multiple peril.....                                     | 0                       | 0                            | 39,357                          |
| 5. Commercial multiple peril.....                                     | 13,715,107              | 38,358,964                   | 33,512,829                      |
| 6. Mortgage guaranty.....                                             | 0                       | 0                            | 0                               |
| 8. Ocean marine.....                                                  | 1,642,689               | 4,193,992                    | 3,872,831                       |
| 9. Inland marine.....                                                 | 8,339,508               | 29,557,185                   | 30,368,666                      |
| 10. Financial guaranty.....                                           | 0                       | 0                            | 0                               |
| 11.1 Medical professional liability - occurrence.....                 | 0                       | 0                            | 0                               |
| 11.2 Medical professional liability - claims made.....                | 0                       | 0                            | 0                               |
| 12. Earthquake.....                                                   | 52,930                  | 153,506                      | 116,835                         |
| 13. Group accident and health.....                                    | 8,766,477               | 25,508,400                   | 29,776,277                      |
| 14. Credit accident and health.....                                   | 0                       | 0                            | 0                               |
| 15. Other accident and health.....                                    | 0                       | 0                            | 0                               |
| 16. Workers' compensation.....                                        | 1,046,916               | 1,290,765                    | 590,641                         |
| 17.1 Other liability-occurrence.....                                  | 34,182,781              | 115,548,714                  | 102,737,335                     |
| 17.2 Other liability-claims made.....                                 | 45,424,197              | 133,618,331                  | 131,384,284                     |
| 17.3 Excess workers' compensation.....                                | 0                       | 0                            | 0                               |
| 18.1 Products liability-occurrence.....                               | 14,481                  | 62,080                       | 20,670                          |
| 18.2 Products liability-claims made.....                              | 0                       | 0                            | 0                               |
| 19.1 19.2 Private passenger auto liability.....                       | (873)                   | (1,277)                      | 1,010                           |
| 19.3 19.4 Commercial auto liability.....                              | 4,218,772               | 11,591,068                   | 9,129,467                       |
| 21. Auto physical damage.....                                         | 971,715                 | 2,297,228                    | (6,634,071)                     |
| 22. Aircraft (all perils).....                                        | 0                       | 0                            | 0                               |
| 23. Fidelity.....                                                     | 25,444,716              | 59,760,340                   | 59,726,811                      |
| 24. Surety.....                                                       | 22,989,403              | 64,487,081                   | 66,719,368                      |
| 26. Burglary and theft.....                                           | 202,376                 | 433,760                      | 403,700                         |
| 27. Boiler and machinery.....                                         | 572,637                 | 1,673,526                    | 1,490,767                       |
| 28. Credit.....                                                       | 24,792,505              | 72,620,020                   | 85,136,225                      |
| 29. International.....                                                | 0                       | 0                            | 0                               |
| 30. Warranty.....                                                     | 3,699,506               | 11,902,955                   | 8,910,764                       |
| 31. Reinsurance-nonproportional assumed property.....                 | XXX                     | XXX                          | XXX                             |
| 32. Reinsurance-nonproportional assumed liability.....                | XXX                     | XXX                          | XXX                             |
| 33. Reinsurance-nonproportional assumed financial lines.....          | XXX                     | XXX                          | XXX                             |
| 34. Aggregate write-ins for other lines of business.....              | 1,675,905               | (1,632,900)                  | (4,756,588)                     |
| 35. Totals.....                                                       | 887,813,712             | 1,513,472,432                | 1,599,833,564                   |
| DETAILS OF WRITE-INS                                                  |                         |                              |                                 |
| 3401. Collateral protection.....                                      | 1,625,919               | (1,739,763)                  | (4,756,588)                     |
| 3402. Supplemental unemployment.....                                  | 49,986                  | 106,863                      | 0                               |
| 3403. ....                                                            | 0                       | 0                            | 0                               |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0                       | 0                            | 0                               |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....          | 1,675,905               | (1,632,900)                  | (4,756,588)                     |

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

|                                                      | 1                                               | 2                                         | 3                                                        | 4                                                                  | 5                                                                    | 6                                              | 7                                                                                           | 8                                                                                                      | 9                                    | 10                                                 | 11                                                                                                        | 12                                                                                                      | 13                                                                                       |                                              |
|------------------------------------------------------|-------------------------------------------------|-------------------------------------------|----------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------|---------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|--------------------------------------|----------------------------------------------------|-----------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------|----------------------------------------------|
| Years in Which Losses Occurred                       | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 2012 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2012 Loss and LAE Payments (Cols. 4 + 5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12) |                                              |
| 1. 2009 + Prior.....                                 | .....635,236                                    | .....795,316                              | .....1,430,552                                           | .....157,354                                                       | .....2,066                                                           | .....159,420                                   | .....571,262                                                                                | .....1,156                                                                                             | .....703,148                         | .....1,275,566                                     | .....93,380                                                                                               | .....(88,946)                                                                                           | .....4,434                                                                               |                                              |
| 2. 2010.....                                         | .....141,250                                    | .....195,594                              | .....336,844                                             | .....76,926                                                        | .....3,706                                                           | .....80,632                                    | .....102,225                                                                                | .....2,943                                                                                             | .....153,074                         | .....258,242                                       | .....37,901                                                                                               | .....(35,871)                                                                                           | .....2,030                                                                               |                                              |
| 3. Subtotals<br>2010 + Prior.....                    | .....776,486                                    | .....990,910                              | .....1,767,396                                           | .....234,280                                                       | .....5,772                                                           | .....240,052                                   | .....673,488                                                                                | .....4,098                                                                                             | .....856,222                         | .....1,533,808                                     | .....131,281                                                                                              | .....(124,817)                                                                                          | .....6,464                                                                               |                                              |
| 4. 2011.....                                         | .....403,482                                    | .....324,800                              | .....728,282                                             | .....275,374                                                       | .....38,744                                                          | .....314,118                                   | .....139,313                                                                                | .....(3,354)                                                                                           | .....238,473                         | .....374,432                                       | .....11,206                                                                                               | .....(50,937)                                                                                           | .....(39,732)                                                                            |                                              |
| 5. Subtotals<br>2011 + Prior.....                    | .....1,179,968                                  | .....1,315,710                            | .....2,495,678                                           | .....509,654                                                       | .....44,516                                                          | .....554,170                                   | .....812,801                                                                                | .....744                                                                                               | .....1,094,696                       | .....1,908,241                                     | .....142,486                                                                                              | .....(175,754)                                                                                          | .....(33,268)                                                                            |                                              |
| 6. 2012.....                                         | .....XXX.....                                   | .....XXX.....                             | .....XXX.....                                            | .....XXX.....                                                      | .....213,433                                                         | .....213,433                                   | .....XXX.....                                                                               | .....462,524                                                                                           | .....218,537                         | .....681,061                                       | .....XXX.....                                                                                             | .....XXX.....                                                                                           | .....XXX.....                                                                            |                                              |
| 7. Totals.....                                       | .....1,179,968                                  | .....1,315,710                            | .....2,495,678                                           | .....509,654                                                       | .....257,949                                                         | .....767,603                                   | .....812,801                                                                                | .....463,269                                                                                           | .....1,313,232                       | .....2,589,302                                     | .....142,486                                                                                              | .....(175,754)                                                                                          | .....(33,268)                                                                            |                                              |
| 8. Prior Year-End's Surplus As Regards Policyholders | .....1,411,293                                  |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    |                                                                                                           | Col. 11, Line 7<br>As % of Col. 1,<br>Line 7                                                            | Col. 12, Line 7<br>As % of Col. 2,<br>Line 7                                             | Col. 13, Line 7<br>As % of Col. 3,<br>Line 7 |
|                                                      |                                                 |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    |                                                                                                           | 1. ....12.1 %                                                                                           | 2. ....(13.4)%                                                                           | 3. ....(1.3)%                                |
|                                                      |                                                 |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    |                                                                                                           |                                                                                                         |                                                                                          |                                              |
|                                                      |                                                 |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    |                                                                                                           | Col. 13, Line 7<br>Line 8                                                                               |                                                                                          |                                              |
|                                                      |                                                 |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    |                                                                                                           | 4. ....(2.4)%                                                                                           |                                                                                          |                                              |



GREAT AMERICAN 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?          | <div>NO</div>  |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?          | <div>NO</div>  |
| 3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | <div>NO</div>  |
| 4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?     | <div>YES</div> |

Explanation:

1.
2.
3.
4.

Bar Code:



GREAT AMERICAN INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

|                                                       | Current Statement Date |                                |                                                  | 4<br><br>December 31,<br>Prior Year Net<br>Admitted Assets |
|-------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|------------------------------------------------------------|
|                                                       | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                            |
| 2504. Funds held as collateral.....                   | .....6,358,383         | .....0                         | .....6,358,383                                   | .....105,148,035                                           |
| 2505. Other assets and receivables.....               | .....7,474,851         | .....7,429,977                 | .....44,874                                      | .....3,600,521                                             |
| 2506. Intangibles.....                                | .....18,940,600        | .....18,940,600                | .....0                                           | .....0                                                     |
| 2597. Summary of remaining write-ins for Line 25..... | .....32,773,834        | .....26,370,577                | .....6,403,256                                   | .....108,748,556                                           |

GREAT AMERICAN INSURANCE COMPANY  
SCHEDULE A - VERIFICATION

Real Estate

|                                                                                       | 1            | 2                               |
|---------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                       | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year.....                       | 50,556,627   | 50,362,551                      |
| 2. Cost of acquired:                                                                  |              |                                 |
| 2.1 Actual cost at time of acquisition.....                                           | 0            | 0                               |
| 2.2 Additional investment made after acquisition.....                                 | 1,875,524    | 3,351,127                       |
| 3. Current year change in encumbrances.....                                           | 0            | 0                               |
| 4. Total gain (loss) on disposals.....                                                | 298,710      | 0                               |
| 5. Deduct amounts received on disposals.....                                          | 298,710      | 0                               |
| 6. Total foreign exchange change in book/adjusted carrying value.....                 | 0            | 0                               |
| 7. Deduct current year's other than temporary impairment recognized.....              | 0            | 0                               |
| 8. Deduct current year's depreciation.....                                            | 1,994,867    | 3,157,051                       |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | 50,437,283   | 50,556,627                      |
| 10. Deduct total nonadmitted amounts.....                                             | 0            | 0                               |
| 11. Statement value at end of current period (Line 9 minus Line 10).....              | 50,437,283   | 50,556,627                      |

SCHEDULE B - VERIFICATION

Mortgage Loans

|                                                                                                                          | 1            | 2                               |
|--------------------------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                                          | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....                             | 112,036,413  | 162,777,782                     |
| 2. Cost of acquired:                                                                                                     |              |                                 |
| 2.1 Actual cost at time of acquisition.....                                                                              | 30,975,000   | 30,512,500                      |
| 2.2 Additional investment made after acquisition.....                                                                    | 0            | 32,749                          |
| 3. Capitalized deferred interest and other.....                                                                          | 0            | 0                               |
| 4. Accrual of discount.....                                                                                              | 430          | 960,132                         |
| 5. Unrealized valuation increase (decrease).....                                                                         | 0            | 0                               |
| 6. Total gain (loss) on disposals.....                                                                                   | 0            | 0                               |
| 7. Deduct amounts received on disposals.....                                                                             | 3,415,751    | 82,246,749                      |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees.....                                  | 0            | 0                               |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....                       | 0            | 0                               |
| 10. Deduct current year's other than temporary impairment recognized.....                                                | 0            | 0                               |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 139,596,091  | 112,036,413                     |
| 12. Total valuation allowance.....                                                                                       | 0            | 0                               |
| 13. Subtotal (Line 11 plus Line 12).....                                                                                 | 139,596,091  | 112,036,413                     |
| 14. Deduct total nonadmitted amounts.....                                                                                | 0            | 0                               |
| 15. Statement value at end of current period (Line 13 minus Line 14).....                                                | 139,596,091  | 112,036,413                     |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|                                                                                             | 1            | 2                               |
|---------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                             | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year.....                             | 23,722,486   | 42,632,205                      |
| 2. Cost of acquired:                                                                        |              |                                 |
| 2.1 Actual cost at time of acquisition.....                                                 | 26,302,576   | 12,575,308                      |
| 2.2 Additional investment made after acquisition.....                                       | 14,338,515   | 17,093,167                      |
| 3. Capitalized deferred interest and other.....                                             | 0            | 0                               |
| 4. Accrual of discount.....                                                                 | 0            | 3,105,148                       |
| 5. Unrealized valuation increase (decrease).....                                            | 1,008,124    | 1,061,901                       |
| 6. Total gain (loss) on disposals.....                                                      | 297,671      | (3,894,605)                     |
| 7. Deduct amounts received on disposals.....                                                | 19,901,017   | 48,367,217                      |
| 8. Deduct amortization of premium and depreciation.....                                     | 0            | 0                               |
| 9. Total foreign exchange change in book/adjusted carrying value.....                       | 0            | 0                               |
| 10. Deduct current year's other than temporary impairment recognized.....                   | 0            | 483,421                         |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 45,768,356   | 23,722,486                      |
| 12. Deduct total nonadmitted amounts.....                                                   | 0            | 0                               |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                   | 45,768,356   | 23,722,486                      |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                          | 1             | 2                               |
|------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                          | Year to Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....      | 3,587,363,356 | 3,595,583,638                   |
| 2. Cost of bonds and stocks acquired.....                                                | 364,581,045   | 924,692,823                     |
| 3. Accrual of discount.....                                                              | 8,373,401     | 11,589,457                      |
| 4. Unrealized valuation increase (decrease).....                                         | 94,223,721    | (25,059,180)                    |
| 5. Total gain (loss) on disposals.....                                                   | 99,191,276    | 109,346,128                     |
| 6. Deduct consideration for bonds and stocks disposed of.....                            | 465,097,830   | 994,526,504                     |
| 7. Deduct amortization of premium.....                                                   | 13,372,038    | 16,529,450                      |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 356,500       | (7,500)                         |
| 9. Deduct current year's other than temporary impairment recognized.....                 | 93,549,784    | 17,726,058                      |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 3,582,069,646 | 3,587,363,356                   |
| 11. Deduct total nonadmitted amounts.....                                                | 0             | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 3,582,069,646 | 3,587,363,356                   |

SCHEDULE D - PART 1B

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

QSI02

|                                          | 1                                                               | 2                                         | 3                                         | 4                                                 | 5                                                       | 6                                                        | 7                                                       | 8                                                         |
|------------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-------------------------------------------|---------------------------------------------------|---------------------------------------------------------|----------------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                                          | Book/Adjusted Carrying<br>Value Beginning<br>of Current Quarter | Acquisitions<br>During<br>Current Quarter | Dispositions<br>During<br>Current Quarter | Non-Trading Activity<br>During<br>Current Quarter | Book/Adjusted Carrying<br>Value End of<br>First Quarter | Book/Adjusted Carrying<br>Value End of<br>Second Quarter | Book/Adjusted Carrying<br>Value End of<br>Third Quarter | Book/Adjusted Carrying<br>Value December 31<br>Prior Year |
| BONDS                                    |                                                                 |                                           |                                           |                                                   |                                                         |                                                          |                                                         |                                                           |
| 1. Class 1 (a).....                      | 2,219,793,090                                                   | 468,281,242                               | 364,976,795                               | (16,366,721)                                      | 2,325,069,639                                           | 2,219,793,090                                            | 2,306,730,816                                           | 2,345,447,552                                             |
| 2. Class 2 (a).....                      | 229,905,570                                                     | 21,612,961                                | 8,778,645                                 | 11,001,499                                        | 221,701,662                                             | 229,905,570                                              | 253,741,385                                             | 208,081,255                                               |
| 3. Class 3 (a).....                      | 35,463,540                                                      | 1,480,081                                 | 1,189,284                                 | 2,858,883                                         | 36,417,328                                              | 35,463,540                                               | 38,613,220                                              | 21,968,567                                                |
| 4. Class 4 (a).....                      | 18,100,041                                                      | 7,753,085                                 | 4,116,459                                 | 2,458,019                                         | 18,966,702                                              | 18,100,041                                               | 24,194,686                                              | 19,887,911                                                |
| 5. Class 5 (a).....                      | 12,712,091                                                      | 0                                         | 83,483                                    | 458,776                                           | 16,752,878                                              | 12,712,091                                               | 13,087,384                                              | 17,281,580                                                |
| 6. Class 6 (a).....                      | 3,575,383                                                       | 0                                         | 1,222,249                                 | 57,323                                            | 3,528,339                                               | 3,575,383                                                | 2,410,457                                               | 4,925,437                                                 |
| 7. Total Bonds.....                      | 2,519,549,714                                                   | 499,127,369                               | 380,366,915                               | 467,780                                           | 2,622,436,547                                           | 2,519,549,714                                            | 2,638,777,948                                           | 2,617,592,302                                             |
| PREFERRED STOCK                          |                                                                 |                                           |                                           |                                                   |                                                         |                                                          |                                                         |                                                           |
| 8. Class 1.....                          | 19,993,100                                                      | 0                                         | 0                                         | (1,081)                                           | 19,979,629                                              | 19,993,100                                               | 19,992,019                                              | 27,886,899                                                |
| 9. Class 2.....                          | 58,227,738                                                      | 9,007,470                                 | 0                                         | 3,658,150                                         | 54,306,776                                              | 58,227,738                                               | 70,893,358                                              | 36,697,503                                                |
| 10. Class 3.....                         | 5,260,759                                                       | 0                                         | 0                                         | (2,214,259)                                       | 5,543,747                                               | 5,260,759                                                | 3,046,500                                               | 2,500,000                                                 |
| 11. Class 4.....                         | 12,525,190                                                      | 3,501,000                                 | 0                                         | 0                                                 | 8,932,310                                               | 12,525,190                                               | 16,026,190                                              | 3,353,630                                                 |
| 12. Class 5.....                         | 0                                                               | 0                                         | 0                                         | 0                                                 | 0                                                       | 0                                                        | 0                                                       | 0                                                         |
| 13. Class 6.....                         | 0                                                               | 0                                         | 0                                         | 0                                                 | 0                                                       | 0                                                        | 0                                                       | 0                                                         |
| 14. Total Preferred Stock.....           | 96,006,787                                                      | 12,508,470                                | 0                                         | 1,442,810                                         | 88,762,462                                              | 96,006,787                                               | 109,958,067                                             | 70,438,032                                                |
| 15. Total Bonds and Preferred Stock..... | 2,615,556,501                                                   | 511,635,839                               | 380,366,915                               | 1,910,590                                         | 2,711,199,009                                           | 2,615,556,501                                            | 2,748,736,015                                           | 2,688,030,334                                             |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....196,992,494; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

GREAT AMERICAN INSURANCE COMPANY  
SCHEDULE DA - PART 1

Short-Term Investments

|                      | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|----------------------|--------------------------------------|----------------|---------------------|-----------------------------------------|------------------------------------------------|
| 9199999. Totals..... | .....196,992,494                     | .....XXX.....  | .....196,992,494    | .....25,213                             | .....0                                         |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|                                                                                          | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | .....166,262,421  | .....36,862,052                      |
| 2. Cost of short-term investments acquired.....                                          | .....923,853,052  | .....1,801,078,863                   |
| 3. Accrual of discount.....                                                              | .....0            | .....0                               |
| 4. Unrealized valuation increase (decrease).....                                         | .....0            | .....0                               |
| 5. Total gain (loss) on disposals.....                                                   | .....0            | .....0                               |
| 6. Deduct consideration received on disposals.....                                       | .....893,122,979  | .....1,671,678,494                   |
| 7. Deduct amortization of premium.....                                                   | .....0            | .....0                               |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | .....0            | .....0                               |
| 9. Deduct current year's other than temporary impairment recognized.....                 | .....0            | .....0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | .....196,992,494  | .....166,262,421                     |
| 11. Deduct total nonadmitted amounts.....                                                | .....0            | .....0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | .....196,992,494  | .....166,262,421                     |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

|     |                                                                                                  |           |
|-----|--------------------------------------------------------------------------------------------------|-----------|
| 1.  | Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....                  | 76,225    |
| 2.  | Cost paid/(consideration received) on additions.....                                             | 0         |
| 3.  | Unrealized valuation increase (decrease).....                                                    | 0         |
| 4.  | Total gain (loss) on termination recognized.....                                                 | (211,575) |
| 5.  | Considerations received (paid) on terminations.....                                              | (211,575) |
| 6.  | Amortization.....                                                                                | 0         |
| 7.  | Adjustment to the book/adjusted carrying value of hedge item.....                                | 0         |
| 8.  | Total foreign exchange change in book/adjusted carrying value.....                               | (163,500) |
| 9.  | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)..... | (87,275)  |
| 10. | Deduct nonadmitted assets.....                                                                   | 0         |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....                             | (87,275)  |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Sch. DB-Pt C-Sn 1

NONE

Sch. DB-Pt C-Sn 2

NONE

GREAT AMERICAN 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.....               | (87,275)                           |
| 2.  | Part B, Section 1, Column 14.....               | 0                                  |
| 3.  | Total (Line 1 plus Line 2).....                 | (87,275)                           |
| 4.  | Part D, Column 5.....                           | 0                                  |
| 5.  | Part D, Column 6.....                           | (87,275)                           |
| 6.  | Total (Line 3 minus Line 4 minus Line 5).....   | 0                                  |
|     |                                                 | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16.....               | (87,275)                           |
| 8.  | Part B, Section 1, Column 13.....               | 0                                  |
| 9.  | Total (Line 7 plus Line 8).....                 | (87,275)                           |
| 10. | Part D, Column 8.....                           | 0                                  |
| 11. | Part D, Column 9.....                           | (87,275)                           |
| 12. | Total (Line 9 minus Line 10 minus Line 11)..... | 0                                  |
|     |                                                 | Potential Exposure Check           |
| 13. | Part A, Section 1, Column 21.....               | 10,000                             |
| 14. | Part B, Section 1, Column 19.....               | 0                                  |
| 15. | Part D, Column 11.....                          | 10,000                             |
| 16. | Total (Line 13 plus Line 14 minus Line 15)..... | 0                                  |



GREAT AMERICAN INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

|                                                                                          | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 32,227,212        | 22,424,304                           |
| 2. Cost of cash equivalents acquired.....                                                | 30,960,807        | 47,858,568                           |
| 3. Accrual of discount.....                                                              | 0                 | 0                                    |
| 4. Unrealized valuation increase (decrease).....                                         | 0                 | 0                                    |
| 5. Total gain (loss) on disposals.....                                                   | 0                 | 0                                    |
| 6. Deduct consideration received on disposals.....                                       | 44,122,398        | 38,055,660                           |
| 7. Deduct amortization of premium.....                                                   | 0                 | 0                                    |
| 8. Total foreign exchange change in book/ adjusted carrying value.....                   | 0                 | 0                                    |
| 9. Deduct current year's other than temporary impairment recognized.....                 | 0                 | 0                                    |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 19,065,620        | 32,227,212                           |
| 11. Deduct total nonadmitted amounts.....                                                | 0                 | 0                                    |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 19,065,620        | 32,227,212                           |

SCHEDULE A - PART 2

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

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

Acquired by Purchase

|                                       |                   |         |               |                                          |        |        |        |              |
|---------------------------------------|-------------------|---------|---------------|------------------------------------------|--------|--------|--------|--------------|
| Building, Land, and Improvements..... | St Louis.....     | MO..... | ...11/30/1999 | Worldwide Building, St Louis.....        | .....0 | .....0 | .....0 | .....16,417  |
| Building, Land, and Improvements..... | Charleston .....  | SC..... | ...05/01/2002 | Charleston Harbor Resort and Marina..... | .....0 | .....0 | .....0 | .....677,585 |
| Building, Land, and Improvements..... | Stevensville..... | MD..... | ...05/22/2002 | Bay Bridge.....                          | .....0 | .....0 | .....0 | .....9,966   |
| Building, Land, and Improvements..... | Whitefield.....   | NH..... | ...06/01/2005 | Mountain View Grand Resort LLC.....      | .....0 | .....0 | .....0 | .....15,374  |
| Building, Land, and Improvements..... | Florida City..... | FL..... | ...09/24/2009 | Florida City Center.....                 | .....0 | .....0 | .....0 | .....697     |
| Building, Land, and Improvements..... | Miramar.....      | FL..... | ...12/28/2010 | Tropical Storage.....                    | .....0 | .....0 | .....0 | .....3,333   |
| 0199999. Totals.....                  |                   |         |               |                                          | .....0 | .....0 | .....0 | .....723,372 |
| 0399999. Totals.....                  |                   |         |               |                                          | .....0 | .....0 | .....0 | .....723,372 |

QE01

SCHEDULE A - PART 3

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

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

Property Disposed

|                      |             |       |            |                                 |        |        |        |        |        |        |        |        |        |              |        |              |              |        |        |
|----------------------|-------------|-------|------------|---------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------------|--------|--------------|--------------|--------|--------|
| 1324 Sachse.....     | Sachse..... | TX... | 09/24/2012 | Seneca Mortgage Company L.L.C.. | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....298,710 | .....0 | .....298,710 | .....298,710 | .....0 | .....0 |
| 0199999. Totals..... |             |       |            |                                 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....298,710 | .....0 | .....298,710 | .....298,710 | .....0 | .....0 |
| 0399999. Totals..... |             |       |            |                                 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....298,710 | .....0 | .....298,710 | .....298,710 | .....0 | .....0 |

SCHEDULE B - PART 2

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

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

Mortgages in Good Standing

Commercial Mortgages - All Other

|                                                                                     |                |         |  |                |               |                 |         |                 |
|-------------------------------------------------------------------------------------|----------------|---------|--|----------------|---------------|-----------------|---------|-----------------|
| McHenry Row.....                                                                    | Baltimore..... | MD..... |  | 06/29/2012.... | .....6.062    | .....15,225,000 | ......0 | .....20,895,000 |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other..... |                |         |  | ...XXX...      | .....XXX..... | .....15,225,000 | ......0 | .....20,895,000 |
| 0899999. Total - Mortgages in Good Standing.....                                    |                |         |  | ...XXX...      | .....XXX..... | .....15,225,000 | ......0 | .....20,895,000 |
| 3399999. Total Mortgages.....                                                       |                |         |  | ...XXX...      | .....XXX..... | .....15,225,000 | ......0 | .....20,895,000 |

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

|                                                         |                    |         |  |                |                |                |         |         |         |         |         |         |                |                |         |         |         |
|---------------------------------------------------------|--------------------|---------|--|----------------|----------------|----------------|---------|---------|---------|---------|---------|---------|----------------|----------------|---------|---------|---------|
| Biltmore Hotel.....                                     | Coral Gables.....  | FL..... |  | 08/13/1999.... | 09/12/2012.... | .....110,783   | ......0 | ......0 | ......0 | ......0 | ......0 | ......0 | .....110,783   | .....110,783   | ......0 | ......0 | ......0 |
| Lauderdale Marine Center                                | Lauderdale .....   | FL..... |  | 06/02/2010.... | 09/12/2012.... | .....63,353    | ......0 | ......0 | ......0 | ......0 | ......0 | ......0 | .....63,353    | .....63,353    | ......0 | ......0 | ......0 |
| Singer Island Condominium                               | Singer Island..... | FL..... |  | 04/06/2006.... | 09/26/2012.... | .....604,478   | ......0 | ......0 | ......0 | ......0 | ......0 | ......0 | .....604,478   | .....604,478   | ......0 | ......0 | ......0 |
| One East Fourth, Inc.....                               | Cincinnati.....    | OH..... |  | 12/30/2008.... | 09/25/2012.... | .....182,168   | ......0 | ......0 | ......0 | ......0 | ......0 | ......0 | .....182,168   | .....182,168   | ......0 | ......0 | ......0 |
| Dixie Terminal Corporation                              | Cincinnati.....    | OH..... |  | 12/30/2008.... | 09/25/2012.... | .....58,484    | ......0 | ......0 | ......0 | ......0 | ......0 | ......0 | .....58,484    | .....58,484    | ......0 | ......0 | ......0 |
| JQH- Murfreesboro.....                                  | Murfreesboro.....  | TN..... |  | 08/16/2007.... | 09/04/2012.... | .....222,122   | ......0 | ......0 | ......0 | ......0 | ......0 | ......0 | .....222,122   | .....222,122   | ......0 | ......0 | ......0 |
| Wild Dunes Resort.....                                  | Isle of Palms..... | SC..... |  | 03/30/2011.... | 09/12/2012.... | .....38,254    | ......0 | ......0 | ......0 | ......0 | ......0 | ......0 | .....38,254    | .....38,254    | ......0 | ......0 | ......0 |
| Miami Beach Marina.....                                 | Miami.....         | FL..... |  | 11/22/2011.... | 09/12/2012.... | .....67,915    | ......0 | ......0 | ......0 | ......0 | ......0 | ......0 | .....67,915    | .....67,915    | ......0 | ......0 | ......0 |
| Elitch Gardens.....                                     | Denver .....       | CO..... |  | 05/01/2012.... | 09/12/2012.... | .....66,163    | ......0 | ......0 | ......0 | ......0 | ......0 | ......0 | .....66,163    | .....66,163    | ......0 | ......0 | ......0 |
| 0299999. Total - Mortgages With Partial Repayments..... |                    |         |  |                |                | .....1,413,719 | ......0 | ......0 | ......0 | ......0 | ......0 | ......0 | .....1,413,719 | .....1,413,719 | ......0 | ......0 | ......0 |
| 0599999. Total Mortgages.....                           |                    |         |  |                |                | .....1,413,719 | ......0 | ......0 | ......0 | ......0 | ......0 | ......0 | .....1,413,719 | .....1,413,719 | ......0 | ......0 | ......0 |

QE02

SCHEDULE BA - PART 2

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

| 1<br><br>CUSIP<br>Identification | 2<br><br>Name or<br>Description |  | Location      |                | 5<br><br>Name of<br>Vendor or<br>General Partner | 6<br><br>NAIC<br>Design-<br>nation | 7<br><br>Date<br>Originally<br>Acquired | 8<br><br>Type<br>and<br>Strategy | 9<br><br>Actual<br>Cost at<br>Time of<br>Acquisition | 10<br><br>Additional<br>Investment<br>Made After<br>Acquisition | 11<br><br>Amount of<br>Encumbrances | 12<br><br>Commitment<br>for<br>Additional<br>Investment | 13<br><br>Percentage<br>of<br>Ownership |
|----------------------------------|---------------------------------|--|---------------|----------------|--------------------------------------------------|------------------------------------|-----------------------------------------|----------------------------------|------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------|---------------------------------------------------------|-----------------------------------------|
|                                  |                                 |  | 3<br><br>City | 4<br><br>State |                                                  |                                    |                                         |                                  |                                                      |                                                                 |                                     |                                                         |                                         |

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

|                                                                                                                           |    |   |                                            |                 |         |                                              |       |                |        |                |                |        |        |               |
|---------------------------------------------------------------------------------------------------------------------------|----|---|--------------------------------------------|-----------------|---------|----------------------------------------------|-------|----------------|--------|----------------|----------------|--------|--------|---------------|
| 000000                                                                                                                    | 00 | 0 | Snow, Phipps, & Guggenheim II, L.P.....    | Wilmington..... | DE..... | Snow, Phipps, & Guggenheim II, L.P.....      | ..... | 01/08/2010.... | .....0 | .....0         | .....532,076   | .....0 | .....0 | .....1.0      |
| 000000                                                                                                                    | 00 | 0 | Orchard Tosca Invesment Partners, L.P..... | Mason.....      | OH..... | Orchard Investment Management, LLC.....      | ..... | 08/19/2011.... | .....0 | .....0         | .....1,776,316 | .....0 | .....0 | .....18.8     |
| 000000                                                                                                                    | 00 | 0 | Snow, Phipps, & Guggenheim, L.P.....       | Wilmington..... | DE..... | Snow, Phipps, & Guggenheim, L.P.....         | ..... | 02/06/2007.... | .....0 | .....0         | .....44,008    | .....0 | .....0 | .....1.8      |
| 722480                                                                                                                    | ZZ | 6 | Pineapple Square Properties, LLC.....      | Sarasota.....   | FL..... | The Isaac Group Holdings, LLC.....           | ..... | 04/19/2006.... | .....0 | .....0         | .....31,992    | .....0 | .....0 | .....8.0      |
| 000000                                                                                                                    | 00 | 0 | River Cities Capital Fund IV, LP.....      | Cincinnati..... | OH..... | River Cities Capital Management IV, LLC..... | ..... | 09/30/2012.... | .....0 | .....1,375,391 | .....0         | .....0 | .....0 | .....1.5      |
| 1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated..... |    |   |                                            |                 |         |                                              |       |                |        | .....1,375,391 | .....2,384,392 | .....0 | .....0 | .....XXX..... |

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

|                                                                                                                         |    |   |                            |                   |         |                            |       |                |        |        |             |        |        |               |
|-------------------------------------------------------------------------------------------------------------------------|----|---|----------------------------|-------------------|---------|----------------------------|-------|----------------|--------|--------|-------------|--------|--------|---------------|
| 000000                                                                                                                  | 00 | 0 | GALIC - Sorrento, LLC..... | Coral Gables..... | FL..... | GALIC - Sorrento, LLC..... | ..... | 06/27/2012.... | .....0 | .....0 | .....52,500 | .....0 | .....0 | .....35.0     |
| 2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated..... |    |   |                            |                   |         |                            |       |                |        | .....0 | .....52,500 | .....0 | .....0 | .....XXX..... |

Any Other Class of Asset - Unaffiliated

|                                                               |    |   |                           |                  |         |                         |       |                |        |                |                 |        |        |               |
|---------------------------------------------------------------|----|---|---------------------------|------------------|---------|-------------------------|-------|----------------|--------|----------------|-----------------|--------|--------|---------------|
| 000000                                                        | 00 | 0 | AMMC CLO X WAREHOUSE..... | George Town..... | KY..... | UBS Securities LLC..... | ..... | 02/06/2012.... | .....0 | .....0         | .....10,500,000 | .....0 | .....0 | .....35.0     |
| 3799999. Total - Any Other Class of Asset - Unaffiliated..... |    |   |                           |                  |         |                         |       |                |        | .....0         | .....10,500,000 | .....0 | .....0 | .....XXX..... |
| 3999999. Subtotal - Unaffiliated.....                         |    |   |                           |                  |         |                         |       |                |        | .....1,375,391 | .....12,884,392 | .....0 | .....0 | .....XXX..... |
| 4099999. Subtotal - Affiliated.....                           |    |   |                           |                  |         |                         |       |                |        | .....0         | .....52,500     | .....0 | .....0 | .....XXX..... |
| 4199999. Totals.....                                          |    |   |                           |                  |         |                         |       |                |        | .....1,375,391 | .....12,936,892 | .....0 | .....0 | .....XXX..... |

QE03

SCHEDULE BA - PART 3

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

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

Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated

|                                                                                                                                    |    |   |                                             |                 |       |                   |            |            |             |        |        |        |        |        |        |             |        |             |             |        |
|------------------------------------------------------------------------------------------------------------------------------------|----|---|---------------------------------------------|-----------------|-------|-------------------|------------|------------|-------------|--------|--------|--------|--------|--------|--------|-------------|--------|-------------|-------------|--------|
| 909283                                                                                                                             | AA | 1 | United Air Pass-Th. Cert 9.20% 3-22-08..... | Wilmington..... | DE... | Distribution..... | 10/30/1996 | 07/12/2012 | .....79,522 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....79,522 | .....0 | .....79,522 | .....79,522 | .....0 |
| 1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil..... |    |   |                                             |                 |       |                   |            |            | .....79,522 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....79,522 | .....0 | .....79,522 | .....79,522 | .....0 |

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

|                                                                                                                           |    |   |                                                |                  |       |                                             |            |            |              |        |        |        |        |        |              |              |        |              |              |             |
|---------------------------------------------------------------------------------------------------------------------------|----|---|------------------------------------------------|------------------|-------|---------------------------------------------|------------|------------|--------------|--------|--------|--------|--------|--------|--------------|--------------|--------|--------------|--------------|-------------|
| 000000                                                                                                                    | 00 | 0 | Boston Ventures Limited Partnership VI.....    | Boston.....      | MA... | Boston Ventures Limited Partnership VI..... | 05/31/2000 | 07/31/2012 | .....87,666  | .....0 | .....0 | .....0 | .....0 | .....0 | .....87,666  | .....87,666  | .....0 | .....0       | .....0       | .....22,875 |
| 000000                                                                                                                    | 00 | 0 | Caltius Partners III, L.P.....                 | Los Angeles..... | CA... | Distribution.....                           | 06/25/2004 | 09/13/2012 | .....80,705  | .....0 | .....0 | .....0 | .....0 | .....0 | .....80,705  | .....80,705  | .....0 | .....0       | .....0       | .....41,295 |
| 000000                                                                                                                    | 00 | 0 | Snow, Phipps, & Guggenheim II, L.P.....        | Wilmington.....  | DE... | Snow, Phipps, & Guggenheim II, L.P.....     | 01/08/2010 | 08/02/2012 | .....95,109  | .....0 | .....0 | .....0 | .....0 | .....0 | .....95,109  | .....95,109  | .....0 | .....0       | .....0       | .....1,577  |
| 000000                                                                                                                    | 00 | 0 | Panda Hereford - Ethanol Acquisition, LLC..... | Wilmington.....  | DE... | Ethanol Acquisition, LLC.....               | 05/09/2009 | 08/31/2012 | .....21,649  | .....0 | .....0 | .....0 | .....0 | .....0 | .....21,649  | .....21,649  | .....0 | .....21,649  | .....21,649  | .....0      |
| 1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated..... |    |   |                                                |                  |       |                                             |            |            | .....285,128 | .....0 | .....0 | .....0 | .....0 | .....0 | .....263,480 | .....285,128 | .....0 | .....21,649  | .....21,649  | .....65,747 |
| 3999999. Subtotal - Unaffiliated.....                                                                                     |    |   |                                                |                  |       |                                             |            |            | .....364,650 | .....0 | .....0 | .....0 | .....0 | .....0 | .....263,480 | .....364,650 | .....0 | .....101,170 | .....101,170 | .....65,747 |
| 4199999. Totals.....                                                                                                      |    |   |                                                |                  |       |                                             |            |            | .....364,650 | .....0 | .....0 | .....0 | .....0 | .....0 | .....263,480 | .....364,650 | .....0 | .....101,170 | .....101,170 | .....65,747 |

SCHEDULE D - PART 3

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

| 1                                                   | 2                                                               |  |  | 3       | 4                | 5                             |  |  | 6                            | 7              | 8              | 9                                             | 10                                             |
|-----------------------------------------------------|-----------------------------------------------------------------|--|--|---------|------------------|-------------------------------|--|--|------------------------------|----------------|----------------|-----------------------------------------------|------------------------------------------------|
| CUSIP<br>Identification                             | Description                                                     |  |  | Foreign | Date<br>Acquired | Name of Vendor                |  |  | Number of<br>Shares of Stock | Actual Cost    | Par Value      | Paid for<br>Accrued Interest<br>and Dividends | NAIC Designation<br>or Market<br>Indicator (a) |
| Bonds - U.S. Government                             |                                                                 |  |  |         |                  |                               |  |  |                              |                |                |                                               |                                                |
| 912828 NV 8                                         | U.S. TREASURY NOTES 1.25 08/31/2015.....                        |  |  |         | ...09/19/2012    | GOLDMAN SACHS.....            |  |  |                              | .....590,273   | .....575,000   | .....397                                      | 1.....                                         |
| 912828 NV 8                                         | U.S. TREASURY NOTES 1.25 08/31/2015.....                        |  |  |         | ...09/26/2012    | GOLDMAN SACHS.....            |  |  |                              | .....2,335,074 | .....2,275,000 | .....2,121                                    | 1.....                                         |
| 0599999.                                            | Total - Bonds - U.S. Government.....                            |  |  |         |                  |                               |  |  |                              | .....2,925,348 | .....2,850,000 | .....2,518                                    | .....XXX.....                                  |
| Bonds - U.S. Special Revenue and Special Assessment |                                                                 |  |  |         |                  |                               |  |  |                              |                |                |                                               |                                                |
| 249182 DN 3                                         | DENVER ARPT REV PREREF E 5.25 11/15/2013.....                   |  |  |         | ...09/21/2012    | Defeasement.....              |  |  |                              | .....675,992   | .....675,000   | .....12,403                                   | 2FE.....                                       |
| 249182 DX 1                                         | DENVER ARPT UNREF E 5.25 11/15/2013.....                        |  |  |         | ...09/21/2012    | Defeasement.....              |  |  |                              | .....1,326,948 | .....1,325,000 | .....24,347                                   | 1FE.....                                       |
| 57586P Y5 9                                         | MASS ST HSG-SF-160 3.75 06/01/2034.....                         |  |  |         | ...09/06/2012    | MORGAN STANLEY & CO.....      |  |  |                              | .....1,569,765 | .....1,500,000 | .....0                                        | 1FE.....                                       |
| 61212R X7 6                                         | MT ST BRD OF HSG-A 4.00 12/01/2038.....                         |  |  |         | ...07/11/2012    | RBC DOMINION.....             |  |  |                              | .....2,101,880 | .....2,000,000 | .....0                                        | 1FE.....                                       |
| 647200 V3 5                                         | NEW MEXICO SF MTGE B-1 3.75 03/01/2043.....                     |  |  |         | ...08/15/2012    | RBC DOMINION.....             |  |  |                              | .....3,176,370 | .....3,000,000 | .....0                                        | 1FE.....                                       |
| 3199999.                                            | Total - Bonds - U.S. Special Revenue & Special Assessments..... |  |  |         |                  |                               |  |  |                              | .....8,850,955 | .....8,500,000 | .....36,750                                   | .....XXX.....                                  |
| Bonds - Industrial and Miscellaneous                |                                                                 |  |  |         |                  |                               |  |  |                              |                |                |                                               |                                                |
| 02666Q L5 0                                         | AMER HONDA FIN 1.50 09/11/2017.....                             |  |  |         | ...09/04/2012    | DEUTSCHE MORGAN GRENFELL..... |  |  |                              | .....2,990,790 | .....3,000,000 | .....0                                        | 1FE.....                                       |
| 03763R AA 9                                         | APID 2012-9A A CLO FLT 07/15/2023.....                          |  |  | R.....  | ...08/13/2012    | BARCLAYS AMERICA.....         |  |  |                              | .....2,982,000 | .....3,000,000 | .....5,604                                    | 1FE.....                                       |
| 038763 AA 6                                         | ARCLO 2012-1A A CLO FLT 10/15/2022.....                         |  |  | R.....  | ...09/12/2012    | SANDLER O'NEIL & PARTNER..... |  |  |                              | .....3,000,000 | .....3,000,000 | .....0                                        | 1FE.....                                       |
| 038763 AC 2                                         | ARCLO 2012-1A B CLO FLT 10/15/2022.....                         |  |  | R.....  | ...09/12/2012    | SANDLER O'NEIL & PARTNER..... |  |  |                              | .....500,000   | .....500,000   | .....0                                        | 1Z.....                                        |
| 04013Y AA 0                                         | ARES 2012-2A A CLO 1.9228 10/12/2023.....                       |  |  | R.....  | ...08/29/2012    | J. P. MORGAN SECURITIES.....  |  |  |                              | .....5,700,000 | .....5,700,000 | .....0                                        | 1Z.....                                        |
| 04964H AA 6                                         | ATRM 8A A1 CLO FLT 10/23/2022.....                              |  |  | R.....  | ...09/18/2012    | CS FIRST BOSTON CORP.....     |  |  |                              | .....6,000,000 | .....6,000,000 | .....0                                        | 1FE.....                                       |
| 04964H AC 2                                         | ATRM 8A B CLO FLT 10/23/2022.....                               |  |  | R.....  | ...09/18/2012    | CS FIRST BOSTON CORP.....     |  |  |                              | .....1,488,750 | .....1,500,000 | .....0                                        | 1Z.....                                        |
| 140661 AK 5                                         | CAPMARK FINL GRP B LIBOR+700 09/30/15.....                      |  |  |         | ...01/10/2012    | PRIOR PERIOD ADJUSTMENT.....  |  |  |                              | .....85        | .....85        | .....0                                        | 4Z.....                                        |
| 14754D B@ 8                                         | CASH AMERICA INTL SER A 6.00 8/28/2019.....                     |  |  |         | ...08/28/2012    | Private Placement.....        |  |  |                              | .....3,000,000 | .....3,000,000 | .....0                                        | 2.....                                         |
| 22944J DE 8                                         | CSMC 2010-18R 4A3 SUB SSNR 04/26/38.....                        |  |  |         | ...07/16/2012    | CANTOR FITZGERALD & CO.....   |  |  |                              | .....5,928,497 | .....6,171,500 | .....10,800                                   | 1FE.....                                       |
| 26250D AC 7                                         | DRSLF 2012-24A A CDO 1.7973 11/2023.....                        |  |  | R.....  | ...09/25/2012    | MORGAN STANLEY & CO.....      |  |  |                              | .....3,500,000 | .....3,500,000 | .....0                                        | 1Z.....                                        |
| 371866 ZZ 0                                         | GENESIS GRP TL 12.00 9/17/2017.....                             |  |  |         | ...09/17/2012    | Private Placement.....        |  |  |                              | .....3,813,000 | .....3,900,000 | .....0                                        | 4Z.....                                        |
| 449792 AA 8                                         | INGIM 2005-1A A1 CLO FLT 12/01/2017.....                        |  |  | R.....  | ...08/29/2012    | BANK OF AMER/ML.....          |  |  |                              | .....2,162,710 | .....2,215,892 | .....0                                        | 1FE.....                                       |
| 449792 AA 8                                         | INGIM 2005-1A A1 CLO FLT 12/01/2017.....                        |  |  | R.....  | ...09/25/2012    | BANK OF AMER/ML.....          |  |  |                              | .....930,200   | .....949,668   | .....508                                      | 1FE.....                                       |
| 44986E AA 3                                         | INGIM 2012-3A A CLO 1.8102 10/15/2022.....                      |  |  | R.....  | ...09/27/2012    | WELLS FARGO BROKERAGE.....    |  |  |                              | .....5,979,954 | .....6,000,000 | .....0                                        | 1Z.....                                        |
| 44986E AC 9                                         | INGIM 2012-3A B CLO 2.8102 10/15/2022.....                      |  |  | R.....  | ...09/27/2012    | WELLS FARGO BROKERAGE.....    |  |  |                              | .....2,491,675 | .....2,500,000 | .....0                                        | 1Z.....                                        |
| 46633M AM 1                                         | JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....                     |  |  |         | ...07/26/2012    | Capital Interest.....         |  |  |                              | .....2,480     | .....7,861     | .....0                                        | 1FM.....                                       |
| 46633M AM 1                                         | JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....                     |  |  |         | ...08/26/2012    | Capital Interest.....         |  |  |                              | .....2,388     | .....7,886     | .....0                                        | 1FM.....                                       |
| 46633M AM 1                                         | JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....                     |  |  |         | ...09/26/2012    | Capital Interest.....         |  |  |                              | .....2,466     | .....7,907     | .....0                                        | 1FM.....                                       |
| 50183Y AB 5                                         | LCM 12A A CLO FLT 10/19/2022.....                               |  |  | R.....  | ...09/14/2012    | BANK OF AMER/ML.....          |  |  |                              | .....1,000,000 | .....1,000,000 | .....0                                        | 4Z.....                                        |
| 50540R AK 8                                         | LABORATORY CORP 2.20 08/23/2017.....                            |  |  |         | ...08/20/2012    | CS FIRST BOSTON CORP.....     |  |  |                              | .....2,993,790 | .....3,000,000 | .....0                                        | 2FE.....                                       |
| 55952U AB 1                                         | MAGNE 2012-6A A CLO FLT 09/15/2023.....                         |  |  | R.....  | ...08/21/2012    | BANK OF AMER/ML.....          |  |  |                              | .....5,000,000 | .....5,000,000 | .....0                                        | 1Z.....                                        |
| 566428 AA 6                                         | MAREA 2012-1A A CLO FLT 10/16/2023.....                         |  |  | R.....  | ...09/13/2012    | WELLS FARGO BROKERAGE.....    |  |  |                              | .....1,998,883 | .....2,000,000 | .....0                                        | 1Z.....                                        |
| 566428 AC 2                                         | MAREA 2012-1A B CLO FLT 10/16/2023.....                         |  |  | R.....  | ...09/12/2012    | WELLS FARGO BROKERAGE.....    |  |  |                              | .....1,460,890 | .....1,500,000 | .....0                                        | 1Z.....                                        |
| 568416 AA 9                                         | MRNPK 2012-1A A1A CLO 2.0031 05/18/2023.....                    |  |  | R.....  | ...09/11/2012    | DEUTSCHE MORGAN GRENFELL..... |  |  |                              | .....3,000,000 | .....3,000,000 | .....0                                        | 1Z.....                                        |
| 568416 AE 1                                         | MRNPK 2012-1A B CLO 3.6331 05/18/2023.....                      |  |  | R.....  | ...09/11/2012    | DEUTSCHE MORGAN GRENFELL..... |  |  |                              | .....1,460,700 | .....1,500,000 | .....0                                        | 1Z.....                                        |
| 599999 ZZ 5                                         | MMODAL INC TL B L+550 8/17/2019.....                            |  |  |         | ...08/15/2012    | BANK OF AMER/ML.....          |  |  |                              | .....985,019   | .....1,000,000 | .....0                                        | 3FE.....                                       |
| 599999 ZZ 5                                         | MMODAL INC TL B L+550 8/17/2019.....                            |  |  |         | ...08/23/2012    | BANK OF AMER/ML.....          |  |  |                              | .....495,062   | .....500,000   | .....0                                        | 3FE.....                                       |

QE04

SCHEDULE D - PART 3

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

| 1                    | 2                                          |  |   | 3       | 4             | 5                              | 6                         | 7                | 8                | 9                                       | 10                                       |
|----------------------|--------------------------------------------|--|---|---------|---------------|--------------------------------|---------------------------|------------------|------------------|-----------------------------------------|------------------------------------------|
| CUSIP Identification | Description                                |  |   | Foreign | Date Acquired | Name of Vendor                 | Number of Shares of Stock | Actual Cost      | Par Value        | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 61758M AA 5          | MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE   |  |   |         | ...08/16/2012 | GREENWICH CAPITAL MARKETS, INC |                           | .....2,675,272   | .....2,575,472   | .....8,585                              | 1Z.....                                  |
| 61758M AA 5          | MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE   |  |   |         | ...08/21/2012 | GREENWICH CAPITAL MARKETS, INC |                           | .....3,007,870   | .....2,897,407   | .....11,107                             | 1Z.....                                  |
| 654742 AC 9          | NISSAN MOTOR ACCEPT 1.95 09/12/2017        |  |   |         | ...09/05/2012 | CITIGROUP                      |                           | .....4,995,500   | .....5,000,000   | .....0                                  | 2FE.....                                 |
| 76089B AA 6          | OHAIN 2011-1A A CLO FLT 4/20/2021          |  |   |         | ...08/11/2012 | CS FIRST BOSTON CORP           |                           | .....3,005,625   | .....3,000,000   | .....4,399                              | 1FE.....                                 |
| 780255 ZA 6          | RPI FINANCE TRUST TL L+275 11/9/2016       |  |   |         | ...03/06/2012 | PRIOR PERIOD ADJUSTMENT        |                           | .....19          | .....0           | .....0                                  | 4Z.....                                  |
| 78355H JT 7          | RYDER SYSTEM INC MTN 2.50 03/01/2018       |  |   |         | ...08/15/2012 | WELLS FARGO BROKERAGE          |                           | .....4,988,450   | .....5,000,000   | .....0                                  | 2FE.....                                 |
| 78442F EN 4          | SLM CORP 4.625 09/25/2017                  |  |   |         | ...09/06/2012 | BANK OF AMER/ML                |                           | .....2,966,790   | .....3,000,000   | .....0                                  | 2FE.....                                 |
| 878237 AF 3          | TECH DATA CORP 3.75 09/21/2017             |  |   |         | ...09/14/2012 | BANK OF AMER/ML                |                           | .....1,992,420   | .....2,000,000   | .....0                                  | 2FE.....                                 |
| 883145 AJ 3          | TMCL 2011-1A A ABS 4.70 06/15/2026         |  | R |         | ...09/11/2012 | BARCLAYS AMERICA               |                           | .....1,406,726   | .....1,325,000   | .....5,190                              | 1FE.....                                 |
| 891501 ZB 7          | ORCHARD TOSCA TL B 14.00 11/3/2017         |  |   |         | ...08/02/2012 | Private Placement              |                           | .....2,940,000   | .....3,000,000   | .....0                                  | 4Z.....                                  |
| 92328C AA 3          | VENTR 2012-11A A CDO 1.81925 11/14/2022    |  | R |         | ...09/25/2012 | UBS WARBURG                    |                           | .....3,992,800   | .....4,000,000   | .....0                                  | 1Z.....                                  |
| 92328C AB 1          | VENTR 2012-11A B CDO 2.71925 11/14/2022    |  | R |         | ...09/25/2012 | UBS WARBURG                    |                           | .....2,922,300   | .....3,000,000   | .....0                                  | 1Z.....                                  |
| 92328C AC 9          | VENTR 2012-11A C CDO 3.61925 11/14/2022    |  | R |         | ...09/25/2012 | UBS WARBURG                    |                           | .....3,875,200   | .....4,000,000   | .....0                                  | 1Z.....                                  |
| 3899999.             | Total - Bonds - Industrial & Miscellaneous |  |   |         |               |                                |                           | .....107,638,312 | .....108,258,678 | .....46,193                             | .....XXX                                 |
| 8399997.             | Total - Bonds - Part 3                     |  |   |         |               |                                |                           | .....119,414,614 | .....119,608,678 | .....85,461                             | .....XXX                                 |
| 8399999.             | Total - Bonds                              |  |   |         |               |                                |                           | .....119,414,614 | .....119,608,678 | .....85,461                             | .....XXX                                 |

Preferred Stocks - Industrial and Miscellaneous

|             |                                                       |  |  |  |               |                   |                |                 |           |        |            |
|-------------|-------------------------------------------------------|--|--|--|---------------|-------------------|----------------|-----------------|-----------|--------|------------|
| 301111 ZZ 6 | EXCHANGE BANK 5.00 A                                  |  |  |  | ...07/27/2012 | Private Placement | .....4,000,000 | .....3,501,000  | .....0.00 | .....0 | P4AZ.....  |
| 55261F 60 9 | M&T BANK CORP a 5.00                                  |  |  |  | ...08/17/2012 | BANK OF AMER/ML   | .....4,500,000 | .....4,503,735  | .....0.00 | .....0 | P2UFE..... |
| 55261F 70 8 | M&T BANK CORP C 5.00                                  |  |  |  | ...08/17/2012 | BANK OF AMER/ML   | .....4,500,000 | .....4,503,735  | .....0.00 | .....0 | P2UFE..... |
| 8499999.    | Total - Preferred Stocks - Industrial & Miscellaneous |  |  |  |               |                   |                | .....12,508,470 | .....XXX  | .....0 | .....XXX   |
| 8999997.    | Total - Preferred Stocks - Part 3                     |  |  |  |               |                   |                | .....12,508,470 | .....XXX  | .....0 | .....XXX   |
| 8999999.    | Total - Preferred Stocks                              |  |  |  |               |                   |                | .....12,508,470 | .....XXX  | .....0 | .....XXX   |

Common Stocks - Industrial and Miscellaneous

|             |                                                    |  |  |  |               |                          |                  |                |          |        |          |
|-------------|----------------------------------------------------|--|--|--|---------------|--------------------------|------------------|----------------|----------|--------|----------|
| 00184X 10 5 | AOL INC                                            |  |  |  | ...08/20/2012 | INTERSTATE               | .....792,000     | .....25,752    | .....XXX | .....0 | L.....   |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A                        |  |  |  | ...09/20/2012 | FRIEDMAN BILLING         | .....45,000,000  | .....823,973   | .....XXX | .....0 | L.....   |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A                        |  |  |  | ...09/21/2012 | FRIEDMAN BILLING         | .....15,000,000  | .....270,917   | .....XXX | .....0 | L.....   |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A                        |  |  |  | ...09/24/2012 | FRIEDMAN BILLING         | .....10,000,000  | .....181,120   | .....XXX | .....0 | L.....   |
| 139794 10 1 | CAPITAL BANK FINANCIAL-CL A                        |  |  |  | ...09/25/2012 | FRIEDMAN BILLING         | .....10,000,000  | .....180,551   | .....XXX | .....0 | L.....   |
| 23204G 10 0 | CUSTOMERS BANCORP INC                              |  |  |  | ...09/11/2012 | FRIEDMAN BILLINGS RAMSEY | .....171,429,000 | .....2,400,006 | .....XXX | .....0 | L.....   |
| 24702R 10 1 | DELL INC                                           |  |  |  | ...07/17/2012 | BERNSTEIN                | .....100,000,000 | .....1,214,840 | .....XXX | .....0 | L.....   |
| 24702R 10 1 | DELL INC                                           |  |  |  | ...07/23/2012 | BERNSTEIN                | .....100,000,000 | .....1,169,370 | .....XXX | .....0 | L.....   |
| 371866 ZA 5 | GENESIS GRP WTS \$0.01 09/17/2014                  |  |  |  | ...09/17/2012 | Private Placement        | .....87,000,000  | .....87,000    | .....XXX | .....0 | A.....   |
| 428236 10 3 | HEWLETT-PACKARD CO                                 |  |  |  | ...07/10/2012 | ISI GROUP INC            | .....30,000,000  | .....575,370   | .....XXX | .....0 | L.....   |
| 428236 10 3 | HEWLETT-PACKARD CO                                 |  |  |  | ...07/17/2012 | BERNSTEIN                | .....5,000,000   | .....93,788    | .....XXX | .....0 | L.....   |
| 859319 30 3 | STERLING FINANCIAL CORPORATION                     |  |  |  | ...08/15/2012 | SANDLER O'NEIL & PARTNER | .....15,000,000  | .....300,000   | .....XXX | .....0 | L.....   |
| 859319 30 3 | STERLING FINANCIAL CORPORATION                     |  |  |  | ...08/15/2012 | SANDLER O'NEIL & PARTNER | .....10,000,000  | .....200,000   | .....XXX | .....0 | L.....   |
| 9099999.    | Total - Common Stocks - Industrial & Miscellaneous |  |  |  |               |                          |                  | .....7,522,687 | .....XXX | .....0 | .....XXX |

Common Stocks - Parent, Subsidiaries and Affiliates

|             |                        |  |  |  |               |                                  |                     |         |          |        |        |
|-------------|------------------------|--|--|--|---------------|----------------------------------|---------------------|---------|----------|--------|--------|
| G70631 ZZ 5 | INSURANCE (GB) Limited |  |  |  | ...09/28/2012 | TRANSFERRED FROM PENN CENTRAL UK | .....17,714,285,000 | .....10 | .....XXX | .....0 | K..... |
|-------------|------------------------|--|--|--|---------------|----------------------------------|---------------------|---------|----------|--------|--------|

QE04.1

SCHEDULE D - PART 3

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

| 1                       | 2                                                                | 3       | 4                | 5              | 6                            | 7                | 8             | 9                                             | 10                                             |
|-------------------------|------------------------------------------------------------------|---------|------------------|----------------|------------------------------|------------------|---------------|-----------------------------------------------|------------------------------------------------|
| CUSIP<br>Identification | Description                                                      | Foreign | Date<br>Acquired | Name of Vendor | Number of<br>Shares of Stock | Actual Cost      | Par Value     | Paid for<br>Accrued Interest<br>and Dividends | NAIC Designation<br>or Market<br>Indicator (a) |
| 9199999.                | Total - Common Stocks - Parent, Subsidiaries and Affiliates..... |         |                  |                |                              | .....10          | .....XXX..... | .....0                                        | .....XXX.....                                  |
| 9799997.                | Total - Common Stocks - Part 3.....                              |         |                  |                |                              | .....7,522,697   | .....XXX..... | .....0                                        | .....XXX.....                                  |
| 9799999.                | Total - Common Stocks.....                                       |         |                  |                |                              | .....7,522,697   | .....XXX..... | .....0                                        | .....XXX.....                                  |
| 9899999.                | Total - Preferred and Common Stocks.....                         |         |                  |                |                              | .....20,031,167  | .....XXX..... | .....0                                        | .....XXX.....                                  |
| 9999999.                | Total - Bonds, Preferred and Common Stocks.....                  |         |                  |                |                              | .....139,445,781 | .....XXX..... | .....85,461                                   | .....XXX.....                                  |

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

SCHEDULE D - PART 4

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

| 1                       | 2           |  |  | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|--|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |  |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

Bonds - U.S. Government

|          |                                      |   |                                           |            |                                    |        |        |        |        |   |       |   |       |        |        |   |   |       |            |          |        |
|----------|--------------------------------------|---|-------------------------------------------|------------|------------------------------------|--------|--------|--------|--------|---|-------|---|-------|--------|--------|---|---|-------|------------|----------|--------|
| 250088   | AZ                                   | 4 | DES MOINES FED COURT 4.34 01/15/2015..... | 07/15/2012 | Sinking Fund Redemption 100.0..... | 11,000 | 11,000 | 11,000 | 11,000 | 0 | 0     | 0 | 0     | 11,000 | 0      | 0 | 0 | 278   | 01/15/2015 | 1FE..... |        |
| 250088   | AZ                                   | 4 | DES MOINES FED COURT 4.34 01/15/2015..... | 08/15/2012 | Sinking Fund Redemption 100.0..... | 10,000 | 10,000 | 10,000 | 10,000 | 0 | 0     | 0 | 0     | 10,000 | 0      | 0 | 0 | 289   | 01/15/2015 | 1FE..... |        |
| 250088   | AZ                                   | 4 | DES MOINES FED COURT 4.34 01/15/2015..... | 09/15/2012 | Sinking Fund Redemption 100.0..... | 11,000 | 11,000 | 11,000 | 11,000 | 0 | 0     | 0 | 0     | 11,000 | 0      | 0 | 0 | 358   | 01/15/2015 | 1FE..... |        |
| 31287M   | US                                   | 7 | FGLMC C62393 PT 6.5 1/1/2032.....         | 07/15/2012 | MBS Paydown 0.00372033.....        | 93     | 93     | 93     | 93     | 0 | (0)   | 0 | (0)   | 93     | 0      | 0 | 0 | 4     | 01/01/2032 | 1.....   |        |
| 31287M   | US                                   | 7 | FGLMC C62393 PT 6.5 1/1/2032.....         | 08/15/2012 | MBS Paydown 0.00371284.....        | 94     | 94     | 94     | 94     | 0 | (0)   | 0 | (0)   | 94     | 0      | 0 | 0 | 4     | 01/01/2032 | 1.....   |        |
| 31287M   | US                                   | 7 | FGLMC C62393 PT 6.5 1/1/2032.....         | 09/15/2012 | MBS Paydown 0.0037053.....         | 94     | 94     | 94     | 94     | 0 | (0)   | 0 | (0)   | 94     | 0      | 0 | 0 | 5     | 01/01/2032 | 1.....   |        |
| 31383S   | RS                                   | 1 | FNCL 511797 PT 6.0 5/01/2031.....         | 07/25/2012 | MBS Paydown 0.01508873.....        | 276    | 276    | 275    | 275    | 0 | 0     | 0 | 0     | 276    | 0      | 0 | 0 | 10    | 05/01/2031 | 1.....   |        |
| 31383S   | RS                                   | 1 | FNCL 511797 PT 6.0 5/01/2031.....         | 08/25/2012 | MBS Paydown 0.01501134.....        | 387    | 387    | 387    | 386    | 0 | 0     | 0 | 0     | 387    | 0      | 0 | 0 | 15    | 05/01/2031 | 1.....   |        |
| 31383S   | RS                                   | 1 | FNCL 511797 PT 6.0 5/01/2031.....         | 09/25/2012 | MBS Paydown 0.01490765.....        | 518    | 518    | 518    | 518    | 0 | 0     | 0 | 0     | 518    | 0      | 0 | 0 | 23    | 05/01/2031 | 1.....   |        |
| 31387D   | EV                                   | 7 | FNCL 580748 PT 6.0 5/01/2031.....         | 07/25/2012 | MBS Paydown 0.02081975.....        | 275    | 275    | 275    | 266    | 0 | (3)   | 0 | (3)   | 275    | 0      | 0 | 0 | 10    | 05/01/2031 | 1.....   |        |
| 31387D   | EV                                   | 7 | FNCL 580748 PT 6.0 5/01/2031.....         | 08/25/2012 | MBS Paydown 0.02076157.....        | 176    | 176    | 176    | 170    | 0 | (2)   | 0 | (2)   | 176    | 0      | 0 | 0 | 7     | 05/01/2031 | 1.....   |        |
| 31387D   | EV                                   | 7 | FNCL 580748 PT 6.0 5/01/2031.....         | 09/25/2012 | MBS Paydown 0.02070332.....        | 176    | 176    | 176    | 170    | 0 | (2)   | 0 | (2)   | 176    | 0      | 0 | 0 | 8     | 05/01/2031 | 1.....   |        |
| 31388D   | ZU                                   | 5 | FNCL 602055 PT 6.50 9/01/2031.....        | 07/25/2012 | MBS Paydown 0.01516917.....        | 366    | 366    | 374    | 371    | 0 | 0     | 0 | 0     | 366    | 0      | 0 | 0 | 14    | 09/01/2031 | 1.....   |        |
| 31388D   | ZU                                   | 5 | FNCL 602055 PT 6.50 9/01/2031.....        | 08/25/2012 | MBS Paydown 0.0151323.....         | 369    | 369    | 376    | 373    | 0 | (0)   | 0 | (0)   | 369    | 0      | 0 | 0 | 16    | 09/01/2031 | 1.....   |        |
| 31388D   | ZU                                   | 5 | FNCL 602055 PT 6.50 9/01/2031.....        | 09/25/2012 | MBS Paydown 0.01509522.....        | 371    | 371    | 378    | 375    | 0 | (0)   | 0 | (0)   | 371    | 0      | 0 | 0 | 18    | 09/01/2031 | 1.....   |        |
| 31388G   | VW                                   | 8 | FNCL 604629 PT 6.0 9/01/2031.....         | 07/25/2012 | MBS Paydown 0.02573455.....        | 260    | 260    | 259    | 253    | 0 | (1)   | 0 | (1)   | 260    | 0      | 0 | 0 | 9     | 09/01/2031 | 1.....   |        |
| 31388G   | VW                                   | 8 | FNCL 604629 PT 6.0 9/01/2031.....         | 08/25/2012 | MBS Paydown 0.02563025.....        | 261    | 261    | 260    | 255    | 0 | (1)   | 0 | (1)   | 261    | 0      | 0 | 0 | 10    | 09/01/2031 | 1.....   |        |
| 31388G   | VW                                   | 8 | FNCL 604629 PT 6.0 9/01/2031.....         | 09/25/2012 | MBS Paydown 0.02400651.....        | 4,059  | 4,059  | 4,053  | 3,963  | 0 | (388) | 0 | (388) | 4,059  | 0      | 0 | 0 | 183   | 09/01/2031 | 1.....   |        |
| 31388K   | WT                                   | 5 | FNCL 607358 PT 6.50 10/01/2031.....       | 07/25/2012 | MBS Paydown 0.01914342.....        | 172    | 172    | 177    | 171    | 0 | (1)   | 0 | (1)   | 172    | 0      | 0 | 0 | 7     | 10/01/2031 | 1.....   |        |
| 31388K   | WT                                   | 5 | FNCL 607358 PT 6.50 10/01/2031.....       | 08/25/2012 | MBS Paydown 0.01910013.....        | 173    | 173    | 178    | 172    | 0 | (1)   | 0 | (1)   | 173    | 0      | 0 | 0 | 8     | 10/01/2031 | 1.....   |        |
| 31388K   | WT                                   | 5 | FNCL 607358 PT 6.50 10/01/2031.....       | 09/25/2012 | MBS Paydown 0.01905659.....        | 174    | 174    | 179    | 173    | 0 | (1)   | 0 | (1)   | 174    | 0      | 0 | 0 | 8     | 10/01/2031 | 1.....   |        |
| 31390V   | ER                                   | 1 | FNCL 657244 PT 6.0 9/01/2032.....         | 07/25/2012 | MBS Paydown 0.00387468.....        | 70     | 70     | 71     | 72     | 0 | 0     | 0 | 0     | 70     | 0      | 0 | 0 | 2     | 09/01/2032 | 1.....   |        |
| 31390V   | ER                                   | 1 | FNCL 657244 PT 6.0 9/01/2032.....         | 08/25/2012 | MBS Paydown 0.00386661.....        | 73     | 73     | 74     | 75     | 0 | 0     | 0 | 0     | 73     | 0      | 0 | 0 | 3     | 09/01/2032 | 1.....   |        |
| 31390V   | ER                                   | 1 | FNCL 657244 PT 6.0 9/01/2032.....         | 09/25/2012 | MBS Paydown 0.00385878.....        | 70     | 70     | 71     | 73     | 0 | 0     | 0 | 0     | 70     | 0      | 0 | 0 | 3     | 09/01/2032 | 1.....   |        |
| 83162C   | FD                                   | 0 | SBAP 1994-20C 1 6.875 03/01/2014.....     | 09/01/2012 | MBS Paydown 0.007584223.....       | 14,986 | 14,986 | 14,986 | 14,986 | 0 | 0     | 0 | 0     | 14,986 | 0      | 0 | 0 | 1,030 | 03/01/2014 | 1.....   |        |
| 83162C   | HH                                   | 9 | SBAP 1997-20C 1 7.15 03/01/2017.....      | 09/01/2012 | MBS Paydown 0.03330753.....        | 17,791 | 17,791 | 17,613 | 17,739 | 0 | 0     | 0 | 0     | 17,791 | 0      | 0 | 0 | 1,272 | 03/01/2017 | 1.....   |        |
| 0599999. | Total - Bonds - U.S. Government..... |   |                                           |            |                                    | 73,284 | 73,284 | 73,136 | 73,119 | 0 | (398) | 0 | (398) | 0      | 73,284 | 0 | 0 | 0     | 3,595      | XXX...   | XXX... |

Bonds - U.S. Political Subdivisions of States, Territories and Possessions

|          |    |                                                                                       |                                        |       |            |                                    |       |       |                |                |                |                |        |             |        |             |        |                |        |        |        |             |             |             |
|----------|----|---------------------------------------------------------------------------------------|----------------------------------------|-------|------------|------------------------------------|-------|-------|----------------|----------------|----------------|----------------|--------|-------------|--------|-------------|--------|----------------|--------|--------|--------|-------------|-------------|-------------|
| 476575   | 2N | 4                                                                                     | JERSEY CITY REF E 5.38 09/01/2016..... | ..... | 09/01/2012 | Sinking Fund Redemption 100.0..... | ..... | ..... | .....1,060,000 | .....1,060,000 | .....1,017,123 | .....1,031,824 | .....0 | .....28,176 | .....0 | .....28,176 | .....0 | .....1,060,000 | .....0 | .....0 | .....0 | .....57,028 | 09/01/2016  | 1FE.....    |
| 2499999. |    | Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions..... |                                        |       |            |                                    |       | ..... | .....1,060,000 | .....1,060,000 | .....1,017,123 | .....1,031,824 | .....0 | .....28,176 | .....0 | .....28,176 | .....0 | .....1,060,000 | .....0 | .....0 | .....0 | .....57,028 | .....XXX... | .....XXX... |

Bonds - U.S. Special Revenue and Special Assessment

|        |    |   |                                       |       |            |                              |       |       |                |                |                |                |        |               |        |               |        |                |        |        |        |              |            |          |
|--------|----|---|---------------------------------------|-------|------------|------------------------------|-------|-------|----------------|----------------|----------------|----------------|--------|---------------|--------|---------------|--------|----------------|--------|--------|--------|--------------|------------|----------|
| 040663 | T9 | 7 | AZ ST UNIV REVS 5.25 07/01/2014.....  | ..... | 07/01/2012 | Call 101.0.....              | ..... | ..... | .....3,110,800 | .....3,080,000 | .....3,370,074 | .....3,149,367 | .....0 | .....(38,567) | .....0 | .....(38,567) | .....0 | .....3,110,800 | .....0 | .....0 | .....0 | .....161,700 | 07/01/2014 | 1FE..... |
| 051687 | DB | 4 | AURORA IL SF MTG 5.50 12/01/2039..... | ..... | 07/01/2012 | MBS Paydown 0.391132132..... | ..... | ..... | .....111,596   | .....111,596   | .....113,270   | .....113,231   | .....0 | .....(1,620)  | .....0 | .....(1,620)  | .....0 | .....111,596   | .....0 | .....0 | .....0 | .....3,580   | 12/01/2039 | 1FE..... |
| 051687 | DB | 4 | AURORA IL SF MTG 5.50 12/01/2039..... | ..... | 08/01/2012 | MBS Paydown 0.380024707..... | ..... | ..... | .....67,755    | .....67,755    | .....68,772    | .....68,748    | .....0 | .....(968)    | .....0 | .....(968)    | .....0 | .....67,755    | .....0 | .....0 | .....0 | .....2,484   | 12/01/2039 | 1FE..... |
| 051687 | DB | 4 | AURORA IL SF MTG 5.50 12/01/2039..... | ..... | 09/01/2012 | MBS Paydown 0.366244956..... | ..... | ..... | .....84,056    | .....84,056    | .....85,317    | .....85,288    | .....0 | .....(1,215)  | .....0 | .....(1,215)  | .....0 | .....84,056    | .....0 | .....0 | .....0 | .....3,467   | 12/01/2039 | 1FE..... |



SCHEDULE D - PART 4

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

| 1                       | 2           |  | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

QE05.1

|        |    |   |                                               |            |                                    |  |           |           |           |           |   |          |   |          |   |           |   |          |          |        |            |          |
|--------|----|---|-----------------------------------------------|------------|------------------------------------|--|-----------|-----------|-----------|-----------|---|----------|---|----------|---|-----------|---|----------|----------|--------|------------|----------|
| 130333 | BW | 6 | CA HSG FIN AGY 4.75 08/01/2028.....           | 07/01/2012 | Partial Call 100.0.....            |  | 40,000    | 40,000    | 40,163    | 40,152    | 0 | (152)    | 0 | (152)    | 0 | 40,000    | 0 | 0        | 0        | 1,742  | 08/01/2028 | 1FE..... |
| 130333 | BW | 6 | CA HSG FIN AGY 4.75 08/01/2028.....           | 08/01/2012 | Partial Call 100.0.....            |  | 5,000     | 5,000     | 5,020     | 5,019     | 0 | (19)     | 0 | (19)     | 0 | 5,000     | 0 | 0        | 0        | 237    | 08/01/2028 | 1FE..... |
| 130575 | ZZ | 2 | CA RURAL HOME MTG 5.45 02/01/48.....          | 08/01/2012 | Partial Call 100.0.....            |  | 325,000   | 325,000   | 337,594   | 336,974   | 0 | (11,974) | 0 | (11,974) | 0 | 325,000   | 0 | 0        | 0        | 17,712 | 02/01/2048 | 1FE..... |
| 13079P | FG | 3 | CA MULTI FAM HSG 4.50 01/15/2040.....         | 07/15/2012 | Sinking Fund Redemption 100.0..... |  | 15,000    | 15,000    | 14,475    | 14,491    | 0 | 507      | 0 | 507      | 0 | 15,000    | 0 | 0        | 0        | 675    | 01/15/2040 | 1FE..... |
| 19647P | AB | 9 | COLORADO HSG 5.50 09/20/2036.....             | 09/20/2012 | Sinking Fund Redemption 100.0..... |  | 15,000    | 15,000    | 15,038    | 15,036    | 0 | (35)     | 0 | (35)     | 0 | 15,000    | 0 | 0        | 0        | 825    | 09/20/2036 | 1FE..... |
| 23410B | CH | 2 | DAKOTA CNTY MN SF 4.50 06/01/2035.....        | 09/01/2012 | Partial Call 100.0.....            |  | 25,000    | 25,000    | 26,855    | 26,770    | 0 | (1,770)  | 0 | (1,770)  | 0 | 25,000    | 0 | 0        | 0        | 844    | 06/01/2035 | 1FE..... |
| 246387 | LT | 9 | DE ECON DEV AUTH 5.20 02/19 (POM).....        | 08/06/2012 | Call 100.0.....                    |  | 1,000,000 | 1,000,000 | 1,012,500 | 1,001,036 | 0 | (1,036)  | 0 | (1,036)  | 0 | 1,000,000 | 0 | 0        | 0        | 52,722 | 02/01/2019 | 2FE..... |
| 246395 | NX | 1 | DE HSG AUTH B 4.05 07/01/2017.....            | 07/01/2012 | Sinking Fund Redemption 100.0..... |  | 610,000   | 610,000   | 599,935   | 601,449   | 0 | 6,856    | 0 | 6,856    | 0 | 610,000   | 0 | 0        | 0        | 24,705 | 07/01/2017 | 1FE..... |
| 246395 | WY | 9 | DE HSG AUTH A-1 4.90 07/01/2029.....          | 07/01/2012 | Partial Call 100.0.....            |  | 20,000    | 20,000    | 20,792    | 20,779    | 0 | (779)    | 0 | (779)    | 0 | 20,000    | 0 | 0        | 0        | 662    | 07/01/2029 | 1FE..... |
| 246395 | WY | 9 | DE HSG AUTH A-1 4.90 07/01/2029.....          | 09/01/2012 | Partial Call 100.0.....            |  | 10,000    | 10,000    | 10,396    | 10,390    | 0 | (390)    | 0 | (390)    | 0 | 10,000    | 0 | 0        | 0        | 412    | 07/01/2029 | 1FE..... |
| 246395 | XA | 0 | DE HSG AUTH SFM B 0.00 7/1/2031.....          | 08/01/2012 | Partial Call 38.2506.....          |  | 9,643     | 25,000    | 9,282     | 9,364     | 0 | 280      | 0 | 280      | 0 | 9,643     | 0 | 0        | 0        | 0      | 07/01/2031 | 1FE..... |
| 246395 | XA | 0 | DE HSG AUTH SFM B 0.00 7/1/2031.....          | 09/01/2012 | Partial Call 38.5732.....          |  | 1,929     | 5,000     | 1,856     | 1,873     | 0 | 56       | 0 | 56       | 0 | 1,929     | 0 | 0        | 0        | 0      | 07/01/2031 | 1FE..... |
| 249181 | P3 | 6 | DENVER CO SER E 5.25 11/15/2013.....          | 09/21/2012 | Defeasement.....                   |  | 2,002,940 | 2,000,000 | 2,046,000 | 2,012,356 | 0 | (10,211) | 0 | (10,211) | 0 | 2,002,145 | 0 | 795      | 795      | 89,250 | 11/15/2013 | 1FE..... |
| 31392H | DS | 9 | FNR 2002-97 PG PAC 5.50 12/25/2031.....       | 07/25/2012 | MBS Paydown 0.04807599.....        |  | 77,541    | 77,541    | 77,602    | 77,398    | 0 | 142      | 0 | 142      | 0 | 77,541    | 0 | 0        | 0        | 2,488  | 12/25/2031 | 1.....   |
| 31392H | DS | 9 | FNR 2002-97 PG PAC 5.50 12/25/2031.....       | 08/25/2012 | MBS Paydown 0.03851501.....        |  | 47,805    | 47,805    | 47,842    | 47,717    | 0 | 143      | 0 | 143      | 0 | 47,805    | 0 | 0        | 0        | 1,753  | 12/25/2031 | 1.....   |
| 31392H | DS | 9 | FNR 2002-97 PG PAC 5.50 12/25/2031.....       | 09/25/2012 | MBS Paydown 0.02558194.....        |  | 64,665    | 64,665    | 64,716    | 64,546    | 0 | 249      | 0 | 249      | 0 | 64,665    | 0 | 0        | 0        | 2,667  | 12/25/2031 | 1.....   |
| 31393G | BZ | 6 | FHR 2545 HE PAC 5.50 09/15/2031.....          | 07/15/2012 | MBS Paydown 0.0.....               |  | 54,988    | 54,988    | 56,002    | 55,296    | 0 | 110      | 0 | 110      | 0 | 54,988    | 0 | 0        | 0        | 1,764  | 09/15/2031 | 1.....   |
| 31393M | NH | 0 | FHR 2582 PE PAC 5.50 12/15/2031.....          | 07/15/2012 | MBS Paydown 0.0.....               |  | 110,415   | 110,415   | 112,749   | 111,069   | 0 | (104)    | 0 | (104)    | 0 | 110,415   | 0 | 0        | 0        | 3,543  | 12/15/2031 | 1.....   |
| 34073N | U8 | 1 | FLORIDA HSG 4.625 07/01/2031.....             | 07/01/2012 | Partial Call 100.0.....            |  | 315,000   | 315,000   | 300,825   | 301,752   | 0 | 13,248   | 0 | 13,248   | 0 | 315,000   | 0 | 0        | 0        | 14,569 | 07/01/2031 | 1FE..... |
| 34074M | CH | 2 | FL HSG FIN CORP 5.00 07/01/2028.....          | 07/01/2012 | Partial Call 100.0.....            |  | 310,000   | 310,000   | 334,955   | 333,224   | 0 | (23,224) | 0 | (23,224) | 0 | 310,000   | 0 | 0        | 0        | 15,500 | 07/01/2028 | 1FE..... |
| 34074M | GX | 3 | FL HSG 4.45 07/01/2026.....                   | 07/01/2012 | Partial Call 100.0.....            |  | 5,000     | 5,000     | 5,000     | 5,000     | 0 | 0        | 0 | 0        | 0 | 5,000     | 0 | 0        | 0        | 219    | 07/01/2026 | 1FE..... |
| 34074M | GZ | 8 | FL HSG 4.50 01/01/2029.....                   | 07/01/2012 | Partial Call 100.0.....            |  | 50,000    | 50,000    | 54,009    | 53,835    | 0 | (3,835)  | 0 | (3,835)  | 0 | 50,000    | 0 | 0        | 0        | 2,213  | 01/01/2029 | 1FE..... |
| 358184 | HD | 4 | FRESNO CA SER C 4.97 10/01/14.....            | 07/27/2012 | MORGAN KEEGAN &<br>COMPANY         |  | 1,485,000 | 1,500,000 | 1,540,200 | 1,513,272 | 0 | (2,678)  | 0 | (2,678)  | 0 | 1,510,593 | 0 | (25,593) | (25,593) | 62,125 | 10/01/2014 | 2FE..... |
| 358184 | HD | 4 | FRESNO CA SER C 4.97 10/01/14.....            | 08/03/2012 | CITIGROUP                          |  | 911,125   | 925,000   | 949,790   | 933,184   | 0 | (1,707)  | 0 | (1,707)  | 0 | 931,477   | 0 | (20,352) | (20,352) | 39,204 | 10/01/2014 | 2FE..... |
| 373539 | ZB | 4 | GA ST HSG 5.00 06/01/2029.....                | 08/15/2012 | Partial Call 100.0.....            |  | 135,000   | 135,000   | 144,343   | 143,818   | 0 | (8,818)  | 0 | (8,818)  | 0 | 135,000   | 0 | 0        | 0        | 4,763  | 06/01/2029 | 1FE..... |
| 38373Y | UR | 3 | GNR 2003-2 PB PAC 5.50 3/20/32.....           | 07/20/2012 | MBS Paydown 0.15236674.....        |  | 56,324    | 56,324    | 57,063    | 56,482    | 0 | (270)    | 0 | (270)    | 0 | 56,324    | 0 | 0        | 0        | 1,807  | 03/20/2032 | 1.....   |
| 38373Y | UR | 3 | GNR 2003-2 PB PAC 5.50 3/20/32.....           | 08/20/2012 | MBS Paydown 0.14245454.....        |  | 53,645    | 53,645    | 54,349    | 53,796    | 0 | (251)    | 0 | (251)    | 0 | 53,645    | 0 | 0        | 0        | 1,967  | 03/20/2032 | 1.....   |
| 38373Y | UR | 3 | GNR 2003-2 PB PAC 5.50 3/20/32.....           | 09/20/2012 | MBS Paydown 0.13436815.....        |  | 43,764    | 43,764    | 44,338    | 43,887    | 0 | (192)    | 0 | (192)    | 0 | 43,764    | 0 | 0        | 0        | 1,805  | 03/20/2032 | 1.....   |
| 45129Y | SZ | 0 | ID HSG & FIN 5.87 07/01/2035.....             | 07/01/2012 | Partial Call 100.0.....            |  | 1,130,000 | 1,130,000 | 1,162,488 | 1,159,127 | 0 | (29,127) | 0 | (29,127) | 0 | 1,130,000 | 0 | 0        | 0        | 66,331 | 07/01/2035 | 1FE..... |
| 45129Y | VE | 3 | IDAHO ST HSG 5.50 07/01/2039.....             | 07/01/2012 | Partial Call 100.0.....            |  | 855,000   | 855,000   | 872,100   | 869,557   | 0 | (14,557) | 0 | (14,557) | 0 | 855,000   | 0 | 0        | 0        | 47,025 | 07/01/2039 | 1FE..... |
| 454622 | PZ | 8 | IN BD BK 5.05 1/15/2019.....                  | 07/15/2012 | Sinking Fund Redemption 100.0..... |  | 105,000   | 105,000   | 101,389   | 102,520   | 0 | 2,304    | 0 | 2,304    | 0 | 105,000   | 0 | 0        | 0        | 5,303  | 01/15/2019 | 1FE..... |
| 462467 | AT | 8 | IA FIN AUTH 4.90 07/01/2031.....              | 08/30/2012 | Partial Call 100.0.....            |  | 25,000    | 25,000    | 24,000    | 24,058    | 0 | 942      | 0 | 942      | 0 | 25,000    | 0 | 0        | 0        | 1,426  | 07/01/2031 | 1FE..... |
| 462467 | AT | 8 | IA FIN AUTH 4.90 07/01/2031.....              | 09/13/2012 | Partial Call 100.0.....            |  | 20,000    | 20,000    | 19,200    | 19,246    | 0 | 754      | 0 | 754      | 0 | 20,000    | 0 | 0        | 0        | 1,176  | 07/01/2031 | 1FE..... |
| 46940R | AB | 2 | JACKSONVILLE FL HSG FIN 5.625 10/01/2039..... | 07/01/2012 | Partial Call 100.0.....            |  | 40,000    | 40,000    | 35,000    | 35,174    | 0 | 4,826    | 0 | 4,826    | 0 | 40,000    | 0 | 0        | 0        | 1,313  | 10/01/2039 | 1FE..... |
| 46940R | AB | 2 | JACKSONVILLE FL HSG FIN 5.625 10/01/2039..... | 08/01/2012 | Partial Call 100.0.....            |  | 55,000    | 55,000    | 48,125    | 48,364    | 0 | 6,636    | 0 | 6,636    | 0 | 55,000    | 0 | 0        | 0        | 2,063  | 10/01/2039 | 1FE..... |

SCHEDULE D - PART 4

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

| 1                       |    | 2           |                                               | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                                  | 5             | 6         | 7              | 8                                                    | 9                                                  | 10                                                | Change in Book/Adjusted Carrying Value                                   |                                               |                                                        |                                                            |                                                         | 16                                           | 17                                        | 18                                                                 | 19                                        | 20                                                           | 21 | 22 |
|-------------------------|----|-------------|-----------------------------------------------|--------------------------------------|------------------------------------|---------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|----|----|
|                         |    |             |                                               |                                      |                                    |               |           |                |                                                      |                                                    |                                                   | 11                                                                       | 12                                            | 13                                                     | 14                                                         | 15                                                      |                                              |                                           |                                                                    |                                           |                                                              |    |    |
| CUSIP<br>Identification |    | Description | Disposal<br>Date                              | Name of Purchaser                    | Number of<br>Shares of<br>Stock    | Consideration | Par Value | Actual Cost    | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Design-<br>ation<br>or<br>Market<br>Indicator<br>(a) |    |    |
| 46940R                  | AB | 2           | JACKSONVILLE FL HSG FIN 5.625 10/01/2039..... | 09/01/2012                           | Partial Call 100.0.....            |               |           | .....215,000   | .....215,000                                         | .....188,125                                       | .....189,059                                      | .....0                                                                   | .....25,941                                   | .....0                                                 | .....215,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....9,070                                                         | 10/01/2039                                | 1FE.....                                                     |    |    |
| 474553                  | AE | 4           | JEFFERSON SFM B LA 5.25 12/01/2032.....       | 09/01/2012                           | Partial Call 100.0.....            |               |           | .....430,000   | .....430,000                                         | .....434,300                                       | .....434,075                                      | .....0                                                                   | .....(4,075)                                  | .....0                                                 | .....430,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....16,931                                                        | 12/01/2032                                | 1FE.....                                                     |    |    |
| 49130P                  | QT | 4           | KY HSG CORP 4.90 07/01/2035.....              | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....165,000   | .....165,000                                         | .....167,063                                       | .....166,821                                      | .....0                                                                   | .....(1,821)                                  | .....0                                                 | .....165,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....8,085                                                         | 07/01/2035                                | 1FE.....                                                     |    |    |
| 49130P                  | QT | 4           | KY HSG CORP 4.90 07/01/2035.....              | 09/01/2012                           | Partial Call 100.0.....            |               |           | .....200,000   | .....200,000                                         | .....202,500                                       | .....202,207                                      | .....0                                                                   | .....(2,207)                                  | .....0                                                 | .....200,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....11,433                                                        | 07/01/2035                                | 1FE.....                                                     |    |    |
| 49130P                  | YN | 8           | KY HSG CORP E 4.85 07/01/2036.....            | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....65,000    | .....65,000                                          | .....63,375                                        | .....63,442                                       | .....0                                                                   | .....1,558                                    | .....0                                                 | .....65,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....3,153                                                         | 07/01/2036                                | 1FE.....                                                     |    |    |
| 49130P                  | YN | 8           | KY HSG CORP E 4.85 07/01/2036.....            | 08/01/2012                           | Partial Call 100.0.....            |               |           | .....60,000    | .....60,000                                          | .....58,500                                        | .....58,562                                       | .....0                                                                   | .....1,438                                    | .....0                                                 | .....60,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....3,153                                                         | 07/01/2036                                | 1FE.....                                                     |    |    |
| 49130P                  | YN | 8           | KY HSG CORP E 4.85 07/01/2036.....            | 09/01/2012                           | Partial Call 100.0.....            |               |           | .....50,000    | .....50,000                                          | .....48,750                                        | .....48,801                                       | .....0                                                                   | .....1,199                                    | .....0                                                 | .....50,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....2,829                                                         | 07/01/2036                                | 1FE.....                                                     |    |    |
| 49130T                  | ME | 3           | KY HSG CORP A 5.00 01/01/2028.....            | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....10,000    | .....10,000                                          | .....10,772                                        | .....10,736                                       | .....0                                                                   | .....(736)                                    | .....0                                                 | .....10,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....500                                                           | 01/01/2028                                | 1FE.....                                                     |    |    |
| 49130T                  | ME | 3           | KY HSG CORP A 5.00 01/01/2028.....            | 09/01/2012                           | Partial Call 100.0.....            |               |           | .....50,000    | .....50,000                                          | .....53,859                                        | .....53,680                                       | .....0                                                                   | .....(3,680)                                  | .....0                                                 | .....50,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....2,917                                                         | 01/01/2028                                | 1FE.....                                                     |    |    |
| 49130T                  | PR | 1           | KY ST HSG CORP A 4.25 07/01/2033.....         | 08/01/2012                           | Partial Call 100.0.....            |               |           | .....235,000   | .....235,000                                         | .....243,942                                       | .....243,942                                      | .....0                                                                   | .....(8,942)                                  | .....0                                                 | .....235,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....943                                                           | 07/01/2033                                | 1FE.....                                                     |    |    |
| 49130T                  | PR | 1           | KY ST HSG CORP A 4.25 07/01/2033.....         | 09/01/2012                           | Partial Call 100.0.....            |               |           | .....30,000    | .....30,000                                          | .....31,142                                        | .....31,142                                       | .....0                                                                   | .....(1,142)                                  | .....0                                                 | .....30,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....227                                                           | 07/01/2033                                | 1FE.....                                                     |    |    |
| 574754                  | AB | 3           | MASHANTUCKET WST A 6.57 09/13 (MASHTK).....   | 09/01/2012                           | Sinking Fund Redemption 100.0..... |               |           | .....100,000   | .....100,000                                         | .....96,263                                        | .....98,588                                       | .....0                                                                   | .....1,412                                    | .....0                                                 | .....100,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....6,570                                                         | 09/01/2013                                | 1FE.....                                                     |    |    |
| 57586N                  | EN | 7           | MASS HSG FIN AGY 2.875 06/01/2015.....        | 07/01/2012                           | Paydown 100.0.....                 |               |           | .....70,000    | .....70,000                                          | .....70,000                                        | .....70,000                                       | .....0                                                                   | .....0                                        | .....0                                                 | .....70,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,174                                                         | 06/01/2015                                | 1FE.....                                                     |    |    |
| 57586N                  | EN | 7           | MASS HSG FIN AGY 2.875 06/01/2015.....        | 09/01/2012                           | Paydown 100.0.....                 |               |           | .....110,000   | .....110,000                                         | .....110,000                                       | .....110,000                                      | .....0                                                                   | .....0                                        | .....0                                                 | .....110,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....2,372                                                         | 06/01/2015                                | 1FE.....                                                     |    |    |
| 57586P                  | EA | 0           | MA HSG 4.875 12/01/2037.....                  | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....555,000   | .....555,000                                         | .....511,294                                       | .....511,940                                      | .....0                                                                   | .....43,060                                   | .....0                                                 | .....555,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....15,783                                                        | 12/01/2037                                | 1FE.....                                                     |    |    |
| 57586P                  | K8 | 8           | MA HSG AUTH 5.00 12/01/2028.....              | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....75,000    | .....75,000                                          | .....80,522                                        | .....80,226                                       | .....0                                                                   | .....(5,226)                                  | .....0                                                 | .....75,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....2,188                                                         | 12/01/2028                                | 1FE.....                                                     |    |    |
| 57586P                  | P2 | 6           | MA ST HSG 4.50 06/01/2029.....                | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....20,000    | .....20,000                                          | .....21,178                                        | .....21,139                                       | .....0                                                                   | .....(1,139)                                  | .....0                                                 | .....20,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....525                                                           | 06/01/2029                                | 1FE.....                                                     |    |    |
| 575930                  | T8 | 5           | MASS HFA RENTAL A 5.15 07/01/2026.....        | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....325,000   | .....325,000                                         | .....330,012                                       | .....327,817                                      | .....0                                                                   | .....(2,817)                                  | .....0                                                 | .....325,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....16,738                                                        | 07/01/2026                                | 1FE.....                                                     |    |    |
| 60415N                  | 4Z | 2           | MN HFA SRS E 5.05 07/01/2034.....             | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....185,000   | .....185,000                                         | .....186,388                                       | .....186,249                                      | .....0                                                                   | .....(1,249)                                  | .....0                                                 | .....185,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....9,342                                                         | 07/01/2034                                | 1FE.....                                                     |    |    |
| 60415N                  | 4Z | 2           | MN HFA SRS E 5.05 07/01/2034.....             | 09/01/2012                           | Partial Call 100.0.....            |               |           | .....65,000    | .....65,000                                          | .....65,488                                        | .....65,439                                       | .....0                                                                   | .....(439)                                    | .....0                                                 | .....65,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....3,830                                                         | 07/01/2034                                | 1FE.....                                                     |    |    |
| 60535Q                  | FD | 7           | MS HOME CORP 5.4 06/01/2038.....              | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....80,000    | .....80,000                                          | .....83,800                                        | .....83,199                                       | .....0                                                                   | .....(3,199)                                  | .....0                                                 | .....80,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....2,520                                                         | 06/01/2038                                | 1FE.....                                                     |    |    |
| 60535Q                  | FD | 7           | MS HOME CORP 5.4 06/01/2038.....              | 08/01/2012                           | Partial Call 100.0.....            |               |           | .....120,000   | .....120,000                                         | .....125,700                                       | .....124,798                                      | .....0                                                                   | .....(4,798)                                  | .....0                                                 | .....120,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....4,320                                                         | 06/01/2038                                | 1FE.....                                                     |    |    |
| 60535Q                  | FD | 7           | MS HOME CORP 5.4 06/01/2038.....              | 09/01/2012                           | Partial Call 100.0.....            |               |           | .....30,000    | .....30,000                                          | .....31,425                                        | .....31,200                                       | .....0                                                                   | .....(1,200)                                  | .....0                                                 | .....30,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,215                                                         | 06/01/2038                                | 1FE.....                                                     |    |    |
| 646080                  | KA | 8           | NJ HGR ED SR 1A 4.75 12/01/2029.....          | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....1,050,000 | .....1,050,000                                       | .....1,051,313                                     | .....1,051,192                                    | .....0                                                                   | .....(1,192)                                  | .....0                                                 | .....1,050,000                                             | .....0                                                  | .....0                                       | .....0                                    | .....29,094                                                        | 12/01/2029                                | 1FE.....                                                     |    |    |
| 647200                  | N4 | 2           | NM MTG FIN SFM 5.35 03/01/2030.....           | 09/01/2012                           | Partial Call 100.0.....            |               |           | .....225,000   | .....225,000                                         | .....232,949                                       | .....232,507                                      | .....0                                                                   | .....(7,507)                                  | .....0                                                 | .....225,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....12,037                                                        | 03/01/2030                                | 1FE.....                                                     |    |    |
| 647200                  | P6 | 5           | NM SFM B CL I 5.00 09/01/2028.....            | 09/01/2012                           | Partial Call 100.0.....            |               |           | .....65,000    | .....65,000                                          | .....71,395                                        | .....71,198                                       | .....0                                                                   | .....(6,198)                                  | .....0                                                 | .....65,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....3,304                                                         | 09/01/2028                                | 1FE.....                                                     |    |    |
| 647200                  | P8 | 1           | NM SFM MTG FIN AUTH 4.625 3/1/2028.....       | 09/01/2012                           | Sinking Fund Redemption 100.0..... |               |           | .....55,000    | .....55,000                                          | .....57,928                                        | .....57,872                                       | .....0                                                                   | .....(2,872)                                  | .....0                                                 | .....55,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....2,261                                                         | 03/01/2028                                | 1FE.....                                                     |    |    |
| 647200                  | UL | 6           | NEW MEX MTG FIN 5.05 07/01/2039.....          | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....20,000    | .....20,000                                          | .....20,300                                        | .....20,241                                       | .....0                                                                   | .....(241)                                    | .....0                                                 | .....20,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,010                                                         | 07/01/2039                                | 1FE.....                                                     |    |    |
| 649705                  | JJ | 0           | EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....   | 07/11/2012                           | Sinking Fund Redemption 100.0..... |               |           | .....32,205    | .....32,205                                          | .....33,936                                        | .....30,740                                       | .....2,135                                                               | .....(84)                                     | .....0                                                 | .....32,205                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,653                                                         | 09/11/2018                                | 4.....                                                       |    |    |
| 649705                  | JJ | 0           | EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....   | 08/11/2012                           | Sinking Fund Redemption 100.0..... |               |           | .....32,441    | .....32,441                                          | .....34,184                                        | .....30,966                                       | .....2,151                                                               | .....(98)                                     | .....0                                                 | .....32,441                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,903                                                         | 09/11/2018                                | 4.....                                                       |    |    |
| 649705                  | JJ | 0           | EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....   | 09/11/2012                           | Sinking Fund Redemption 100.0..... |               |           | .....32,676    | .....32,676                                          | .....34,432                                        | .....31,191                                       | .....2,167                                                               | .....(112)                                    | .....0                                                 | .....32,676                                                | .....0                                                  | .....0                                       | .....0                                    | .....2,157                                                         | 09/11/2018                                | 4.....                                                       |    |    |
| 64988P                  | 3D | 6           | NY MGT AGY REV 4.80 10/01/2037.....           | 07/23/2012                           | Partial Call 100.0.....            |               |           | .....345,000   | .....345,000                                         | .....340,256                                       | .....340,415                                      | .....0                                                                   | .....4,585                                    | .....0                                                 | .....345,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....13,432                                                        | 10/01/2037                                | 1FE.....                                                     |    |    |
| 658207                  | LZ | 6           | NC HSG FIN AG 4.50 07/01/2028.....            | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....95,000    | .....95,000                                          | .....100,795                                       | .....100,608                                      | .....0                                                                   | .....(5,608)                                  | .....0                                                 | .....95,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....3,634                                                         | 07/01/2028                                | 1FE.....                                                     |    |    |
| 658886                  | DU | 7           | ND HFA PG SER B 5.50 01/01/2037.....          | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....195,000   | .....195,000                                         | .....211,088                                       | .....209,566                                      | .....0                                                                   | .....(14,566)                                 | .....0                                                 | .....195,000                                               | .....0                                                  | .....0                                       | .....0                                    | .....10,725                                                        | 01/01/2037                                | 1FE.....                                                     |    |    |
| 68450W                  | CA | 7           | ORANGE CNTY FL HSG 4.50 03/01/2031.....       | 07/01/2012                           | Partial Call 100.0.....            |               |           | .....5,000     | .....5,000                                           | .....5,369                                         | .....5,355                                        | .....0                                                                   | .....(355)                                    | .....0                                                 | .....5,000                                                 | .....0                                                  | .....0                                       | .....0                                    | .....208                                                           | 03/01/2031                                | 1FE.....                                                     |    |    |
| 68450W                  | CA | 7           | ORANGE CNTY FL HSG 4.50 03/01/2031.....       | 09/01/2012                           | Partial Call 100.0.....            |               |           | .....60,000    | .....60,000                                          | .....64,428                                        | .....64,263                                       | .....0                                                                   | .....(4,263)                                  | .....0                                                 | .....60,000                                                | .....0                                                  | .....0                                       | .....0                                    | .....2,947                                                         | 03/01/2031                                | 1FE.....                                                     |    |    |

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<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

QE05.3

|          |    |   |                                                        |            |                                    |  |                 |                 |                 |                 |            |                |        |                |        |                 |        |               |               |                |             |              |
|----------|----|---|--------------------------------------------------------|------------|------------------------------------|--|-----------------|-----------------|-----------------|-----------------|------------|----------------|--------|----------------|--------|-----------------|--------|---------------|---------------|----------------|-------------|--------------|
| 708796   | B9 | 7 | PA HSG SFM 113 4.00 10/01/2041.....                    | 07/10/2012 | Partial Call 100.0.....            |  | .....70,000     | .....70,000     | .....72,888     | .....72,817     | .....0     | .....(2,817)   | .....0 | .....(2,817)   | .....0 | .....70,000     | .....0 | .....0        | .....0        | .....2,240     | 10/01/2041  | 1FE.....     |
| 708796   | WP | 8 | PA HSG SER 110B 4.75 10/01/2039.....                   | 07/10/2012 | Partial Call 100.0.....            |  | .....685,000    | .....685,000    | .....626,041    | .....626,891    | .....0     | .....58,109    | .....0 | .....58,109    | .....0 | .....685,000    | .....0 | .....0        | .....0        | .....25,217    | 10/01/2039  | 1FE.....     |
| 708796   | YR | 2 | PA HSG FIN AG 5.00 04/01/2028.....                     | 07/10/2012 | Partial Call 100.0.....            |  | .....165,000    | .....165,000    | .....175,045    | .....174,409    | .....0     | .....(9,409)   | .....0 | .....(9,409)   | .....0 | .....165,000    | .....0 | .....0        | .....0        | .....6,394     | 04/01/2028  | 1FE.....     |
| 71881L   | AD | 0 | PHOENIX AZ SER '07 5.25 08/01/2038.....                | 07/01/2012 | Partial Call 100.0.....            |  | .....108,368    | .....108,368    | .....110,361    | .....110,104    | .....0     | .....(1,736)   | .....0 | .....(1,736)   | .....0 | .....108,368    | .....0 | .....0        | .....0        | .....3,319     | 08/01/2038  | 1FE.....     |
| 71881L   | AD | 0 | PHOENIX AZ SER '07 5.25 08/01/2038.....                | 08/01/2012 | Partial Call 100.0.....            |  | .....98,510     | .....98,510     | .....100,321    | .....100,088    | .....0     | .....(1,578)   | .....0 | .....(1,578)   | .....0 | .....98,510     | .....0 | .....0        | .....0        | .....3,448     | 08/01/2038  | 1FE.....     |
| 71881L   | AD | 0 | PHOENIX AZ SER '07 5.25 08/01/2038.....                | 09/01/2012 | Partial Call 100.0.....            |  | .....45,143     | .....45,143     | .....45,973     | .....45,866     | .....0     | .....(723)     | .....0 | .....(723)     | .....0 | .....45,143     | .....0 | .....0        | .....0        | .....1,778     | 08/01/2038  | 1FE.....     |
| 72316W   | XD | 4 | PINELLAS FL SFM A 4.50 09/01/2028.....                 | 09/01/2012 | Partial Call 100.0.....            |  | .....45,000     | .....45,000     | .....48,420     | .....48,306     | .....0     | .....(3,306)   | .....0 | .....(3,306)   | .....0 | .....45,000     | .....0 | .....0        | .....0        | .....2,059     | 09/01/2028  | 1FE.....     |
| 75211Q   | CL | 1 | RANCHO CORDOVA CA CIT TXB 5.00 9/01/15.....            | 09/01/2012 | Sinking Fund Redemption 100.0..... |  | .....320,000    | .....320,000    | .....310,874    | .....315,000    | .....0     | .....5,000     | .....0 | .....5,000     | .....0 | .....320,000    | .....0 | .....0        | .....0        | .....16,000    | 09/01/2015  | 1FE.....     |
| 75913W   | DQ | 7 | REGL WST SYS-SER S 4.45 07/01/2012.....                | 07/01/2012 | Sinking Fund Redemption 100.0..... |  | .....690,000    | .....690,000    | .....730,862    | .....692,643    | .....0     | .....(2,643)   | .....0 | .....(2,643)   | .....0 | .....690,000    | .....0 | .....0        | .....0        | .....30,705    | 07/01/2012  | 2.....       |
| 765418   | CB | 2 | RICHMOND VA MET 8.50 7/15/2013.....                    | 07/15/2012 | Sinking Fund Redemption 100.0..... |  | .....155,000    | .....155,000    | .....182,509    | .....160,034    | .....0     | .....(5,034)   | .....0 | .....(5,034)   | .....0 | .....155,000    | .....0 | .....0        | .....0        | .....13,175    | 07/15/2013  | 2FE.....     |
| 83712D   | PY | 6 | SC HSG FIN & DEV 5.30 07/01/2023.....                  | 07/01/2012 | Partial Call 100.0.....            |  | .....125,000    | .....125,000    | .....127,750    | .....127,471    | .....0     | .....(2,471)   | .....0 | .....(2,471)   | .....0 | .....125,000    | .....0 | .....0        | .....0        | .....6,625     | 07/01/2023  | 1FE.....     |
| 83755G   | 4G | 9 | SD HSG SER E 5.10 05/01/37.....                        | 08/15/2012 | Partial Call 100.0.....            |  | .....50,000     | .....50,000     | .....50,375     | .....50,285     | .....0     | .....(285)     | .....0 | .....(285)     | .....0 | .....50,000     | .....0 | .....0        | .....0        | .....2,012     | 05/01/2037  | 1FE.....     |
| 83755G   | X2 | 8 | SD HSG DEV AUTH K 5.05 05/01/2036.....                 | 08/15/2012 | Partial Call 100.0.....            |  | .....3,755,000  | .....3,755,000  | .....3,679,900  | .....3,680,137  | .....0     | .....74,863    | .....0 | .....74,863    | .....0 | .....3,755,000  | .....0 | .....0        | .....0        | .....149,595   | 05/01/2036  | 1FE.....     |
| 83755N   | DR | 0 | SD HSG SF FAM 5.00 05/01/2028.....                     | 08/15/2012 | Partial Call 100.0.....            |  | .....65,000     | .....65,000     | .....70,927     | .....70,702     | .....0     | .....(5,702)   | .....0 | .....(5,702)   | .....0 | .....65,000     | .....0 | .....0        | .....0        | .....2,564     | 05/01/2028  | 1FE.....     |
| 83755N   | EU | 2 | SD HSG DEV SFH 2 4.25 5/01/2032.....                   | 08/15/2012 | Partial Call 100.0.....            |  | .....75,000     | .....75,000     | .....77,858     | .....77,808     | .....0     | .....(2,808)   | .....0 | .....(2,808)   | .....0 | .....75,000     | .....0 | .....0        | .....0        | .....2,612     | 05/01/2032  | 1FE.....     |
| 880459   | 5M | 0 | TN HSG 5.75 07/01/2036.....                            | 07/01/2012 | Partial Call 100.0.....            |  | .....60,000     | .....60,000     | .....62,925     | .....62,690     | .....0     | .....(2,690)   | .....0 | .....(2,690)   | .....0 | .....60,000     | .....0 | .....0        | .....0        | .....3,450     | 07/01/2036  | 1FE.....     |
| 880459   | 5N | 8 | TN HSG HMOWNR 1 4.95 01/01/2037.....                   | 07/01/2012 | Partial Call 100.0.....            |  | .....110,000    | .....110,000    | .....103,950    | .....104,059    | .....0     | .....5,941     | .....0 | .....5,941     | .....0 | .....110,000    | .....0 | .....0        | .....0        | .....5,445     | 01/01/2037  | 1FE.....     |
| 880459   | 7S | 5 | TN HSG DEV AGY 4.65 07/01/21.....                      | 07/01/2012 | Partial Call 100.0.....            |  | .....205,000    | .....205,000    | .....205,028    | .....204,938    | .....0     | .....62        | .....0 | .....62        | .....0 | .....205,000    | .....0 | .....0        | .....0        | .....9,533     | 07/01/2021  | 1FE.....     |
| 88045R   | UR | 1 | TN HSG B HSG FIN 4.50 01/01/2028.....                  | 07/01/2012 | Partial Call 100.0.....            |  | .....105,000    | .....105,000    | .....111,618    | .....111,405    | .....0     | .....(6,405)   | .....0 | .....(6,405)   | .....0 | .....105,000    | .....0 | .....0        | .....0        | .....4,016     | 01/01/2028  | 1FE.....     |
| 88045R   | WH | 1 | TN HSG DEV 1A 4.50 07/01/2031.....                     | 07/01/2012 | Partial Call 100.0.....            |  | .....145,000    | .....145,000    | .....150,253    | .....150,214    | .....0     | .....(5,214)   | .....0 | .....(5,214)   | .....0 | .....145,000    | .....0 | .....0        | .....0        | .....5,006     | 07/01/2031  | 1FE.....     |
| 88271H   | CN | 7 | TX ST HSG CORP 5.35 09/01/2039.....                    | 07/01/2012 | Partial Call 100.0.....            |  | .....78,497     | .....78,497     | .....80,852     | .....80,474     | .....0     | .....(1,977)   | .....0 | .....(1,977)   | .....0 | .....78,497     | .....0 | .....0        | .....0        | .....2,450     | 09/01/2039  | 1FE.....     |
| 88271H   | CN | 7 | TX ST HSG CORP 5.35 09/01/2039.....                    | 08/01/2012 | Partial Call 100.0.....            |  | .....95,525     | .....95,525     | .....98,391     | .....97,931     | .....0     | .....(2,406)   | .....0 | .....(2,406)   | .....0 | .....95,525     | .....0 | .....0        | .....0        | .....3,407     | 09/01/2039  | 1FE.....     |
| 88271H   | CN | 7 | TX ST HSG CORP 5.35 09/01/2039.....                    | 09/01/2012 | Partial Call 100.0.....            |  | .....48,421     | .....48,421     | .....49,874     | .....49,640     | .....0     | .....(1,219)   | .....0 | .....(1,219)   | .....0 | .....48,421     | .....0 | .....0        | .....0        | .....1,943     | 09/01/2039  | 1FE.....     |
| 88271H   | CV | 9 | TX ST HSG 5.50 12/01/2039.....                         | 07/01/2012 | Partial Call 100.0.....            |  | .....82,511     | .....82,511     | .....87,462     | .....86,985     | .....0     | .....(4,474)   | .....0 | .....(4,474)   | .....0 | .....82,511     | .....0 | .....0        | .....0        | .....2,647     | 12/01/2039  | 1FE.....     |
| 88271H   | CV | 9 | TX ST HSG 5.50 12/01/2039.....                         | 08/01/2012 | Partial Call 100.0.....            |  | .....133,478    | .....133,478    | .....141,487    | .....140,716    | .....0     | .....(7,238)   | .....0 | .....(7,238)   | .....0 | .....133,478    | .....0 | .....0        | .....0        | .....4,894     | 12/01/2039  | 1FE.....     |
| 88271H   | CV | 9 | TX ST HSG 5.50 12/01/2039.....                         | 09/01/2012 | Partial Call 100.0.....            |  | .....34,540     | .....34,540     | .....36,612     | .....36,413     | .....0     | .....(1,873)   | .....0 | .....(1,873)   | .....0 | .....34,540     | .....0 | .....0        | .....0        | .....1,425     | 12/01/2039  | 1FE.....     |
| 88275F   | MT | 3 | TX DEPT HSG SF 5.25 09/01/2032.....                    | 09/01/2012 | Partial Call 100.0.....            |  | .....90,000     | .....90,000     | .....91,575     | .....91,253     | .....0     | .....(1,253)   | .....0 | .....(1,253)   | .....0 | .....90,000     | .....0 | .....0        | .....0        | .....4,725     | 09/01/2032  | 1FE.....     |
| 88275F   | MV | 8 | TX DEPT HSG B 5.30 09/01/2039.....                     | 09/01/2012 | Partial Call 100.0.....            |  | .....50,000     | .....50,000     | .....50,750     | .....50,571     | .....0     | .....(571)     | .....0 | .....(571)     | .....0 | .....50,000     | .....0 | .....0        | .....0        | .....2,650     | 09/01/2039  | 1FE.....     |
| 917436   | YH | 4 | UT HSG SFM 5.20 01/01/2039.....                        | 07/01/2012 | Partial Call 100.0.....            |  | .....485,000    | .....485,000    | .....497,125    | .....494,014    | .....0     | .....(9,014)   | .....0 | .....(9,014)   | .....0 | .....485,000    | .....0 | .....0        | .....0        | .....25,220    | 01/01/2039  | 1FE.....     |
| 917436   | YU | 5 | UT HSG CORP 5.35 01/01/2039.....                       | 07/01/2012 | Partial Call 100.0.....            |  | .....1,225,000  | .....1,225,000  | .....1,254,094  | .....1,246,518  | .....0     | .....(21,518)  | .....0 | .....(21,518)  | .....0 | .....1,225,000  | .....0 | .....0        | .....0        | .....65,538    | 01/01/2039  | 1FE.....     |
| 917436   | ZA | 8 | UT HSG CORP 5.25 01/01/2039.....                       | 07/01/2012 | Partial Call 100.0.....            |  | .....1,355,000  | .....1,355,000  | .....1,388,875  | .....1,379,445  | .....0     | .....(24,445)  | .....0 | .....(24,445)  | .....0 | .....1,355,000  | .....0 | .....0        | .....0        | .....71,138    | 01/01/2039  | 1FE.....     |
| 917436   | ZR | 1 | UT HSG CORP 5.45 01/01/2039.....                       | 07/01/2012 | Partial Call 100.0.....            |  | .....1,230,000  | .....1,230,000  | .....1,260,750  | .....1,254,784  | .....0     | .....(24,784)  | .....0 | .....(24,784)  | .....0 | .....1,230,000  | .....0 | .....0        | .....0        | .....67,035    | 01/01/2039  | 1FE.....     |
| 3199999. |    |   | Total - Bonds - U.S. Special Revenue & Assessment..... |            |                                    |  | .....30,846,306 | .....30,859,870 | .....31,437,913 | .....31,018,427 | .....6,453 | .....(132,633) | .....0 | .....(126,180) | .....0 | .....30,891,457 | .....0 | .....(45,150) | .....(45,150) | .....1,400,484 | .....XXX... | .....XXX.... |

Bonds - Industrial and Miscellaneous

|        |    |   |                                             |     |            |                              |  |              |              |              |              |        |          |        |          |        |              |        |        |        |          |            |          |
|--------|----|---|---------------------------------------------|-----|------------|------------------------------|--|--------------|--------------|--------------|--------------|--------|----------|--------|----------|--------|--------------|--------|--------|--------|----------|------------|----------|
| 00173T | AA | 5 | AMMC 2004-3A A CLO SSNR FLT 07/25/2016..... | R.. | 07/25/2012 | MBS Paydown 0.814930343..... |  | .....177,413 | .....177,413 | .....170,926 | .....170,926 | .....0 | .....568 | .....0 | .....568 | .....0 | .....177,413 | .....0 | .....0 | .....0 | .....375 | 07/25/2016 | 1FE..... |
| 00703A | AC | 1 | ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....   |     | 07/25/2012 | MBS Paydown 0.294473.....    |  | .....6,600   | .....6,600   | .....4,768   | .....6,489   | .....0 | .....111 | .....0 | .....111 | .....0 | .....6,600   | .....0 | .....0 | .....0 | .....214 | 06/25/2037 | 6FM..... |

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<br>Identification | Description |    | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date                        | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration           | Par Value | Actual Cost    | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| QE054                   | 00703A      | AC | 1                               | ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37    | .....             | 07/25/2012                      | Pass-Through Loss       | .....     | .....0         | .....28,322                                          | .....20,463                                        | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....916                                                           | 06/25/2037                                | 6FM.....                                                     |
|                         | 00703A      | AC | 1                               | ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37    | .....             | 08/25/2012                      | MBS Paydown 0.27962321  | .....     | .....6,598     | .....6,598                                           | .....4,767                                         | .....6,551                                        | .....0                                                                   | .....47                                       | .....0                                                 | .....6,598                                                 | .....0                                                  | .....0                                       | .....0                                    | .....244                                                           | 06/25/2037                                | 6FM.....                                                     |
|                         | 00703A      | AC | 1                               | ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37    | .....             | 08/25/2012                      | Pass-Through Loss       | .....     | .....0         | .....8,252                                           | .....5,962                                         | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....305                                                           | 06/25/2037                                | 6FM.....                                                     |
|                         | 00703A      | AC | 1                               | ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37    | .....             | 09/25/2012                      | MBS Paydown 0.21061156  | .....     | .....2,815     | .....2,815                                           | .....2,034                                         | .....2,596                                        | .....0                                                                   | .....219                                      | .....0                                                 | .....2,815                                                 | .....0                                                  | .....0                                       | .....0                                    | .....117                                                           | 06/25/2037                                | 6FM.....                                                     |
|                         | 00703A      | AC | 1                               | ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37    | .....             | 09/25/2012                      | Pass-Through Loss       | .....     | .....0         | .....66,197                                          | .....47,827                                        | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....2,755                                                         | 06/25/2037                                | 6FM.....                                                     |
|                         | 00703P      | AB | 0                               | ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36   | .....             | 06/25/2012                      | Prior period adjustment | .....     | .....0         | .....0                                               | .....0                                             | .....0                                            | .....18                                                                  | .....0                                        | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 05/25/2036                                | 1FM.....                                                     |
|                         | 00703P      | AB | 0                               | ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36   | .....             | 07/25/2012                      | MBS Paydown 0.09411295  | .....     | .....84,659    | .....84,659                                          | .....70,267                                        | .....72,377                                       | .....0                                                                   | .....12,058                                   | .....0                                                 | .....84,659                                                | .....0                                                  | .....0                                       | .....0                                    | .....2,434                                                         | 05/25/2036                                | 1FM.....                                                     |
|                         | 00703P      | AB | 0                               | ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36   | .....             | 08/25/2012                      | MBS Paydown 0.07425661  | .....     | .....129,066   | .....129,066                                         | .....107,125                                       | .....110,343                                      | .....0                                                                   | .....18,974                                   | .....0                                                 | .....129,066                                               | .....0                                                  | .....0                                       | .....0                                    | .....4,240                                                         | 05/25/2036                                | 1FM.....                                                     |
|                         | 00703P      | AB | 0                               | ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36   | .....             | 09/25/2012                      | MBS Paydown 0.0669591   | .....     | .....47,434    | .....47,434                                          | .....39,370                                        | .....40,553                                       | .....0                                                                   | .....6,831                                    | .....0                                                 | .....47,434                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,753                                                         | 05/25/2036                                | 1FM.....                                                     |
|                         | 02503Y      | AF | 0                               | AMERICAN CAPITAL 8.96 12/31/2013        | .....             | 08/22/2012                      | Call 100.0              | .....     | .....3,400,000 | .....3,400,000                                       | .....3,400,000                                     | .....3,378,750                                    | .....12,933                                                              | .....8,317                                    | .....0                                                 | .....3,400,000                                             | .....0                                                  | .....0                                       | .....0                                    | .....276,072                                                       | 12/31/2013                                | 4FE.....                                                     |
|                         | 02660L      | AA | 8                               | AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046 | .....             | 07/25/2012                      | MBS Paydown 0.504483512 | .....     | .....6,387     | .....6,387                                           | .....4,790                                         | .....4,601                                        | .....0                                                                   | .....45                                       | .....0                                                 | .....6,387                                                 | .....0                                                  | .....0                                       | .....0                                    | .....17                                                            | 10/25/2046                                | 1FM.....                                                     |
|                         | 02660L      | AA | 8                               | AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046 | .....             | 08/25/2012                      | MBS Paydown 0.500639073 | .....     | .....8,323     | .....8,323                                           | .....6,242                                         | .....5,996                                        | .....0                                                                   | .....62                                       | .....0                                                 | .....8,323                                                 | .....0                                                  | .....0                                       | .....0                                    | .....25                                                            | 10/25/2046                                | 1FM.....                                                     |
|                         | 02660L      | AA | 8                               | AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046 | .....             | 09/25/2012                      | MBS Paydown 0.498011187 | .....     | .....5,689     | .....5,689                                           | .....4,267                                         | .....4,099                                        | .....0                                                                   | .....48                                       | .....0                                                 | .....5,689                                                 | .....0                                                  | .....0                                       | .....0                                    | .....19                                                            | 10/25/2046                                | 1FM.....                                                     |
|                         | 03072S      | P7 | 4                               | AMSI 2005-R9 AF3 SEQ 5.098 11/25/35     | .....             | 07/25/2012                      | MBS Paydown 0.279221746 | .....     | .....55,967    | .....55,967                                          | .....55,967                                        | .....55,967                                       | .....0                                                                   | .....0                                        | .....0                                                 | .....55,967                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,632                                                         | 11/25/2035                                | 1FM.....                                                     |
|                         | 03072S      | P7 | 4                               | AMSI 2005-R9 AF3 SEQ 5.098 11/25/35     | .....             | 08/25/2012                      | MBS Paydown 0.255915001 | .....     | .....186,454   | .....186,454                                         | .....186,454                                       | .....186,454                                      | .....0                                                                   | .....0                                        | .....0                                                 | .....186,454                                               | .....0                                                  | .....0                                       | .....0                                    | .....6,204                                                         | 11/25/2035                                | 1FM.....                                                     |
|                         | 03072S      | P7 | 4                               | AMSI 2005-R9 AF3 SEQ 5.098 11/25/35     | .....             | 09/25/2012                      | MBS Paydown 0.249367325 | .....     | .....52,381    | .....52,381                                          | .....52,381                                        | .....52,381                                       | .....0                                                                   | .....0                                        | .....0                                                 | .....52,381                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,959                                                         | 11/25/2035                                | 1FM.....                                                     |
|                         | 03072S      | QN | 8                               | AMSI 2004-FR1 A5 SEQ 4.455 05/25/34     | .....             | 07/25/2012                      | MBS Paydown 0.122482063 | .....     | .....10,739    | .....10,739                                          | .....10,598                                        | .....10,699                                       | .....0                                                                   | .....6                                        | .....0                                                 | .....10,739                                                | .....0                                                  | .....0                                       | .....0                                    | .....279                                                           | 05/25/2034                                | 1FM.....                                                     |
|                         | 03072S      | QN | 8                               | AMSI 2004-FR1 A5 SEQ 4.455 05/25/34     | .....             | 08/25/2012                      | MBS Paydown 0.119447842 | .....     | .....12,137    | .....12,137                                          | .....11,978                                        | .....12,092                                       | .....0                                                                   | .....8                                        | .....0                                                 | .....12,137                                                | .....0                                                  | .....0                                       | .....0                                    | .....360                                                           | 05/25/2034                                | 1FM.....                                                     |
|                         | 03072S      | QN | 8                               | AMSI 2004-FR1 A5 SEQ 4.455 05/25/34     | .....             | 09/25/2012                      | MBS Paydown 0.113427189 | .....     | .....24,083    | .....24,083                                          | .....23,767                                        | .....23,994                                       | .....0                                                                   | .....18                                       | .....0                                                 | .....24,083                                                | .....0                                                  | .....0                                       | .....0                                    | .....805                                                           | 05/25/2034                                | 1FM.....                                                     |
|                         | 05946X      | F3 | 2                               | BAFC 2005-5 3A3 PAC 5.50 8/25/35        | .....             | 07/25/2012                      | MBS Paydown 0.29434647  | .....     | .....259,858   | .....259,858                                         | .....257,462                                       | .....258,591                                      | .....0                                                                   | .....491                                      | .....0                                                 | .....259,858                                               | .....0                                                  | .....0                                       | .....0                                    | .....8,333                                                         | 08/25/2035                                | 1FM.....                                                     |
|                         | 05946X      | F3 | 2                               | BAFC 2005-5 3A3 PAC 5.50 8/25/35        | .....             | 08/25/2012                      | MBS Paydown 0.27606102  | .....     | .....118,764   | .....118,764                                         | .....117,669                                       | .....118,185                                      | .....0                                                                   | .....223                                      | .....0                                                 | .....118,764                                               | .....0                                                  | .....0                                       | .....0                                    | .....4,353                                                         | 08/25/2035                                | 1FM.....                                                     |
|                         | 05946X      | F3 | 2                               | BAFC 2005-5 3A3 PAC 5.50 8/25/35        | .....             | 09/25/2012                      | MBS Paydown 0.27333333  | .....     | .....17,716    | .....17,716                                          | .....17,553                                        | .....17,630                                       | .....0                                                                   | .....39                                       | .....0                                                 | .....17,716                                                | .....0                                                  | .....0                                       | .....0                                    | .....731                                                           | 08/25/2035                                | 1FM.....                                                     |
|                         | 05948K      | ZF | 9                               | BOAA 2005-4 CB6 SEQ FLT 5/25/2035       | .....             | 07/25/2012                      | MBS Paydown 0.3601812   | .....     | .....43,277    | .....43,277                                          | .....35,109                                        | .....25,262                                       | .....0                                                                   | .....4,343                                    | .....0                                                 | .....43,277                                                | .....0                                                  | .....0                                       | .....0                                    | .....165                                                           | 05/25/2035                                | 1FM.....                                                     |
|                         | 05948K      | ZF | 9                               | BOAA 2005-4 CB6 SEQ FLT 5/25/2035       | .....             | 08/25/2012                      | MBS Paydown 0.35371188  | .....     | .....45,285    | .....45,285                                          | .....36,738                                        | .....26,434                                       | .....0                                                                   | .....5,531                                    | .....0                                                 | .....45,285                                                | .....0                                                  | .....0                                       | .....0                                    | .....197                                                           | 05/25/2035                                | 1FM.....                                                     |
|                         | 05948K      | ZF | 9                               | BOAA 2005-4 CB6 SEQ FLT 5/25/2035       | .....             | 09/25/2012                      | MBS Paydown 0.34847812  | .....     | .....36,636    | .....36,636                                          | .....29,721                                        | .....21,386                                       | .....0                                                                   | .....3,276                                    | .....0                                                 | .....36,636                                                | .....0                                                  | .....0                                       | .....0                                    | .....179                                                           | 05/25/2035                                | 1FM.....                                                     |
|                         | 05948X      | D4 | 0                               | BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18    | .....             | 07/25/2012                      | MBS Paydown 0.08979703  | .....     | .....24,866    | .....24,866                                          | .....24,773                                        | .....24,778                                       | .....0                                                                   | .....16                                       | .....0                                                 | .....24,866                                                | .....0                                                  | .....0                                       | .....0                                    | .....725                                                           | 12/25/2018                                | 1FM.....                                                     |
|                         | 05948X      | D4 | 0                               | BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18    | .....             | 08/25/2012                      | MBS Paydown 0.08377113  | .....     | .....30,129    | .....30,129                                          | .....30,016                                        | .....30,022                                       | .....0                                                                   | .....30                                       | .....0                                                 | .....30,129                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,004                                                         | 12/25/2018                                | 1FM.....                                                     |
|                         | 05948X      | D4 | 0                               | BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18    | .....             | 09/25/2012                      | MBS Paydown 0.07354849  | .....     | .....51,114    | .....51,114                                          | .....50,922                                        | .....50,933                                       | .....0                                                                   | .....64                                       | .....0                                                 | .....51,114                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,917                                                         | 12/25/2018                                | 1FM.....                                                     |
|                         | 05949A      | PC | 8                               | BOAMS 2004-7 5A7 IO INV 8/25/34         | .....             | 08/25/2012                      | MBS Paydown 0.0         | .....     | .....0         | .....0                                               | .....0                                             | .....0                                            | .....0                                                                   | .....(0)                                      | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....40,435                                                        | 08/25/2034                                | 1FE.....                                                     |
|                         | 05949C      | KS | 4                               | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35    | .....             | 07/25/2012                      | MBS Paydown 0.05561063  | .....     | .....49,497    | .....49,497                                          | .....43,743                                        | .....47,954                                       | .....0                                                                   | .....1,654                                    | .....0                                                 | .....49,497                                                | .....0                                                  | .....0                                       | .....0                                    | .....803                                                           | 11/25/2035                                | 1FM.....                                                     |
|                         | 05949C      | KS | 4                               | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35    | .....             | 08/25/2012                      | MBS Paydown 0.04899765  | .....     | .....26,452    | .....26,452                                          | .....23,377                                        | .....25,627                                       | .....0                                                                   | .....884                                      | .....0                                                 | .....26,452                                                | .....0                                                  | .....0                                       | .....0                                    | .....491                                                           | 11/25/2035                                | 1FM.....                                                     |
|                         | 05949C      | KS | 4                               | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35    | .....             | 09/25/2012                      | MBS Paydown 0.04470592  | .....     | .....17,167    | .....17,167                                          | .....15,171                                        | .....16,632                                       | .....0                                                                   | .....574                                      | .....0                                                 | .....17,167                                                | .....0                                                  | .....0                                       | .....0                                    | .....359                                                           | 11/25/2035                                | 1FM.....                                                     |
|                         | 05951U      | AC | 5                               | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036  | .....             | 07/25/2012                      | MBS Paydown 0.01872044  | .....     | .....614       | .....614                                             | .....584                                           | .....470                                          | .....102                                                                 | .....(2)                                      | .....0                                                 | .....614                                                   | .....0                                                  | .....0                                       | .....0                                    | .....21                                                            | 10/25/2036                                | 3FM.....                                                     |
|                         | 05951U      | AC | 5                               | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036  | .....             | 08/25/2012                      | MBS Paydown 0.01644227  | .....     | .....13,539    | .....13,539                                          | .....12,862                                        | .....10,455                                       | .....2,247                                                               | .....(40)                                     | .....0                                                 | .....13,539                                                | .....0                                                  | .....0                                       | .....0                                    | .....523                                                           | 10/25/2036                                | 3FM.....                                                     |
|                         | 05951U      | AC | 5                               | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036  | .....             | 08/25/2012                      | Pass-Through Loss       | .....     | .....0         | .....130                                             | .....123                                           | .....0                                            | .....22                                                                  | .....0                                        | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....5                                                             | 10/25/2036                                | 3FM.....                                                     |
|                         | 05951U      | AC | 5                               | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036  | .....             | 09/25/2012                      | MBS Paydown 0.0162817   | .....     | .....806       | .....806                                             | .....766                                           | .....737                                          | .....134                                                                 | .....(3)                                      | .....0                                                 | .....806                                                   | .....0                                                  | .....0                                       | .....0                                    | .....35                                                            | 10/25/2036                                | 3FM.....                                                     |

SCHEDULE D - PART 4

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

| 1                       |             | 2                |                                              | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                               | 5                                  | 6         | 7           | 8                                                    | 9                                                  | 10                                                | Change in Book/Adjusted Carrying Value |        |       |    |        | 16                                                                       | 17                                            | 18                                                     | 19                                                         | 20                                                      | 21                                           | 22                                        |                                                                    |
|-------------------------|-------------|------------------|----------------------------------------------|--------------------------------------|---------------------------------|------------------------------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|----------------------------------------|--------|-------|----|--------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|
|                         |             |                  |                                              |                                      |                                 |                                    |           |             |                                                      |                                                    |                                                   | 11                                     | 12     | 13    | 14 | 15     |                                                                          |                                               |                                                        |                                                            |                                                         |                                              |                                           |                                                                    |
| CUSIP<br>Identification | Description | Disposal<br>Date | Name of Purchaser                            |                                      | Number of<br>Shares of<br>Stock | Consideration                      | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion |                                        |        |       |    |        | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year |
| 05951U                  | AC          | 5                | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....  |                                      | 09/25/2012                      | Pass-Through Loss.....             |           |             | 0                                                    | 157                                                | 150                                               | 0                                      | 26     | 0     | 0  | 26     | 0                                                                        | 0                                             | 0                                                      | 0                                                          | 0                                                       | 7                                            | 10/25/2036                                | 3FM.....                                                           |
| 05953Y                  | AH          | 4                | BAFC 2007-4 TA1B SEQ STP 05/25/37.....       |                                      | 07/25/2012                      | MBS Paydown 0.19274218.....        |           | 12,204      | 12,204                                               | 10,678                                             | 9,759                                             | 0                                      | 0      | (143) | 0  | (143)  | 0                                                                        | 12,204                                        | 0                                                      | 0                                                          | 0                                                       | 411                                          | 05/25/2037                                | 1FM.....                                                           |
| 05953Y                  | AH          | 4                | BAFC 2007-4 TA1B SEQ STP 05/25/37.....       |                                      | 07/25/2012                      | Pass-Through Loss.....             |           | 0           | 718                                                  | 629                                                | 0                                                 | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 0                                             | 0                                                      | 0                                                          | 0                                                       | 24                                           | 05/25/2037                                | 1FM.....                                                           |
| 05953Y                  | AH          | 4                | BAFC 2007-4 TA1B SEQ STP 05/25/37.....       |                                      | 08/25/2012                      | MBS Paydown 0.18938603.....        |           | 14,927      | 14,927                                               | 13,061                                             | 16,855                                            | 0                                      | 0      | (247) | 0  | (247)  | 0                                                                        | 14,927                                        | 0                                                      | 0                                                          | 0                                                       | 574                                          | 05/25/2037                                | 1FM.....                                                           |
| 05953Y                  | AH          | 4                | BAFC 2007-4 TA1B SEQ STP 05/25/37.....       |                                      | 08/25/2012                      | Pass-Through Loss.....             |           | 0           | 7,392                                                | 6,468                                              | 0                                                 | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 0                                             | 0                                                      | 0                                                          | 0                                                       | 284                                          | 05/25/2037                                | 1FM.....                                                           |
| 05953Y                  | AH          | 4                | BAFC 2007-4 TA1B SEQ STP 05/25/37.....       |                                      | 09/25/2012                      | MBS Paydown 0.18680539.....        |           | 12,939      | 12,939                                               | 11,321                                             | 12,960                                            | 0                                      | 0      | (190) | 0  | (190)  | 0                                                                        | 12,939                                        | 0                                                      | 0                                                          | 0                                                       | 560                                          | 05/25/2037                                | 1FM.....                                                           |
| 05953Y                  | AH          | 4                | BAFC 2007-4 TA1B SEQ STP 05/25/37.....       |                                      | 09/25/2012                      | Pass-Through Loss.....             |           | 0           | 4,223                                                | 3,695                                              | 0                                                 | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 0                                             | 0                                                      | 0                                                          | 0                                                       | 183                                          | 05/25/2037                                | 1FM.....                                                           |
| 05956K                  | AA          | 6                | BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....  |                                      | 07/15/2012                      | MBS Paydown 0.932362177.....       |           | 33,162      | 33,162                                               | 30,239                                             | 30,239                                            | 0                                      | 634    | 0     | 0  | 634    | 0                                                                        | 33,162                                        | 0                                                      | 0                                                          | 0                                                       | 393                                          | 11/15/2015                                | 1Z.....                                                            |
| 05956K                  | AA          | 6                | BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....  |                                      | 08/15/2012                      | MBS Paydown 0.929026225.....       |           | 33,360      | 33,360                                               | 30,420                                             | 30,420                                            | 0                                      | 733    | 0     | 0  | 733    | 0                                                                        | 33,360                                        | 0                                                      | 0                                                          | 0                                                       | 453                                          | 11/15/2015                                | 1Z.....                                                            |
| 05956K                  | AA          | 6                | BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....  |                                      | 09/15/2012                      | MBS Paydown 0.925670374.....       |           | 33,559      | 33,559                                               | 30,601                                             | 30,601                                            | 0                                      | 835    | 0     | 0  | 835    | 0                                                                        | 33,559                                        | 0                                                      | 0                                                          | 0                                                       | 513                                          | 11/15/2015                                | 1Z.....                                                            |
| 07325N                  | CQ          | 3                | BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....       |                                      | 07/28/2012                      | MBS Paydown 0.45540583.....        |           | 19,389      | 19,389                                               | 19,389                                             | 19,368                                            | 0                                      | 2      | 0     | 0  | 2      | 0                                                                        | 19,389                                        | 0                                                      | 0                                                          | 0                                                       | 659                                          | 02/28/2041                                | 1FM.....                                                           |
| 07325N                  | CQ          | 3                | BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....       |                                      | 08/28/2012                      | MBS Paydown 0.44706041.....        |           | 16,691      | 16,691                                               | 16,691                                             | 16,673                                            | 0                                      | 1      | 0     | 0  | 1      | 0                                                                        | 16,691                                        | 0                                                      | 0                                                          | 0                                                       | 610                                          | 02/28/2041                                | 1FM.....                                                           |
| 07325N                  | CQ          | 3                | BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....       |                                      | 09/28/2012                      | MBS Paydown 0.43529833.....        |           | 23,524      | 23,524                                               | 23,524                                             | 23,499                                            | 0                                      | 1      | 0     | 0  | 1      | 0                                                                        | 23,524                                        | 0                                                      | 0                                                          | 0                                                       | 967                                          | 02/28/2041                                | 1FM.....                                                           |
| 07401U                  | AA          | 1                | BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....   |                                      | 07/25/2012                      | MBS Paydown 0.023398166.....       |           | 34,723      | 34,723                                               | 23,959                                             | 24,037                                            | 0                                      | 9,903  | 0     | 0  | 9,903  | 0                                                                        | 34,723                                        | 0                                                      | 0                                                          | 0                                                       | 97                                           | 12/25/2036                                | 1FM.....                                                           |
| 07401U                  | AA          | 1                | BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....   |                                      | 08/25/2012                      | MBS Paydown 0.017039905.....       |           | 38,150      | 38,150                                               | 26,323                                             | 26,409                                            | 0                                      | 14,845 | 0     | 0  | 14,845 | 0                                                                        | 38,150                                        | 0                                                      | 0                                                          | 0                                                       | 122                                          | 12/25/2036                                | 1FM.....                                                           |
| 07401U                  | AA          | 1                | BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....   |                                      | 09/25/2012                      | MBS Paydown 0.010413501.....       |           | 39,758      | 39,758                                               | 27,433                                             | 27,523                                            | 0                                      | 20,528 | 0     | 0  | 20,528 | 0                                                                        | 39,758                                        | 0                                                      | 0                                                          | 0                                                       | 143                                          | 12/25/2036                                | 1FM.....                                                           |
| 09774X                  | BF          | 8                | BCM 1999-B A5 SEQ 7.44 12/15/2029.....       |                                      | 07/15/2012                      | MBS Paydown 0.555240431.....       |           | 3,575       | 3,575                                                | 3,575                                              | 282                                               | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 3,575                                         | 0                                                      | 0                                                          | 0                                                       | 155                                          | 12/15/2029                                | 6FE.....                                                           |
| 09774X                  | BF          | 8                | BCM 1999-B A5 SEQ 7.44 12/15/2029.....       |                                      | 08/15/2012                      | MBS Paydown 0.553538879.....       |           | 3,403       | 3,403                                                | 3,403                                              | 268                                               | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 3,403                                         | 0                                                      | 0                                                          | 0                                                       | 169                                          | 12/15/2029                                | 6FE.....                                                           |
| 09774X                  | BF          | 8                | BCM 1999-B A5 SEQ 7.44 12/15/2029.....       |                                      | 09/15/2012                      | MBS Paydown 0.55170955.....        |           | 3,659       | 3,659                                                | 3,659                                              | 288                                               | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 3,659                                         | 0                                                      | 0                                                          | 0                                                       | 204                                          | 12/15/2029                                | 6FE.....                                                           |
| 12189P                  | AD          | 4                | BNSF 98-C TRUST 6.23 07/02/2018.....         |                                      | 07/02/2012                      | Sinking Fund Redemption 100.0..... |           | 68          | 68                                                   | 61                                                 | 62                                                | 0                                      | (1)    | 0     | 0  | (1)    | 0                                                                        | 68                                            | 0                                                      | 0                                                          | 0                                                       | 4                                            | 07/02/2018                                | 1FE.....                                                           |
| 12189P                  | AE          | 2                | BURLINGTON NORTH 7.16 01/02/20.....          |                                      | 07/02/2012                      | Sinking Fund Redemption 100.0..... |           | 1,049       | 1,049                                                | 1,143                                              | 1,080                                             | 0                                      | (12)   | 0     | 0  | (12)   | 0                                                                        | 1,049                                         | 0                                                      | 0                                                          | 0                                                       | 75                                           | 01/02/2020                                | 1FE.....                                                           |
| 12189P                  | AL          | 6                | BUR NTH/SAN FA 5.943 01/15/2022.....         |                                      | 07/15/2012                      | Sinking Fund Redemption 100.0..... |           | 30,201      | 30,201                                               | 30,201                                             | 30,208                                            | 0                                      | 1      | 0     | 0  | 1      | 0                                                                        | 30,201                                        | 0                                                      | 0                                                          | 0                                                       | 1,795                                        | 01/15/2022                                | 1FE.....                                                           |
| 1248MB                  | AG          | 0                | CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....   |                                      | 06/25/2012                      | Prior period adjustment.....       |           | 2,680       | 2,680                                                | 2,680                                              | 0                                                 | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 2,680                                         | 0                                                      | 0                                                          | 0                                                       | 54                                           | 02/25/2037                                | 1FM.....                                                           |
| 1248MB                  | AG          | 0                | CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....   |                                      | 07/25/2012                      | MBS Paydown 0.033147385.....       |           | 42,058      | 42,058                                               | 42,065                                             | 42,058                                            | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 42,058                                        | 0                                                      | 0                                                          | 0                                                       | 1,015                                        | 02/25/2037                                | 1FM.....                                                           |
| 1248MB                  | AG          | 0                | CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....   |                                      | 08/25/2012                      | MBS Paydown 0.028609076.....       |           | 45,383      | 45,383                                               | 45,390                                             | 45,383                                            | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 45,383                                        | 0                                                      | 0                                                          | 0                                                       | 1,303                                        | 02/25/2037                                | 1FM.....                                                           |
| 1248MB                  | AG          | 0                | CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....   |                                      | 09/25/2012                      | MBS Paydown 0.025203922.....       |           | 34,052      | 34,052                                               | 34,057                                             | 34,052                                            | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 34,052                                        | 0                                                      | 0                                                          | 0                                                       | 1,270                                        | 02/25/2037                                | 1FM.....                                                           |
| 1248MP                  | AA          | 2                | CBASS 2007-MX1 A1 SEQ STP 12/25/36.....      |                                      | 07/25/2012                      | MBS Paydown 0.240950756.....       |           | 16,683      | 16,683                                               | 16,683                                             | 16,683                                            | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 16,683                                        | 0                                                      | 0                                                          | 0                                                       | 634                                          | 12/25/2036                                | 2AM.....                                                           |
| 1248MP                  | AA          | 2                | CBASS 2007-MX1 A1 SEQ STP 12/25/36.....      |                                      | 08/25/2012                      | MBS Paydown 0.233770072.....       |           | 35,903      | 35,903                                               | 35,903                                             | 35,903                                            | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 35,903                                        | 0                                                      | 0                                                          | 0                                                       | 1,570                                        | 12/25/2036                                | 2AM.....                                                           |
| 1248MP                  | AA          | 2                | CBASS 2007-MX1 A1 SEQ STP 12/25/36.....      |                                      | 09/25/2012                      | MBS Paydown 0.228842447.....       |           | 24,638      | 24,638                                               | 24,638                                             | 24,638                                            | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 24,638                                        | 0                                                      | 0                                                          | 0                                                       | 1,215                                        | 12/25/2036                                | 2AM.....                                                           |
| 125431                  | AH          | 9                | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....     |                                      | 07/20/2012                      | MBS Paydown 0.424358846.....       |           | 12,830      | 12,830                                               | 12,573                                             | 12,735                                            | 0                                      | 94     | 0     | 0  | 94     | 0                                                                        | 12,830                                        | 0                                                      | 0                                                          | 0                                                       | 237                                          | 06/20/2036                                | 1FM.....                                                           |
| 125431                  | AH          | 9                | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....     |                                      | 07/20/2012                      | Pass-Through Loss.....             |           | 0           | 36,010                                               | 35,290                                             | 0                                                 | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 0                                             | 0                                                      | 0                                                          | 0                                                       | 666                                          | 06/20/2036                                | 1FM.....                                                           |
| 125431                  | AH          | 9                | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....     |                                      | 08/20/2012                      | MBS Paydown 0.419679804.....       |           | 9,746       | 9,746                                                | 9,551                                              | 9,715                                             | 0                                      | 31     | 0     | 0  | 31     | 0                                                                        | 9,746                                         | 0                                                      | 0                                                          | 0                                                       | 206                                          | 06/20/2036                                | 1FM.....                                                           |
| 125431                  | AH          | 9                | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....     |                                      | 08/20/2012                      | Pass-Through Loss.....             |           | 0           | 6,406                                                | 6,278                                              | 0                                                 | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 0                                             | 0                                                      | 0                                                          | 0                                                       | 136                                          | 06/20/2036                                | 1FM.....                                                           |
| 125431                  | AH          | 9                | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....     |                                      | 09/20/2012                      | MBS Paydown 0.402176248.....       |           | 15,154      | 15,154                                               | 14,851                                             | 15,037                                            | 0                                      | 117    | 0     | 0  | 117    | 0                                                                        | 15,154                                        | 0                                                      | 0                                                          | 0                                                       | 361                                          | 06/20/2036                                | 1FM.....                                                           |
| 125431                  | AH          | 9                | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....     |                                      | 09/20/2012                      | Pass-Through Loss.....             |           | 0           | 45,269                                               | 44,363                                             | 0                                                 | 0                                      | 0      | 0     | 0  | 0      | 0                                                                        | 0                                             | 0                                                      | 0                                                          | 0                                                       | 1,079                                        | 06/20/2036                                | 1FM.....                                                           |
| 12641P                  | AT          | 1                | CSMC 2009-6R 3A2 SUB SSUP 5.50 10/26/35..... |                                      | 07/26/2012                      | MBS Paydown 0.654845111.....       |           | 213,785     | 213,785                                              | 179,650                                            | 203,783                                           | 0                                      | 6,990  | 0     | 0  | 6,990  | 0                                                                        | 213,785                                       | 0                                                      | 0                                                          | 0                                                       | 6,868                                        | 10/26/2035                                | 1FM.....                                                           |

SCHEDULE D - PART 4

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

| 1                       | 2           |  | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

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|        |    |   |                                              |            |                              |  |              |              |              |              |        |              |        |              |        |              |        |        |        |             |            |          |
|--------|----|---|----------------------------------------------|------------|------------------------------|--|--------------|--------------|--------------|--------------|--------|--------------|--------|--------------|--------|--------------|--------|--------|--------|-------------|------------|----------|
| 12641P | AT | 1 | CSMC 2009-6R 3A2 SUB SSUP 5.50 10/26/35..... | 08/26/2012 | MBS Paydown 0.421358429..... |  | .....212,326 | .....212,326 | .....178,424 | .....202,392 | .....0 | .....8,787   | .....0 | .....8,787   | .....0 | .....212,326 | .....0 | .....0 | .....0 | .....7,794  | 10/26/2035 | 1FM..... |
| 12641P | AT | 1 | CSMC 2009-6R 3A2 SUB SSUP 5.50 10/26/35..... | 09/26/2012 | MBS Paydown 0.191187259..... |  | .....209,311 | .....209,311 | .....175,890 | .....199,518 | .....0 | .....10,845  | .....0 | .....10,845  | .....0 | .....209,311 | .....0 | .....0 | .....0 | .....8,643  | 10/26/2035 | 1FM..... |
| 12641P | BF | 0 | CSMC 2009-6R 5A3 SUB SSUP 5.50 9/26/35.....  | 07/26/2012 | MBS Paydown 0.0.....         |  | .....332,192 | .....332,192 | .....332,192 | .....331,153 | .....0 | .....1,837   | .....0 | .....1,837   | .....0 | .....332,192 | .....0 | .....0 | .....0 | .....10,633 | 09/26/2035 | 1FM..... |
| 12641P | BG | 8 | CSMC 2009-6R 5A4 SUB SSUP 5.50 9/26/35.....  | 07/26/2012 | MBS Paydown 0.880361182..... |  | .....39,438  | .....39,438  | .....39,438  | .....39,318  | .....0 | .....(24)    | .....0 | .....(24)    | .....0 | .....39,438  | .....0 | .....0 | .....0 | .....1,262  | 09/26/2035 | 1FM..... |
| 12641P | BG | 8 | CSMC 2009-6R 5A4 SUB SSUP 5.50 9/26/35.....  | 08/26/2012 | MBS Paydown 0.0.....         |  | .....290,202 | .....290,202 | .....290,202 | .....289,320 | .....0 | .....1,026   | .....0 | .....1,026   | .....0 | .....290,202 | .....0 | .....0 | .....0 | .....10,619 | 09/26/2035 | 1FM..... |
| 12641P | BH | 6 | CSMC 2009-6R 5A5 MEZ SSUP 5.50 9/26/35.....  | 08/26/2012 | MBS Paydown 0.768139698..... |  | .....76,430  | .....76,430  | .....76,430  | .....76,205  | .....0 | .....(55)    | .....0 | .....(55)    | .....0 | .....76,430  | .....0 | .....0 | .....0 | .....2,797  | 09/26/2035 | 1FM..... |
| 12641P | BH | 6 | CSMC 2009-6R 5A5 MEZ SSUP 5.50 9/26/35.....  | 09/26/2012 | MBS Paydown 0.0.....         |  | .....253,210 | .....253,210 | .....253,210 | .....252,461 | .....0 | .....1,029   | .....0 | .....1,029   | .....0 | .....253,210 | .....0 | .....0 | .....0 | .....10,426 | 09/26/2035 | 1FM..... |
| 12641P | BU | 7 | CSMC 2009-6R 7A3 SUB SSUP 5.50 9/26/35.....  | 07/26/2012 | MBS Paydown 0.082847115..... |  | .....306,927 | .....306,927 | .....252,671 | .....293,619 | .....0 | .....11,973  | .....0 | .....11,973  | .....0 | .....306,927 | .....0 | .....0 | .....0 | .....9,827  | 09/26/2035 | 1FM..... |
| 12641P | BU | 7 | CSMC 2009-6R 7A3 SUB SSUP 5.50 9/26/35.....  | 08/26/2012 | MBS Paydown 0.0.....         |  | .....39,808  | .....39,808  | .....32,771  | .....38,082  | .....0 | .....4,934   | .....0 | .....4,934   | .....0 | .....39,808  | .....0 | .....0 | .....0 | .....1,457  | 09/26/2035 | 1FM..... |
| 12641P | BV | 5 | CSMC 2009-6R 7A4 SUB SSUP 5.50 9/26/35.....  | 08/26/2012 | MBS Paydown 0.087783463..... |  | .....262,992 | .....262,992 | .....209,563 | .....247,739 | .....0 | .....12,491  | .....0 | .....12,491  | .....0 | .....262,992 | .....0 | .....0 | .....0 | .....9,626  | 09/26/2035 | 1FM..... |
| 12641P | BV | 5 | CSMC 2009-6R 7A4 SUB SSUP 5.50 9/26/35.....  | 09/26/2012 | MBS Paydown 0.0.....         |  | .....25,308  | .....25,308  | .....20,166  | .....23,840  | .....0 | .....4,231   | .....0 | .....4,231   | .....0 | .....25,308  | .....0 | .....0 | .....0 | .....1,042  | 09/26/2035 | 1FM..... |
| 12641P | BW | 3 | CSMC 2009-6R 7A5 MEZ SSUP 5.50 9/26/35.....  | 09/26/2012 | MBS Paydown 0.043049526..... |  | .....275,889 | .....275,889 | .....212,561 | .....255,729 | .....0 | .....17,076  | .....0 | .....17,076  | .....0 | .....275,889 | .....0 | .....0 | .....0 | .....11,362 | 09/26/2035 | 1FM..... |
| 12641P | CF | 9 | CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....  | 06/26/2012 | Prior period adjustment..... |  | .....0       | .....0       | .....0       | .....0       | .....0 | .....(11)    | .....0 | .....(11)    | .....0 | .....0       | .....0 | .....0 | .....0 | .....0      | 04/26/2036 | 1FM..... |
| 12641P | CF | 9 | CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....  | 07/26/2012 | MBS Paydown 0.128412308..... |  | .....28,647  | .....28,647  | .....28,647  | .....28,472  | .....0 | .....70      | .....0 | .....70      | .....0 | .....28,647  | .....0 | .....0 | .....0 | .....912    | 04/26/2036 | 1FM..... |
| 12641P | CF | 9 | CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....  | 08/26/2012 | MBS Paydown 0.119336653..... |  | .....63,685  | .....63,685  | .....63,685  | .....63,297  | .....0 | .....180     | .....0 | .....180     | .....0 | .....63,685  | .....0 | .....0 | .....0 | .....2,314  | 04/26/2036 | 1FM..... |
| 12641P | CF | 9 | CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....  | 09/26/2012 | MBS Paydown 0.106629289..... |  | .....89,169  | .....89,169  | .....89,169  | .....88,627  | .....0 | .....301     | .....0 | .....301     | .....0 | .....89,169  | .....0 | .....0 | .....0 | .....3,639  | 04/26/2036 | 1FM..... |
| 12641P | CL | 6 | CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.... | 07/26/2012 | MBS Paydown 0.428304929..... |  | .....276,817 | .....276,817 | .....276,817 | .....276,322 | .....0 | .....1,223   | .....0 | .....1,223   | .....0 | .....276,817 | .....0 | .....0 | .....0 | .....4,391  | 10/26/2035 | 1FM..... |
| 12641P | CL | 6 | CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.... | 08/26/2012 | MBS Paydown 0.386193057..... |  | .....75,801  | .....75,801  | .....75,801  | .....75,666  | .....0 | .....35      | .....0 | .....35      | .....0 | .....75,801  | .....0 | .....0 | .....0 | .....1,378  | 10/26/2035 | 1FM..... |
| 12641P | CL | 6 | CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.... | 09/26/2012 | MBS Paydown 0.328235648..... |  | .....104,323 | .....104,323 | .....104,323 | .....104,137 | .....0 | .....52      | .....0 | .....52      | .....0 | .....104,323 | .....0 | .....0 | .....0 | .....2,161  | 10/26/2035 | 1FM..... |
| 12641Q | AE | 2 | CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....  | 07/26/2012 | MBS Paydown 0.703949868..... |  | .....35,249  | .....35,249  | .....35,249  | .....35,131  | .....0 | .....7       | .....0 | .....7       | .....0 | .....35,249  | .....0 | .....0 | .....0 | .....1,242  | 07/26/2037 | 1FM..... |
| 12641Q | AE | 2 | CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....  | 08/26/2012 | MBS Paydown 0.680411229..... |  | .....98,862  | .....98,862  | .....98,862  | .....98,532  | .....0 | .....(21)    | .....0 | .....(21)    | .....0 | .....98,862  | .....0 | .....0 | .....0 | .....3,980  | 07/26/2037 | 1FM..... |
| 12641Q | AE | 2 | CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....  | 09/26/2012 | MBS Paydown 0.671730771..... |  | .....36,458  | .....36,458  | .....36,458  | .....36,336  | .....0 | .....10      | .....0 | .....10      | .....0 | .....36,458  | .....0 | .....0 | .....0 | .....1,652  | 07/26/2037 | 1FM..... |
| 12641Q | AJ | 1 | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....     | 06/26/2012 | Prior period adjustment..... |  | .....0       | .....0       | .....0       | .....0       | .....0 | .....(1,613) | .....0 | .....(1,613) | .....0 | .....0       | .....0 | .....0 | .....0 | .....0      | 07/26/2037 | 1FM..... |
| 12641Q | AJ | 1 | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....     | 07/26/2012 | Pass-Through Loss.....       |  | .....0       | .....59,475  | .....53,991  | .....0       | .....0 | .....(694)   | .....0 | .....(694)   | .....0 | .....0       | .....0 | .....0 | .....0 | .....2,406  | 07/26/2037 | 1FM..... |
| 12641Q | AJ | 1 | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....     | 08/26/2012 | Pass-Through Loss.....       |  | .....0       | .....71,008  | .....64,460  | .....0       | .....0 | .....(828)   | .....0 | .....(828)   | .....0 | .....0       | .....0 | .....0 | .....0 | .....3,229  | 07/26/2037 | 1FM..... |
| 12641Q | AJ | 1 | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....     | 09/26/2012 | Pass-Through Loss.....       |  | .....0       | .....35,772  | .....32,474  | .....0       | .....0 | .....(417)   | .....0 | .....(417)   | .....0 | .....0       | .....0 | .....0 | .....0 | .....1,807  | 07/26/2037 | 1FM..... |
| 12641Q | BC | 5 | CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....  | 07/25/2012 | MBS Paydown 0.221073626..... |  | .....71,722  | .....71,722  | .....71,160  | .....70,344  | .....0 | .....133     | .....0 | .....133     | .....0 | .....71,722  | .....0 | .....0 | .....0 | .....2,612  | 12/26/2036 | 1FM..... |
| 12641Q | BC | 5 | CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....  | 08/26/2012 | MBS Paydown 0.207843685..... |  | .....156,964 | .....156,964 | .....155,733 | .....153,948 | .....0 | .....2,710   | .....0 | .....2,710   | .....0 | .....156,964 | .....0 | .....0 | .....0 | .....7,153  | 12/26/2036 | 1FM..... |
| 12641Q | BC | 5 | CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....  | 09/26/2012 | MBS Paydown 0.199907006..... |  | .....94,163  | .....94,163  | .....93,424  | .....92,354  | .....0 | .....264     | .....0 | .....264     | .....0 | .....94,163  | .....0 | .....0 | .....0 | .....4,766  | 12/26/2036 | 1FM..... |
| 12641Q | CB | 6 | CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36..... | 07/26/2012 | MBS Paydown 0.009637862..... |  | .....103,063 | .....103,063 | .....103,063 | .....103,063 | .....0 | .....0       | .....0 | .....0       | .....0 | .....103,063 | .....0 | .....0 | .....0 | .....1,623  | 01/26/2036 | 1FM..... |
| 12641Q | CB | 6 | CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36..... | 08/26/2012 | MBS Paydown 0.0.....         |  | .....54,137  | .....54,137  | .....54,137  | .....54,137  | .....0 | .....0       | .....0 | .....0       | .....0 | .....54,137  | .....0 | .....0 | .....0 | .....974    | 01/26/2036 | 1FM..... |
| 12641Q | CC | 4 | CSMC 2009-7R 10A2 SUB CSTR 01/26/36.....     | 08/26/2012 | MBS Paydown 0.878146769..... |  | .....71,113  | .....71,113  | .....71,113  | .....68,066  | .....0 | .....2,823   | .....0 | .....2,823   | .....0 | .....71,113  | .....0 | .....0 | .....0 | .....1,444  | 01/26/2036 | 1FM..... |
| 12641Q | CC | 4 | CSMC 2009-7R 10A2 SUB CSTR 01/26/36.....     | 09/26/2012 | MBS Paydown 0.695773118..... |  | .....106,432 | .....106,432 | .....106,432 | .....101,871 | .....0 | .....4,270   | .....0 | .....4,270   | .....0 | .....106,432 | .....0 | .....0 | .....0 | .....2,401  | 01/26/2036 | 1FM..... |
| 12641Q | CN | 0 | CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36..... | 07/26/2012 | MBS Paydown 0.249600156..... |  | .....43,142  | .....43,142  | .....43,459  | .....42,432  | .....0 | .....(1,202) | .....0 | .....(1,202) | .....0 | .....43,142  | .....0 | .....0 | .....0 | .....1,447  | 01/26/2036 | 1FM..... |
| 12641Q | CN | 0 | CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36..... | 08/26/2012 | MBS Paydown 0.23249932.....  |  | .....24,998  | .....24,998  | .....25,182  | .....24,586  | .....0 | .....(537)   | .....0 | .....(537)   | .....0 | .....24,998  | .....0 | .....0 | .....0 | .....958    | 01/26/2036 | 1FM..... |
| 12641Q | CN | 0 | CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36..... | 09/26/2012 | MBS Paydown 0.215745293..... |  | .....24,491  | .....24,491  | .....24,671  | .....24,088  | .....0 | .....(585)   | .....0 | .....(585)   | .....0 | .....24,491  | .....0 | .....0 | .....0 | .....1,056  | 01/26/2036 | 1FM..... |

SCHEDULE D - PART 4

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

| 1                       | 2           |  | 3                               | 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<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

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|        |    |   |  |            |                              |  |              |              |              |              |        |              |        |              |        |              |        |        |        |             |            |          |
|--------|----|---|--|------------|------------------------------|--|--------------|--------------|--------------|--------------|--------|--------------|--------|--------------|--------|--------------|--------|--------|--------|-------------|------------|----------|
| 12641Q | DD | 1 |  | 07/26/2012 | MBS Paydown 0.339593429..... |  | .....14,586  | .....14,586  | .....13,301  | .....14,443  | .....0 | .....87      | .....0 | .....87      | .....0 | .....14,586  | .....0 | .....0 | .....0 | .....518    | 04/26/2037 | 1FM..... |
| 12641Q | DD | 1 |  | 08/26/2012 | MBS Paydown 0.269138319..... |  | .....34,882  | .....34,882  | .....31,810  | .....34,540  | .....0 | .....359     | .....0 | .....359     | .....0 | .....34,882  | .....0 | .....0 | .....0 | .....1,384  | 04/26/2037 | 1FM..... |
| 12641Q | DD | 1 |  | 09/26/2012 | MBS Paydown 0.206414145..... |  | .....31,054  | .....31,054  | .....28,319  | .....30,750  | .....0 | .....369     | .....0 | .....369     | .....0 | .....31,054  | .....0 | .....0 | .....0 | .....1,360  | 04/26/2037 | 1FM..... |
| 12641Q | DM | 1 |  | 07/26/2012 | MBS Paydown 0.362244439..... |  | .....18,833  | .....18,833  | .....16,982  | .....16,828  | .....0 | .....153     | .....0 | .....153     | .....0 | .....18,833  | .....0 | .....0 | .....0 | .....659    | 04/26/2037 | 1FM..... |
| 12641Q | DM | 1 |  | 08/26/2012 | MBS Paydown 0.359442367..... |  | .....11,802  | .....11,802  | .....10,642  | .....10,545  | .....0 | .....111     | .....0 | .....111     | .....0 | .....11,802  | .....0 | .....0 | .....0 | .....472    | 04/26/2037 | 1FM..... |
| 12641Q | DM | 1 |  | 09/26/2012 | MBS Paydown 0.356976977..... |  | .....10,384  | .....10,384  | .....9,363   | .....9,278   | .....0 | .....109     | .....0 | .....109     | .....0 | .....10,384  | .....0 | .....0 | .....0 | .....467    | 04/26/2037 | 1FM..... |
| 12641Q | FJ | 6 |  | 07/26/2012 | MBS Paydown 0.088595212..... |  | .....32,782  | .....32,782  | .....32,782  | .....31,325  | .....0 | .....(700)   | .....0 | .....(700)   | .....0 | .....32,782  | .....0 | .....0 | .....0 | .....1,147  | 09/26/2037 | 1FM..... |
| 12641Q | FJ | 6 |  | 08/26/2012 | MBS Paydown 0.076678381..... |  | .....33,768  | .....33,768  | .....33,768  | .....32,267  | .....0 | .....(889)   | .....0 | .....(889)   | .....0 | .....33,768  | .....0 | .....0 | .....0 | .....1,351  | 09/26/2037 | 1FM..... |
| 12641Q | FJ | 6 |  | 09/26/2012 | MBS Paydown 0.051664321..... |  | .....70,880  | .....70,880  | .....70,880  | .....67,730  | .....0 | .....(3,439) | .....0 | .....(3,439) | .....0 | .....70,880  | .....0 | .....0 | .....0 | .....3,190  | 09/26/2037 | 1FM..... |
| 126670 | ED | 6 |  | 07/25/2012 | MBS Paydown 0.58859432.....  |  | .....49,538  | .....49,538  | .....49,537  | .....49,514  | .....0 | .....(101)   | .....0 | .....(101)   | .....0 | .....49,538  | .....0 | .....0 | .....0 | .....1,493  | 02/25/2036 | 1FM..... |
| 126670 | ED | 6 |  | 08/25/2012 | MBS Paydown 0.549670148..... |  | .....194,621 | .....194,621 | .....194,617 | .....194,528 | .....0 | .....(463)   | .....0 | .....(463)   | .....0 | .....194,621 | .....0 | .....0 | .....0 | .....6,701  | 02/25/2036 | 1FM..... |
| 126670 | ED | 6 |  | 09/25/2012 | MBS Paydown 0.542573976..... |  | .....35,481  | .....35,481  | .....35,480  | .....35,464  | .....0 | .....(57)    | .....0 | .....(57)    | .....0 | .....35,481  | .....0 | .....0 | .....0 | .....1,374  | 02/25/2036 | 1FM..... |
| 12667F | FJ | 9 |  | 07/25/2012 | MBS Paydown 0.216232958..... |  | .....161,458 | .....161,458 | .....161,408 | .....160,256 | .....0 | .....490     | .....0 | .....490     | .....0 | .....161,458 | .....0 | .....0 | .....0 | .....4,834  | 06/25/2034 | 1FM..... |
| 12667F | FJ | 9 |  | 08/25/2012 | MBS Paydown 0.203312351..... |  | .....148,393 | .....148,393 | .....148,347 | .....147,288 | .....0 | .....498     | .....0 | .....498     | .....0 | .....148,393 | .....0 | .....0 | .....0 | .....5,078  | 06/25/2034 | 1FM..... |
| 12667F | FJ | 9 |  | 09/25/2012 | MBS Paydown 0.186556445..... |  | .....192,442 | .....192,442 | .....192,382 | .....191,009 | .....0 | .....845     | .....0 | .....845     | .....0 | .....192,442 | .....0 | .....0 | .....0 | .....7,409  | 06/25/2034 | 1FM..... |
| 12667F | LG | 8 |  | 07/25/2012 | MBS Paydown 0.341643974..... |  | .....158,980 | .....158,980 | .....158,976 | .....158,677 | .....0 | .....(99)    | .....0 | .....(99)    | .....0 | .....158,980 | .....0 | .....0 | .....0 | .....5,274  | 07/25/2034 | 1FM..... |
| 12667F | LG | 8 |  | 08/25/2012 | MBS Paydown 0.332316432..... |  | .....37,310  | .....37,310  | .....37,309  | .....37,239  | .....0 | .....(2)     | .....0 | .....(2)     | .....0 | .....37,310  | .....0 | .....0 | .....0 | .....1,415  | 07/25/2034 | 1FM..... |
| 12667F | LG | 8 |  | 09/25/2012 | MBS Paydown 0.319903624..... |  | .....49,651  | .....49,651  | .....49,650  | .....49,556  | .....0 | .....(0)     | .....0 | .....(0)     | .....0 | .....49,651  | .....0 | .....0 | .....0 | .....2,118  | 07/25/2034 | 1FM..... |
| 12667F | SX | 4 |  | 07/25/2012 | MBS Paydown 0.026470998..... |  | .....75,438  | .....75,438  | .....75,437  | .....75,438  | .....0 | .....0       | .....0 | .....0       | .....0 | .....75,438  | .....0 | .....0 | .....0 | .....2,348  | 08/25/2034 | 1FM..... |
| 12667F | SX | 4 |  | 08/25/2012 | MBS Paydown 0.021306325..... |  | .....51,647  | .....51,647  | .....51,646  | .....51,647  | .....0 | .....0       | .....0 | .....0       | .....0 | .....51,647  | .....0 | .....0 | .....0 | .....1,837  | 08/25/2034 | 1FM..... |
| 12667F | SX | 4 |  | 09/25/2012 | MBS Paydown 0.0165697.....   |  | .....47,366  | .....47,366  | .....47,365  | .....47,366  | .....0 | .....0       | .....0 | .....0       | .....0 | .....47,366  | .....0 | .....0 | .....0 | .....1,896  | 08/25/2034 | 1FM..... |
| 12667G | C7 | 6 |  | 07/25/2012 | MBS Paydown 0.298643561..... |  | .....557,584 | .....557,584 | .....561,548 | .....513,698 | .....0 | .....41,799  | .....0 | .....41,799  | .....0 | .....557,584 | .....0 | .....0 | .....0 | .....18,054 | 08/25/2035 | 1FM..... |
| 12667G | C7 | 6 |  | 08/25/2012 | MBS Paydown 0.170566077..... |  | .....512,310 | .....512,310 | .....515,952 | .....471,987 | .....0 | .....45,495  | .....0 | .....45,495  | .....0 | .....512,310 | .....0 | .....0 | .....0 | .....18,957 | 08/25/2035 | 1FM..... |
| 12667G | C7 | 6 |  | 09/25/2012 | MBS Paydown 0.101030495..... |  | .....278,142 | .....278,142 | .....280,120 | .....256,250 | .....0 | .....26,727  | .....0 | .....26,727  | .....0 | .....278,142 | .....0 | .....0 | .....0 | .....11,579 | 08/25/2035 | 1FM..... |
| 12668A | 4C | 6 |  | 06/25/2012 | Prior period adjustment..... |  | .....0       | .....0       | .....0       | .....0       | .....0 | .....0       | .....0 | .....0       | .....0 | .....0       | .....0 | .....0 | .....0 | .....(194)  | 01/25/2036 | 5FM..... |
| 12668A | 4C | 6 |  | 07/25/2012 | MBS Paydown 0.292131855..... |  | .....48,960  | .....48,960  | .....33,444  | .....36,830  | .....0 | .....12,129  | .....0 | .....12,129  | .....0 | .....48,960  | .....0 | .....0 | .....0 | .....35     | 01/25/2036 | 5FM..... |
| 12668A | 4C | 6 |  | 08/25/2012 | MBS Paydown 0.290344095..... |  | .....17,609  | .....17,609  | .....12,029  | .....17,975  | .....0 | .....(366)   | .....0 | .....(366)   | .....0 | .....17,609  | .....0 | .....0 | .....0 | .....74     | 01/25/2036 | 5FM..... |
| 12668A | 4C | 6 |  | 09/25/2012 | MBS Paydown 0.288626951..... |  | .....16,914  | .....16,914  | .....11,554  | .....17,335  | .....0 | .....(421)   | .....0 | .....(421)   | .....0 | .....16,914  | .....0 | .....0 | .....0 | .....79     | 01/25/2036 | 5FM..... |
| 12668B | YA | 5 |  | 07/25/2012 | MBS Paydown 0.366347604..... |  | .....4,674   | .....4,674   | .....4,043   | .....931     | .....0 | .....(50)    | .....0 | .....(50)    | .....0 | .....4,674   | .....0 | .....0 | .....0 | .....165    | 05/25/2036 | 1FM..... |
| 12668B | YA | 5 |  | 07/25/2012 | Pass-Through Loss.....       |  | .....0       | .....5,070   | .....4,385   | .....0       | .....0 | .....0       | .....0 | .....0       | .....0 | .....0       | .....0 | .....0 | .....0 | .....179    | 05/25/2036 | 1FM..... |
| 12668B | YA | 5 |  | 08/25/2012 | MBS Paydown 0.359796039..... |  | .....3,698   | .....3,698   | .....3,199   | .....1,377   | .....0 | .....(73)    | .....0 | .....(73)    | .....0 | .....3,698   | .....0 | .....0 | .....0 | .....149    | 05/25/2036 | 1FM..... |
| 12668B | YA | 5 |  | 08/25/2012 | Pass-Through Loss.....       |  | .....0       | .....10,715  | .....9,269   | .....0       | .....0 | .....0       | .....0 | .....0       | .....0 | .....0       | .....0 | .....0 | .....0 | .....432    | 05/25/2036 | 1FM..... |
| 12668B | YA | 5 |  | 09/25/2012 | MBS Paydown 0.356532698..... |  | .....3,327   | .....3,327   | .....2,878   | .....686     | .....0 | .....(37)    | .....0 | .....(37)    | .....0 | .....3,327   | .....0 | .....0 | .....0 | .....151    | 05/25/2036 | 1FM..... |
| 12668B | YA | 5 |  | 09/25/2012 | Pass-Through Loss.....       |  | .....0       | .....3,853   | .....3,333   | .....0       | .....0 | .....0       | .....0 | .....0       | .....0 | .....0       | .....0 | .....0 | .....0 | .....175    | 05/25/2036 | 1FM..... |
| 126694 | HN | 1 |  | 07/25/2012 | MBS Paydown 0.175227444..... |  | .....66,275  | .....66,275  | .....65,778  | .....64,750  | .....0 | .....816     | .....0 | .....816     | .....0 | .....66,275  | .....0 | .....0 | .....0 | .....2,128  | 11/25/2035 | 1FM..... |

SCHEDULE D - PART 4

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

| 1                       | 2           |  | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

QE058

|        |    |   |  |            |                                    |  |                |                |                |                |        |            |        |            |        |                |        |              |              |              |            |          |
|--------|----|---|--|------------|------------------------------------|--|----------------|----------------|----------------|----------------|--------|------------|--------|------------|--------|----------------|--------|--------------|--------------|--------------|------------|----------|
| 126694 | HN | 1 |  | 08/25/2012 | MBS Paydown 0.14939642.....        |  | .....64,578    | .....64,578    | .....64,093    | .....63,091    | .....0 | .....914   | .....0 | .....914   | .....0 | .....64,578    | .....0 | .....0       | .....0       | .....2,370   | 11/25/2035 | 1FM..... |
| 126694 | HN | 1 |  | 09/25/2012 | MBS Paydown 0.134905187.....       |  | .....36,228    | .....36,228    | .....35,956    | .....35,394    | .....0 | .....23    | .....0 | .....23    | .....0 | .....36,228    | .....0 | .....0       | .....0       | .....1,496   | 11/25/2035 | 1FM..... |
| 12669E | Z9 | 0 |  | 07/25/2012 | MBS Paydown 0.102440602.....       |  | .....10,473    | .....10,473    | .....10,198    | .....10,281    | .....0 | .....29    | .....0 | .....29    | .....0 | .....10,473    | .....0 | .....0       | .....0       | .....305     | 10/25/2018 | 1FM..... |
| 12669E | Z9 | 0 |  | 08/25/2012 | MBS Paydown 0.100418345.....       |  | .....8,089     | .....8,089     | .....7,877     | .....7,941     | .....0 | .....28    | .....0 | .....28    | .....0 | .....8,089     | .....0 | .....0       | .....0       | .....270     | 10/25/2018 | 1FM..... |
| 12669E | Z9 | 0 |  | 09/25/2012 | MBS Paydown 0.09681355.....        |  | .....14,419    | .....14,419    | .....14,041    | .....14,156    | .....0 | .....189   | .....0 | .....189   | .....0 | .....14,419    | .....0 | .....0       | .....0       | .....541     | 10/25/2018 | 1FM..... |
| 12669G | XN | 6 |  | 07/25/2012 | MBS Paydown 0.152564904.....       |  | .....46,200    | .....46,200    | .....46,192    | .....44,498    | .....0 | .....1,112 | .....0 | .....1,112 | .....0 | .....46,200    | .....0 | .....0       | .....0       | .....1,415   | 05/25/2035 | 1FM..... |
| 12669G | XN | 6 |  | 08/25/2012 | MBS Paydown 0.139926615.....       |  | .....75,830    | .....75,830    | .....75,818    | .....73,036    | .....0 | .....2,314 | .....0 | .....2,314 | .....0 | .....75,830    | .....0 | .....0       | .....0       | .....2,654   | 05/25/2035 | 1FM..... |
| 12669G | XN | 6 |  | 09/25/2012 | MBS Paydown 0.128549638.....       |  | .....68,262    | .....68,262    | .....68,251    | .....65,747    | .....0 | .....2,092 | .....0 | .....2,092 | .....0 | .....68,262    | .....0 | .....0       | .....0       | .....2,688   | 05/25/2035 | 1FM..... |
| 140661 | AK | 5 |  | 08/01/2012 | Partial Call 100.0.....            |  | .....34,434    | .....34,434    | .....33,831    | .....33,831    | .....0 | .....603   | .....0 | .....603   | .....0 | .....34,434    | .....0 | .....0       | .....0       | .....2,359   | 09/30/2015 | 4Z.....  |
| 140661 | AK | 5 |  | 09/05/2012 | Call 100.0.....                    |  | .....25,342    | .....25,342    | .....24,925    | .....24,925    | .....0 | .....417   | .....0 | .....417   | .....0 | .....25,342    | .....0 | .....0       | .....0       | .....1,952   | 09/30/2015 | 4Z.....  |
| 15189X | AJ | 7 |  | 08/27/2012 | Make Whole Call 109.397.....       |  | .....3,281,910 | .....3,000,000 | .....2,999,340 | .....2,999,995 | .....0 | .....5     | .....0 | .....5     | .....0 | .....3,000,000 | .....0 | .....281,910 | .....281,910 | .....207,667 | 03/01/2014 | 1FE..... |
| 160841 | AA | 0 |  | 07/01/2012 | Sinking Fund Redemption 100.0..... |  | .....12,993    | .....12,993    | .....12,993    | .....12,993    | .....0 | .....0     | .....0 | .....0     | .....0 | .....12,993    | .....0 | .....0       | .....0       | .....486     | 12/01/2016 | 1.....   |
| 160841 | AA | 0 |  | 08/01/2012 | Sinking Fund Redemption 100.0..... |  | .....13,062    | .....13,062    | .....13,062    | .....13,062    | .....0 | .....0     | .....0 | .....0     | .....0 | .....13,062    | .....0 | .....0       | .....0       | .....558     | 12/01/2016 | 1.....   |
| 160841 | AA | 0 |  | 09/01/2012 | Sinking Fund Redemption 100.0..... |  | .....13,132    | .....13,132    | .....13,132    | .....13,132    | .....0 | .....0     | .....0 | .....0     | .....0 | .....13,132    | .....0 | .....0       | .....0       | .....631     | 12/01/2016 | 1.....   |
| 161542 | CP | 8 |  | 07/25/2012 | MBS Paydown 0.341598785.....       |  | .....81,296    | .....81,296    | .....80,635    | .....80,750    | .....0 | .....269   | .....0 | .....269   | .....0 | .....81,296    | .....0 | .....0       | .....0       | .....1,624   | 02/25/2015 | 1FM..... |
| 161542 | CP | 8 |  | 08/25/2012 | MBS Paydown 0.324843707.....       |  | .....75,398    | .....75,398    | .....74,785    | .....74,892    | .....0 | .....258   | .....0 | .....258   | .....0 | .....75,398    | .....0 | .....0       | .....0       | .....1,721   | 02/25/2015 | 1FM..... |
| 161546 | JG | 2 |  | 07/25/2012 | MBS Paydown 0.259533462.....       |  | .....27,196    | .....27,196    | .....27,195    | .....26,727    | .....0 | .....(94)  | .....0 | .....(94)  | .....0 | .....27,196    | .....0 | .....0       | .....0       | .....844     | 02/25/2035 | 1FM..... |
| 161546 | JG | 2 |  | 08/25/2012 | MBS Paydown 0.257349822.....       |  | .....8,735     | .....8,735     | .....8,734     | .....8,584     | .....0 | .....(36)  | .....0 | .....(36)  | .....0 | .....8,735     | .....0 | .....0       | .....0       | .....310     | 02/25/2035 | 1FM..... |
| 161546 | JG | 2 |  | 09/25/2012 | MBS Paydown 0.252109019.....       |  | .....20,963    | .....20,963    | .....20,963    | .....20,602    | .....0 | .....(98)  | .....0 | .....(98)  | .....0 | .....20,963    | .....0 | .....0       | .....0       | .....837     | 02/25/2035 | 1FM..... |
| 16162W | PV | 5 |  | 07/25/2012 | MBS Paydown 0.121818845.....       |  | .....5,548     | .....5,548     | .....4,882     | .....4,207     | .....0 | .....334   | .....0 | .....334   | .....0 | .....5,548     | .....0 | .....0       | .....0       | .....90      | 01/25/2036 | 1FM..... |
| 16162W | PV | 5 |  | 08/25/2012 | MBS Paydown 0.120057264.....       |  | .....5,285     | .....5,285     | .....4,651     | .....4,007     | .....0 | .....260   | .....0 | .....260   | .....0 | .....5,285     | .....0 | .....0       | .....0       | .....98      | 01/25/2036 | 1FM..... |
| 16162W | PV | 5 |  | 09/25/2012 | MBS Paydown 0.118679447.....       |  | .....4,133     | .....4,133     | .....3,637     | .....3,134     | .....0 | .....26    | .....0 | .....26    | .....0 | .....4,133     | .....0 | .....0       | .....0       | .....87      | 01/25/2036 | 1FM..... |
| 16162X | AD | 9 |  | 07/25/2012 | MBS Paydown 0.097555818.....       |  | .....21,804    | .....21,804    | .....19,024    | .....18,052    | .....0 | .....3,604 | .....0 | .....3,604 | .....0 | .....21,804    | .....0 | .....0       | .....0       | .....763     | 11/25/2036 | 1FM..... |
| 16162X | AD | 9 |  | 08/25/2012 | MBS Paydown 0.095903865.....       |  | .....24,284    | .....24,284    | .....21,188    | .....20,106    | .....0 | .....4,040 | .....0 | .....4,040 | .....0 | .....24,284    | .....0 | .....0       | .....0       | .....971     | 11/25/2036 | 1FM..... |
| 16162X | AD | 9 |  | 09/25/2012 | MBS Paydown 0.095100907.....       |  | .....11,803    | .....11,803    | .....10,299    | .....9,773     | .....0 | .....1,891 | .....0 | .....1,891 | .....0 | .....11,803    | .....0 | .....0       | .....0       | .....531     | 11/25/2036 | 1FM..... |
| 173067 | AC | 3 |  | 07/15/2012 | MBS Paydown 0.481737203.....       |  | .....80,103    | .....80,103    | .....79,959    | .....79,323    | .....0 | .....(347) | .....0 | .....(347) | .....0 | .....80,103    | .....0 | .....0       | .....0       | .....2,454   | 04/15/2040 | 1FM..... |
| 173067 | AC | 3 |  | 08/15/2012 | MBS Paydown 0.474426607.....       |  | .....74,934    | .....74,934    | .....74,799    | .....74,203    | .....0 | .....(322) | .....0 | .....(322) | .....0 | .....74,934    | .....0 | .....0       | .....0       | .....2,623   | 04/15/2040 | 1FM..... |
| 173067 | AC | 3 |  | 09/15/2012 | MBS Paydown 0.46708224.....        |  | .....75,280    | .....75,280    | .....75,144    | .....74,546    | .....0 | .....(321) | .....0 | .....(321) | .....0 | .....75,280    | .....0 | .....0       | .....0       | .....2,965   | 04/15/2040 | 1FM..... |
| 17307G | 4H | 8 |  | 07/25/2012 | MBS Paydown 0.122923089.....       |  | .....1,097     | .....1,097     | .....1,097     | .....624       | .....0 | .....2     | .....0 | .....2     | .....0 | .....1,097     | .....0 | .....0       | .....0       | .....35      | 03/25/2036 | 1FM..... |
| 17307G | 4H | 8 |  | 08/25/2012 | MBS Paydown 0.121853859.....       |  | .....3,237     | .....3,237     | .....3,237     | .....1,842     | .....0 | .....(1)   | .....0 | .....(1)   | .....0 | .....3,237     | .....0 | .....0       | .....0       | .....119     | 03/25/2036 | 1FM..... |
| 17307G | 4H | 8 |  | 09/25/2012 | MBS Paydown 0.121113038.....       |  | .....2,242     | .....2,242     | .....2,242     | .....1,276     | .....0 | .....0     | .....0 | .....0     | .....0 | .....2,242     | .....0 | .....0       | .....0       | .....92      | 03/25/2036 | 1FM..... |
| 17307G | VN | 5 |  | 07/25/2012 | MBS Paydown 0.73224931.....        |  | .....19,338    | .....19,338    | .....19,338    | .....18,191    | .....0 | .....21    | .....0 | .....21    | .....0 | .....19,338    | .....0 | .....0       | .....0       | .....592     | 08/25/2035 | 1FM..... |
| 17307G | VN | 5 |  | 08/25/2012 | MBS Paydown 0.722941933.....       |  | .....37,230    | .....37,230    | .....37,228    | .....35,021    | .....0 | .....546   | .....0 | .....546   | .....0 | .....37,230    | .....0 | .....0       | .....0       | .....1,303   | 08/25/2035 | 1FM..... |
| 17307G | VN | 5 |  | 09/25/2012 | MBS Paydown 0.71732757.....        |  | .....22,457    | .....22,457    | .....22,457    | .....21,125    | .....0 | .....32    | .....0 | .....32    | .....0 | .....22,457    | .....0 | .....0       | .....0       | .....884     | 08/25/2035 | 1FM..... |
| 17309N | AC | 5 |  | 07/25/2012 | MBS Paydown 0.0655269.....         |  | .....40,843    | .....40,843    | .....40,090    | .....40,505    | .....0 | .....266   | .....0 | .....266   | .....0 | .....40,843    | .....0 | .....0       | .....0       | .....1,359   | 07/25/2036 | 1FM..... |
| 17309N | AC | 5 |  | 08/25/2012 | MBS Paydown 0.050177846.....       |  | .....38,373    | .....38,373    | .....37,665    | .....38,055    | .....0 | .....326   | .....0 | .....326   | .....0 | .....38,373    | .....0 | .....0       | .....0       | .....1,460   | 07/25/2036 | 1FM..... |



SCHEDULE D - PART 4

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

| 1                       | 2           |  | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

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|        |    |   |  |            |                               |  |         |         |         |         |     |         |   |         |   |         |   |        |        |        |            |     |
|--------|----|---|--|------------|-------------------------------|--|---------|---------|---------|---------|-----|---------|---|---------|---|---------|---|--------|--------|--------|------------|-----|
| 17309N | AC | 5 |  | 09/25/2012 | MBS Paydown 0.03552517        |  | 36,632  | 36,632  | 35,956  | 36,328  | 0   | 397     | 0 | 397     | 0 | 36,632  | 0 | 0      | 0      | 1,568  | 07/25/2036 | 1FM |
| 17310E | AD | 0 |  | 07/25/2012 | MBS Paydown 0.84780744        |  | 100,793 | 100,793 | 87,186  | 92,785  | 0   | 5,485   | 0 | 5,485   | 0 | 100,793 | 0 | 0      | 0      | 3,395  | 09/25/2036 | 1FM |
| 17310E | AD | 0 |  | 08/25/2012 | MBS Paydown 0.83434352        |  | 53,856  | 53,856  | 46,585  | 49,577  | 0   | 1,839   | 0 | 1,839   | 0 | 53,856  | 0 | 0      | 0      | 2,073  | 09/25/2036 | 1FM |
| 17310E | AD | 0 |  | 09/25/2012 | MBS Paydown 0.81402342        |  | 81,280  | 81,280  | 70,308  | 74,823  | 0   | 4,152   | 0 | 4,152   | 0 | 81,280  | 0 | 0      | 0      | 3,520  | 09/25/2036 | 1FM |
| 17312H | AC | 3 |  | 07/25/2012 | MBS Paydown 0.87526685        |  | 174,670 | 174,670 | 174,668 | 174,670 | 0   | 0       | 0 | 0       | 0 | 174,670 | 0 | 0      | 0      | 6,195  | 06/25/2037 | 2FM |
| 17312H | AC | 3 |  | 08/25/2012 | MBS Paydown 0.844883324       |  | 182,301 | 182,301 | 182,299 | 182,301 | 0   | 0       | 0 | 0       | 0 | 182,301 | 0 | 0      | 0      | 7,389  | 06/25/2037 | 2FM |
| 17312H | AC | 3 |  | 09/25/2012 | MBS Paydown 0.80151679        |  | 260,199 | 260,199 | 260,197 | 260,199 | 0   | 0       | 0 | 0       | 0 | 260,199 | 0 | 0      | 0      | 11,865 | 06/25/2037 | 2FM |
| 17312V | AA | 6 |  | 07/25/2012 | MBS Paydown 0.47219519        |  | 3,261   | 3,261   | 1,158   | 1,521   | 0   | 0       | 0 | 0       | 0 | 3,261   | 0 | 0      | 0      | 75     | 03/25/2037 | 1FM |
| 17312V | AA | 6 |  | 07/25/2012 | Pass-Through Loss             |  | 0       | 805     | 286     | 0       | 0   | 0       | 0 | 0       | 0 | 0       | 0 | 0      | 0      | 12     | 03/25/2037 | 1FM |
| 17312V | AA | 6 |  | 08/25/2012 | MBS Paydown 0.471978267       |  | 103     | 103     | 37      | 57      | 0   | 0       | 0 | 0       | 0 | 103     | 0 | 0      | 0      | 2      | 03/25/2037 | 1FM |
| 17312V | AA | 6 |  | 08/25/2012 | Pass-Through Loss             |  | 0       | 49      | 17      | 0       | 0   | 0       | 0 | 0       | 0 | 0       | 0 | 0      | 0      | 1      | 03/25/2037 | 1FM |
| 17312V | AA | 6 |  | 09/25/2012 | MBS Paydown 0.46285391        |  | 6,338   | 6,338   | 2,250   | 2,388   | 0   | 0       | 0 | 0       | 0 | 6,338   | 0 | 0      | 0      | 120    | 03/25/2037 | 1FM |
| 17312V | AA | 6 |  | 09/25/2012 | Pass-Through Loss             |  | 0       | 49      | 17      | 0       | 0   | 0       | 0 | 0       | 0 | 0       | 0 | 0      | 0      | 1      | 03/25/2037 | 1FM |
| 18976G | AR | 7 |  | 07/25/2012 | MBS Paydown 0.72908198        |  | 42,019  | 42,019  | 34,036  | 56,641  | 0   | (43)    | 0 | (43)    | 0 | 42,019  | 0 | 0      | 0      | 1,471  | 06/25/2037 | 1FM |
| 18976G | AR | 7 |  | 07/25/2012 | Pass-Through Loss             |  | 0       | 35,704  | 28,921  | 0       | 0   | 0       | 0 | 0       | 0 | 0       | 0 | 0      | 0      | 1,250  | 06/25/2037 | 1FM |
| 18976G | AR | 7 |  | 08/25/2012 | MBS Paydown 0.720470405       |  | 36,244  | 36,244  | 29,357  | 40,164  | 0   | (30)    | 0 | (30)    | 0 | 36,244  | 0 | 0      | 0      | 1,450  | 06/25/2037 | 1FM |
| 18976G | AR | 7 |  | 08/25/2012 | Pass-Through Loss             |  | 0       | 18,871  | 15,285  | 0       | 0   | 0       | 0 | 0       | 0 | 0       | 0 | 0      | 0      | 755    | 06/25/2037 | 1FM |
| 18976G | AR | 7 |  | 09/25/2012 | MBS Paydown 0.71592498        |  | 16,624  | 16,624  | 13,466  | 21,200  | 0   | (16)    | 0 | (16)    | 0 | 16,624  | 0 | 0      | 0      | 748    | 06/25/2037 | 1FM |
| 18976G | AR | 7 |  | 09/25/2012 | Pass-Through Loss             |  | 0       | 12,466  | 10,098  | 0       | 0   | 0       | 0 | 0       | 0 | 0       | 0 | 0      | 0      | 561    | 06/25/2037 | 1FM |
| 19516P | AB | 7 |  | 06/07/2012 | Prior period adjustment       |  | 0       | 0       | 0       | 0       | 0   | (3,683) | 0 | (3,683) | 0 | 0       | 0 | 0      | 0      | 0      | 12/09/2047 | 6FE |
| 19516P | AB | 7 |  | 09/07/2012 | MBS Paydown 0.417312682       |  | 423     | 423     | 386     | 1       | 0   | 0       | 0 | 0       | 0 | 423     | 0 | 0      | 0      | 6      | 12/09/2047 | 6FE |
| 21036P | AF | 5 |  | 08/02/2012 | J. P. MORGAN SECURITIES       |  | 577,500 | 500,000 | 500,000 | 500,001 | 0   | (0)     | 0 | (0)     | 0 | 500,001 | 0 | 77,499 | 77,499 | 26,382 | 05/15/2017 | 3FE |
| 21075W | CJ | 2 |  | 07/15/2012 | MBS Paydown 0.108889409       |  | 8,021   | 8,021   | 8,015   | 3,106   | 0   | 0       | 0 | 0       | 0 | 8,021   | 0 | 0      | 0      | 328    | 03/15/2027 | 1FM |
| 21075W | CJ | 2 |  | 08/15/2012 | MBS Paydown 0.107649562       |  | 6,199   | 6,199   | 6,194   | 2,401   | 0   | 0       | 0 | 0       | 0 | 6,199   | 0 | 0      | 0      | 289    | 03/15/2027 | 1FM |
| 21075W | CJ | 2 |  | 09/15/2012 | MBS Paydown 0.107111177       |  | 2,689   | 2,689   | 2,687   | 1,041   | 0   | 0       | 0 | 0       | 0 | 2,689   | 0 | 0      | 0      | 141    | 03/15/2027 | 1FM |
| 210805 | AM | 9 |  | 06/11/2012 | Prior period adjustment       |  | 1,773   | 0       | 0       | 0       | 0   | (437)   | 0 | (437)   | 0 | 0       | 0 | 1,773  | 1,773  | (684)  | 04/15/2015 | 3AM |
| 210805 | AM | 9 |  | 07/15/2012 | Sinking Fund Redemption 100.0 |  | 11,517  | 11,517  | 11,517  | 11,402  | 114 | 132     | 0 | 246     | 0 | 11,517  | 0 | 0      | 0      | 636    | 04/15/2015 | 3AM |
| 22540V | HJ | 4 |  | 07/25/2012 | MBS Paydown 0.066993625       |  | 6,300   | 6,300   | 6,298   | 6,150   | 0   | (143)   | 0 | (143)   | 0 | 6,300   | 0 | 0      | 0      | 206    | 09/25/2031 | 1FE |
| 22540V | HJ | 4 |  | 08/25/2012 | MBS Paydown 0.062815177       |  | 12,535  | 12,535  | 12,531  | 12,237  | 0   | (291)   | 0 | (291)   | 0 | 12,535  | 0 | 0      | 0      | 468    | 09/25/2031 | 1FE |
| 22540V | HJ | 4 |  | 09/25/2012 | MBS Paydown 0.061498633       |  | 3,950   | 3,950   | 3,948   | 3,856   | 0   | (1)     | 0 | (1)     | 0 | 3,950   | 0 | 0      | 0      | 166    | 09/25/2031 | 1FE |
| 22541S | U3 | 0 |  | 07/25/2012 | MBS Paydown 0.00926841        |  | 55,934  | 55,934  | 56,065  | 55,905  | 0   | 292     | 0 | 292     | 0 | 55,934  | 0 | 0      | 0      | 1,712  | 12/25/2034 | 1FM |
| 22541S | U3 | 0 |  | 08/25/2012 | MBS Paydown 6.7514E-4         |  | 77,339  | 77,339  | 77,521  | 77,300  | 0   | 232     | 0 | 232     | 0 | 77,339  | 0 | 0      | 0      | 2,706  | 12/25/2034 | 1FM |
| 22541S | U3 | 0 |  | 09/25/2012 | MBS Paydown 2.372E-4          |  | 3,941   | 3,941   | 3,951   | 3,939   | 0   | 195     | 0 | 195     | 0 | 3,941   | 0 | 0      | 0      | 155    | 12/25/2034 | 1FM |
| 225458 | DK | 1 |  | 07/15/2012 | MBS Paydown 0.393888667       |  | 2,158   | 2,158   | 1,872   | 2,061   | 0   | 39      | 0 | 39      | 0 | 2,158   | 0 | 0      | 0      | 61     | 02/15/2038 | 1FM |
| 225458 | DK | 1 |  | 08/15/2012 | MBS Paydown 0.39356888        |  | 1,599   | 1,599   | 1,387   | 1,527   | 0   | 32      | 0 | 32      | 0 | 1,599   | 0 | 0      | 0      | 51     | 02/15/2038 | 1FM |
| 225458 | DK | 1 |  | 09/15/2012 | MBS Paydown 0.338028827       |  | 277,700 | 277,700 | 240,905 | 265,271 | 0   | 10,394  | 0 | 10,394  | 0 | 277,700 | 0 | 0      | 0      | 10,024 | 02/15/2038 | 1FM |

SCHEDULE D - PART 4

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

| 1                       | 2           |  | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

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|        |    |   |                                              |            |                                |  |           |           |           |           |        |         |   |         |   |           |   |        |        |        |            |          |
|--------|----|---|----------------------------------------------|------------|--------------------------------|--|-----------|-----------|-----------|-----------|--------|---------|---|---------|---|-----------|---|--------|--------|--------|------------|----------|
| 225458 | Z3 | 5 | CSFB 2005-8 3A14 PAC 5.50 9/25/35.....       | 07/25/2012 | MBS Paydown 0.20990143.....    |  | 339,288   | 339,288   | 340,242   | 317,470   | 0      | (5,412) | 0 | (5,412) | 0 | 339,288   | 0 | 0      | 0      | 10,885 | 09/25/2035 | 1FM..... |
| 225458 | Z3 | 5 | CSFB 2005-8 3A14 PAC 5.50 9/25/35.....       | 08/25/2012 | MBS Paydown 0.18054317.....    |  | 271,740   | 271,740   | 272,504   | 254,266   | 0      | (4,430) | 0 | (4,430) | 0 | 271,740   | 0 | 0      | 0      | 9,964  | 09/25/2035 | 1FM..... |
| 225458 | Z3 | 5 | CSFB 2005-8 3A14 PAC 5.50 9/25/35.....       | 09/25/2012 | MBS Paydown 0.151663201.....   |  | 267,313   | 267,313   | 268,065   | 250,123   | 0      | (4,876) | 0 | (4,876) | 0 | 267,313   | 0 | 0      | 0      | 11,027 | 09/25/2035 | 1FM..... |
| 2254W0 | HR | 9 | CSFB 2004-6 4A10 PAC 5.25 10/25/34.....      | 07/25/2012 | MBS Paydown 0.25322087.....    |  | 206,980   | 206,980   | 206,487   | 205,526   | 0      | 901     | 0 | 901     | 0 | 206,980   | 0 | 0      | 0      | 6,330  | 10/25/2034 | 1FM..... |
| 2254W0 | HR | 9 | CSFB 2004-6 4A10 PAC 5.25 10/25/34.....      | 08/25/2012 | MBS Paydown 0.235317.....      |  | 125,327   | 125,327   | 125,028   | 124,447   | 0      | 589     | 0 | 589     | 0 | 125,327   | 0 | 0      | 0      | 4,381  | 10/25/2034 | 1FM..... |
| 2254W0 | HR | 9 | CSFB 2004-6 4A10 PAC 5.25 10/25/34.....      | 09/25/2012 | MBS Paydown 0.2344709.....     |  | 5,923     | 5,923     | 5,909     | 5,881     | 0      | 11      | 0 | 11      | 0 | 5,923     | 0 | 0      | 0      | 233    | 10/25/2034 | 1FM..... |
| 22579Z | ZZ | 3 | CRESCENT RES 2ND LIEN L+600 6/09/2015.....   | 08/09/2012 | Paydown 100.0.....             |  | 1,102,743 | 1,102,743 | 1,080,525 | 1,025,551 | 61,371 | 15,389  | 0 | 76,760  | 0 | 1,102,743 | 0 | 0      | 0      | 60,702 | 06/09/2015 | 6FE..... |
| 23242L | AB | 9 | CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....     | 07/15/2012 | MBS Paydown 0.184685447.....   |  | 14,699    | 14,699    | 10,271    | 10,970    | 0      | 583     | 0 | 583     | 0 | 14,699    | 0 | 0      | 0      | 34     | 07/15/2036 | 1FM..... |
| 23242L | AB | 9 | CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....     | 08/15/2012 | MBS Paydown 0.181805969.....   |  | 21,596    | 21,596    | 15,090    | 16,118    | 0      | 920     | 0 | 920     | 0 | 21,596    | 0 | 0      | 0      | 58     | 07/15/2036 | 1FM..... |
| 23242L | AB | 9 | CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....     | 09/15/2012 | MBS Paydown 0.179672888.....   |  | 15,998    | 15,998    | 11,179    | 11,940    | 0      | 750     | 0 | 750     | 0 | 15,998    | 0 | 0      | 0      | 48     | 07/15/2036 | 1FM..... |
| 23245G | AB | 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.... | 07/25/2012 | MBS Paydown 0.697931497.....   |  | 65,135    | 65,135    | 49,828    | 62,626    | 0      | 482     | 0 | 482     | 0 | 65,135    | 0 | 0      | 0      | 452    | 12/25/2046 | 1FM..... |
| 23245G | AB | 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.... | 07/25/2012 | Pass-Through Loss.....         |  | 0         | 34,137    | 26,115    | 0         | 0      | 0       | 0 | 0       | 0 | 0         | 0 | 0      | 0      | 83     | 12/25/2046 | 1FM..... |
| 23245G | AB | 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.... | 08/25/2012 | MBS Paydown 0.690146884.....   |  | 25,150    | 25,150    | 19,240    | 19,644    | 0      | 151     | 0 | 151     | 0 | 25,150    | 0 | 0      | 0      | 71     | 12/25/2046 | 1FM..... |
| 23245G | AB | 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.... | 08/25/2012 | Pass-Through Loss.....         |  | 0         | 5,988     | 4,581     | 0         | 0      | 0       | 0 | 0       | 0 | 0         | 0 | 0      | 0      | 17     | 12/25/2046 | 1FM..... |
| 23245G | AB | 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.... | 09/25/2012 | MBS Paydown 0.675108164.....   |  | 36,252    | 36,252    | 27,733    | 37,949    | 0      | 292     | 0 | 292     | 0 | 36,252    | 0 | 0      | 0      | 113    | 12/25/2046 | 1FM..... |
| 23245G | AB | 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.... | 09/25/2012 | Pass-Through Loss.....         |  | 0         | 23,903    | 18,285    | 0         | 0      | 0       | 0 | 0       | 0 | 0         | 0 | 0      | 0      | 75     | 12/25/2046 | 1FM..... |
| 24763L | AE | 0 | DELHE 1995-2 A5 HE SEQ 7.1 1/25/27.....      | 07/25/2012 | MBS Paydown 0.01840227.....    |  | 1,406     | 1,406     | 1,411     | 1,406     | 0      | 0       | 0 | 0       | 0 | 1,406     | 0 | 0      | 0      | 58     | 01/25/2027 | 1FM..... |
| 24763L | AE | 0 | DELHE 1995-2 A5 HE SEQ 7.1 1/25/27.....      | 08/25/2012 | MBS Paydown 0.01798725.....    |  | 4,150     | 4,150     | 4,164     | 4,150     | 0      | 0       | 0 | 0       | 0 | 4,150     | 0 | 0      | 0      | 196    | 01/25/2027 | 1FM..... |
| 24763L | AE | 0 | DELHE 1995-2 A5 HE SEQ 7.1 1/25/27.....      | 09/25/2012 | MBS Paydown 0.01778732.....    |  | 1,999     | 1,999     | 2,006     | 1,999     | 0      | 0       | 0 | 0       | 0 | 1,999     | 0 | 0      | 0      | 106    | 01/25/2027 | 1FM..... |
| 250847 | DT | 4 | DETROIT EDISON 5.20 10/15/2012.....          | 07/23/2012 | Make Whole Call 101.102948.... |  | 1,516,544 | 1,500,000 | 1,542,135 | 1,504,163 | 0      | (2,950) | 0 | (2,950) | 0 | 1,501,212 | 0 | 15,332 | 15,332 | 60,233 | 10/15/2012 | 1FE..... |
| 251510 | CE | 1 | DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....   | 07/25/2012 | MBS Paydown 0.01494595.....    |  | 6,810     | 6,810     | 6,809     | 6,810     | 0      | 0       | 0 | 0       | 0 | 6,810     | 0 | 0      | 0      | 205    | 10/25/2033 | 1FM..... |
| 251510 | CE | 1 | DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....   | 08/25/2012 | MBS Paydown 0.01341633.....    |  | 9,178     | 9,178     | 9,176     | 9,178     | 0      | 0       | 0 | 0       | 0 | 9,178     | 0 | 0      | 0      | 316    | 10/25/2033 | 1FM..... |
| 251510 | CE | 1 | DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....   | 09/25/2012 | MBS Paydown 0.01013374.....    |  | 19,696    | 19,696    | 19,692    | 19,696    | 0      | 0       | 0 | 0       | 0 | 19,696    | 0 | 0      | 0      | 764    | 10/25/2033 | 1FM..... |
| 251510 | DQ | 3 | DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....      | 07/25/2012 | MBS Paydown 0.13623807.....    |  | 40,862    | 40,862    | 35,039    | 35,641    | 0      | 3,951   | 0 | 3,951   | 0 | 40,862    | 0 | 0      | 0      | 132    | 03/25/2020 | 1FM..... |
| 251510 | DQ | 3 | DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....      | 08/25/2012 | MBS Paydown 0.13375363.....    |  | 9,938     | 9,938     | 8,552     | 8,668     | 0      | 251     | 0 | 251     | 0 | 9,938     | 0 | 0      | 0      | 37     | 03/25/2020 | 1FM..... |
| 251510 | DQ | 3 | DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....      | 09/25/2012 | MBS Paydown 0.13002307.....    |  | 14,922    | 14,922    | 12,796    | 13,016    | 0      | 402     | 0 | 402     | 0 | 14,922    | 0 | 0      | 0      | 62     | 03/25/2020 | 1FM..... |
| 251510 | MD | 2 | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....   | 07/25/2012 | MBS Paydown 0.19272002.....    |  | 3,407     | 3,407     | 3,407     | 3,430     | 0      | (23)    | 0 | (23)    | 0 | 3,407     | 0 | 0      | 0      | 101    | 02/25/2036 | 1FM..... |
| 251510 | MD | 2 | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....   | 07/25/2012 | Pass-Through Loss.....         |  | 0         | 3,261     | 3,261     | 0         | 0      | 0       | 0 | 0       | 0 | 0         | 0 | 0      | 0      | 96     | 02/25/2036 | 1FM..... |
| 251510 | MD | 2 | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....   | 08/25/2012 | MBS Paydown 0.19101097.....    |  | 3,464     | 3,464     | 3,464     | 3,482     | 0      | (18)    | 0 | (18)    | 0 | 3,464     | 0 | 0      | 0      | 117    | 02/25/2036 | 1FM..... |
| 251510 | MD | 2 | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....   | 08/25/2012 | Pass-Through Loss.....         |  | 0         | 1,663     | 1,663     | 0         | 0      | 0       | 0 | 0       | 0 | 0         | 0 | 0      | 0      | 56     | 02/25/2036 | 1FM..... |
| 251510 | MD | 2 | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....   | 09/25/2012 | MBS Paydown 0.18836111.....    |  | 6,715     | 6,715     | 6,715     | 6,743     | 0      | (28)    | 0 | (28)    | 0 | 6,715     | 0 | 0      | 0      | 254    | 02/25/2036 | 1FM..... |
| 251510 | MD | 2 | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....   | 09/25/2012 | Pass-Through Loss.....         |  | 0         | 1,234     | 1,234     | 0         | 0      | 0       | 0 | 0       | 0 | 0         | 0 | 0      | 0      | 47     | 02/25/2036 | 1FM..... |
| 251563 | DV | 1 | DMSI 2004-3 1A4 SEQ 4.6 03/25/2034.....      | 07/25/2012 | MBS Paydown 0.06241921.....    |  | 5,895     | 5,895     | 5,894     | 5,895     | 0      | 0       | 0 | 0       | 0 | 5,895     | 0 | 0      | 0      | 158    | 03/25/2034 | 1FM..... |
| 251563 | DV | 1 | DMSI 2004-3 1A4 SEQ 4.6 03/25/2034.....      | 08/25/2012 | MBS Paydown 0.06144529.....    |  | 11,380    | 11,380    | 11,380    | 11,380    | 0      | 0       | 0 | 0       | 0 | 11,380    | 0 | 0      | 0      | 349    | 03/25/2034 | 1FM..... |
| 251563 | DV | 1 | DMSI 2004-3 1A4 SEQ 4.6 03/25/2034.....      | 09/25/2012 | MBS Paydown 0.06016093.....    |  | 15,008    | 15,008    | 15,007    | 15,008    | 0      | 0       | 0 | 0       | 0 | 15,008    | 0 | 0      | 0      | 518    | 03/25/2034 | 1FM..... |
| 251563 | EM | 0 | DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....     | 07/25/2012 | MBS Paydown 0.11218595.....    |  | 12,935    | 12,935    | 12,930    | 12,935    | 0      | (2)     | 0 | (2)     | 0 | 12,935    | 0 | 0      | 0      | 440    | 04/25/2034 | 1FM..... |

SCHEDULE D - PART 4

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

| 1                       | 2           |    |   | 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<br>Identification | Description |    |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser                  | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| QE05.11                 | 251563      | EM | 0 |                                 | 08/25/2012       | MBS Paydown 0.11087363.....        |                                 | 7,218         | 7,218     | 7,215       | 7,218                                                | 0                                                  | (2)                                               | 0                                                                        | (2)                                           | 0                                                      | 7,218                                                      | 0                                                       | 0                                            | 0                                         | 281                                                                | 04/25/2034                                | 1FM.....                                                     |
|                         | 251563      | EM | 0 |                                 | 09/25/2012       | MBS Paydown 0.1095512.....         |                                 | 7,273         | 7,273     | 7,271       | 7,273                                                | 0                                                  | (3)                                               | 0                                                                        | (3)                                           | 0                                                      | 7,273                                                      | 0                                                       | 0                                            | 0                                         | 318                                                                | 04/25/2034                                | 1FM.....                                                     |
|                         | 251563      | FY | 3 |                                 | 07/25/2012       | MBS Paydown 0.57700764.....        |                                 | 43,258        | 43,258    | 43,248      | 42,968                                               | 0                                                  | 23                                                | 0                                                                        | 23                                            | 0                                                      | 43,258                                                     | 0                                                       | 0                                            | 0                                         | 1,362                                                              | 07/25/2034                                | 1FM.....                                                     |
|                         | 251563      | FY | 3 |                                 | 08/25/2012       | MBS Paydown 0.57166712.....        |                                 | 40,054        | 40,054    | 40,045      | 39,786                                               | 0                                                  | 25                                                | 0                                                                        | 25                                            | 0                                                      | 40,054                                                     | 0                                                       | 0                                            | 0                                         | 1,441                                                              | 07/25/2034                                | 1FM.....                                                     |
|                         | 251563      | FY | 3 |                                 | 09/25/2012       | MBS Paydown 0.55863261.....        |                                 | 97,759        | 97,759    | 97,737      | 97,105                                               | 0                                                  | 189                                               | 0                                                                        | 189                                           | 0                                                      | 97,759                                                     | 0                                                       | 0                                            | 0                                         | 3,955                                                              | 07/25/2034                                | 1FM.....                                                     |
|                         | 29247Z      | ZA | 5 |                                 | 09/28/2012       | Paydown 100.0.....                 |                                 | 3,651         | 3,651     | 3,633       | 3,633                                                | 0                                                  | 3                                                 | 0                                                                        | 3                                             | 0                                                      | 3,651                                                      | 0                                                       | 0                                            | 0                                         | 26                                                                 | 12/31/2013                                | 4Z.....                                                      |
|                         | 29247Z      | ZZ | 0 |                                 | 09/28/2012       | Paydown 100.0.....                 |                                 | 15,010        | 15,010    | 14,935      | 14,935                                               | 0                                                  | 12                                                | 0                                                                        | 12                                            | 0                                                      | 15,010                                                     | 0                                                       | 0                                            | 0                                         | 108                                                                | 12/31/2013                                | 4Z.....                                                      |
|                         | 29736R      | AD | 2 |                                 | 09/04/2012       | Make Whole Call 108.09.....        |                                 | 2,161,800     | 2,000,000 | 2,038,280   | 2,015,644                                            | 0                                                  | (5,529)                                           | 0                                                                        | (5,529)                                       | 0                                                      | 2,010,116                                                  | 0                                                       | 151,684                                      | 151,684                                   | 130,458                                                            | 11/01/2013                                | 1FE.....                                                     |
|                         | 316817      | AA | 3 |                                 | 07/01/2012       | Sinking Fund Redemption 100.0..... |                                 | 12,498        | 12,498    | 12,499      | 12,498                                               | 0                                                  | (0)                                               | 0                                                                        | (0)                                           | 0                                                      | 12,498                                                     | 0                                                       | 0                                            | 0                                         | 519                                                                | 06/01/2017                                | 1FE.....                                                     |
|                         | 316817      | AA | 3 |                                 | 08/01/2012       | Sinking Fund Redemption 100.0..... |                                 | 12,572        | 12,572    | 12,573      | 12,572                                               | 0                                                  | (0)                                               | 0                                                                        | (0)                                           | 0                                                      | 12,572                                                     | 0                                                       | 0                                            | 0                                         | 597                                                                | 06/01/2017                                | 1FE.....                                                     |
|                         | 316817      | AA | 3 |                                 | 09/01/2012       | Sinking Fund Redemption 100.0..... |                                 | 12,647        | 12,647    | 12,648      | 12,647                                               | 0                                                  | (0)                                               | 0                                                                        | (0)                                           | 0                                                      | 12,647                                                     | 0                                                       | 0                                            | 0                                         | 676                                                                | 06/01/2017                                | 1FE.....                                                     |
|                         | 32022N      | BK | 1 |                                 | 08/15/2012       | MBS Paydown 0.262651506.....       |                                 | 1,843,371     | 1,843,371 | 1,765,078   | 1,820,374                                            | 0                                                  | 4,397                                             | 0                                                                        | 4,397                                         | 0                                                      | 1,843,371                                                  | 0                                                       | 0                                            | 0                                         | 36,867                                                             | 07/17/2017                                | 1FE.....                                                     |
|                         | 32022N      | BK | 1 |                                 | 09/15/2012       | MBS Paydown 0.0.....               |                                 | 656,629       | 656,629   | 628,740     | 648,437                                              | 0                                                  | 26,792                                            | 0                                                                        | 26,792                                        | 0                                                      | 656,629                                                    | 0                                                       | 0                                            | 0                                         | 13,133                                                             | 07/17/2017                                | 1FE.....                                                     |
|                         | 36158Y      | HA | 0 |                                 | 07/10/2012       | MBS Paydown 0.430452895.....       |                                 | 337,122       | 337,122   | 332,802     | 336,185                                              | 0                                                  | 773                                               | 0                                                                        | 773                                           | 0                                                      | 337,122                                                    | 0                                                       | 0                                            | 0                                         | 9,825                                                              | 12/10/2037                                | 1FM.....                                                     |
|                         | 36158Y      | HA | 0 |                                 | 08/10/2012       | MBS Paydown 0.007274359.....       |                                 | 1,692,714     | 1,692,714 | 1,671,026   | 1,688,011                                            | 0                                                  | 4,310                                             | 0                                                                        | 4,310                                         | 0                                                      | 1,692,714                                                  | 0                                                       | 0                                            | 0                                         | 56,379                                                             | 12/10/2037                                | 1FM.....                                                     |
|                         | 36158Y      | HA | 0 |                                 | 09/10/2012       | MBS Paydown 0.0.....               |                                 | 29,097        | 29,097    | 28,725      | 29,017                                               | 0                                                  | 2,310                                             | 0                                                                        | 2,310                                         | 0                                                      | 29,097                                                     | 0                                                       | 0                                            | 0                                         | 1,090                                                              | 12/10/2037                                | 1FM.....                                                     |
|                         | 361856      | DX | 2 |                                 | 07/25/2012       | MBS Paydown 0.476827278.....       |                                 | 21,089        | 21,089    | 21,089      | 9,475                                                | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 21,089                                                     | 0                                                       | 0                                            | 0                                         | 722                                                                | 09/25/2034                                | 1FM.....                                                     |
|                         | 361856      | DX | 2 |                                 | 08/25/2012       | MBS Paydown 0.473329931.....       |                                 | 17,487        | 17,487    | 17,487      | 7,856                                                | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 17,487                                                     | 0                                                       | 0                                            | 0                                         | 684                                                                | 09/25/2034                                | 1FM.....                                                     |
|                         | 361856      | DX | 2 |                                 | 09/25/2012       | MBS Paydown 0.469370715.....       |                                 | 19,796        | 19,796    | 19,796      | 8,894                                                | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 19,796                                                     | 0                                                       | 0                                            | 0                                         | 871                                                                | 09/25/2034                                | 1FM.....                                                     |
|                         | 36185H      | DY | 6 |                                 | 07/25/2012       | MBS Paydown 0.034482766.....       |                                 | 32,807        | 32,807    | 32,795      | 32,807                                               | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 32,807                                                     | 0                                                       | 0                                            | 0                                         | 928                                                                | 07/25/2035                                | 1FE.....                                                     |
|                         | 36185H      | DY | 6 |                                 | 08/25/2012       | MBS Paydown 0.028803616.....       |                                 | 39,754        | 39,754    | 39,740      | 39,754                                               | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 39,754                                                     | 0                                                       | 0                                            | 0                                         | 1,285                                                              | 07/25/2035                                | 1FE.....                                                     |
|                         | 36185H      | DY | 6 |                                 | 09/25/2012       | MBS Paydown 0.024296618.....       |                                 | 31,549        | 31,549    | 31,538      | 31,549                                               | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 31,549                                                     | 0                                                       | 0                                            | 0                                         | 1,148                                                              | 07/25/2035                                | 1FE.....                                                     |
|                         | 36242D      | PG | 2 |                                 | 07/25/2012       | MBS Paydown 0.07796625.....        |                                 | 41,307        | 41,307    | 41,449      | 41,489                                               | 0                                                  | (270)                                             | 0                                                                        | (270)                                         | 0                                                      | 41,307                                                     | 0                                                       | 0                                            | 0                                         | 694                                                                | 12/25/2034                                | 2FM.....                                                     |
|                         | 36242D      | PG | 2 |                                 | 08/25/2012       | MBS Paydown 0.07771784.....        |                                 | 3,229         | 3,229     | 3,240       | 3,244                                                | 0                                                  | (1)                                               | 0                                                                        | (1)                                           | 0                                                      | 3,229                                                      | 0                                                       | 0                                            | 0                                         | 62                                                                 | 12/25/2034                                | 2FM.....                                                     |
|                         | 36242D      | PG | 2 |                                 | 09/25/2012       | MBS Paydown 0.07561097.....        |                                 | 27,389        | 27,389    | 27,483      | 27,510                                               | 0                                                  | (10)                                              | 0                                                                        | (10)                                          | 0                                                      | 27,389                                                     | 0                                                       | 0                                            | 0                                         | 592                                                                | 12/25/2034                                | 2FM.....                                                     |
|                         | 36242D      | UZ | 4 |                                 | 07/25/2012       | MBS Paydown 0.059709147.....       |                                 | 179,078       | 179,078   | 180,200     | 177,369                                              | 0                                                  | 747                                               | 0                                                                        | 747                                           | 0                                                      | 179,078                                                    | 0                                                       | 0                                            | 0                                         | 5,745                                                              | 02/25/2035                                | 1FM.....                                                     |
|                         | 36242D      | UZ | 4 |                                 | 08/25/2012       | MBS Paydown 0.03550442.....        |                                 | 214,381       | 214,381   | 215,724     | 212,335                                              | 0                                                  | 1,167                                             | 0                                                                        | 1,167                                         | 0                                                      | 214,381                                                    | 0                                                       | 0                                            | 0                                         | 7,861                                                              | 02/25/2035                                | 1FM.....                                                     |
|                         | 36242D      | UZ | 4 |                                 | 09/25/2012       | MBS Paydown 0.013468954.....       |                                 | 195,168       | 195,168   | 196,391     | 193,305                                              | 0                                                  | 1,558                                             | 0                                                                        | 1,558                                         | 0                                                      | 195,168                                                    | 0                                                       | 0                                            | 0                                         | 8,051                                                              | 02/25/2035                                | 1FM.....                                                     |
|                         | 36828Q      | AD | 8 |                                 | 07/10/2012       | MBS Paydown 0.753443359.....       |                                 | 300,144       | 300,144   | 305,396     | 300,255                                              | 0                                                  | 22                                                | 0                                                                        | 22                                            | 0                                                      | 300,144                                                    | 0                                                       | 0                                            | 0                                         | 8,437                                                              | 01/10/2038                                | 1FM.....                                                     |
|                         | 36828Q      | AD | 8 |                                 | 08/10/2012       | MBS Paydown 0.750406361.....       |                                 | 15,185        | 15,185    | 15,451      | 15,191                                               | 0                                                  | (13)                                              | 0                                                                        | (13)                                          | 0                                                      | 15,185                                                     | 0                                                       | 0                                            | 0                                         | 488                                                                | 01/10/2038                                | 1FM.....                                                     |
|                         | 36828Q      | AD | 8 |                                 | 09/10/2012       | MBS Paydown 0.674858313.....       |                                 | 377,740       | 377,740   | 384,351     | 377,880                                              | 0                                                  | (151)                                             | 0                                                                        | (151)                                         | 0                                                      | 377,740                                                    | 0                                                       | 0                                            | 0                                         | 13,652                                                             | 01/10/2038                                | 1FM.....                                                     |
|                         | 368771      | AA | 9 |                                 | 07/20/2012       | Sinking Fund Redemption 100.0..... |                                 | 34,914        | 34,914    | 34,973      | 34,914                                               | 154                                                | 0                                                 | 0                                                                        | 154                                           | 0                                                      | 34,914                                                     | 0                                                       | 0                                            | 0                                         | 1,363                                                              | 09/20/2016                                | 3FE.....                                                     |
|                         | 368771      | AA | 9 |                                 | 08/20/2012       | Sinking Fund Redemption 100.0..... |                                 | 35,089        | 35,089    | 35,148      | 35,089                                               | 155                                                | 0                                                 | 0                                                                        | 155                                           | 0                                                      | 35,089                                                     | 0                                                       | 0                                            | 0                                         | 1,565                                                              | 09/20/2016                                | 3FE.....                                                     |
|                         | 368771      | AA | 9 |                                 | 09/20/2012       | Sinking Fund Redemption 100.0..... |                                 | 45,916        | 45,916    | 45,993      | 45,916                                               | 203                                                | 0                                                 | 0                                                                        | 203                                           | 0                                                      | 45,916                                                     | 0                                                       | 0                                            | 0                                         | 2,304                                                              | 09/20/2016                                | 3FE.....                                                     |
|                         | 39121J      | AA | 8 |                                 | 07/01/2012       | Sinking Fund Redemption 100.0..... |                                 | 387,235       | 387,235   | 387,235     | 387,234                                              | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 387,235                                                    | 0                                                       | 0                                            | 0                                         | 22,572                                                             | 07/01/2017                                | 1FE.....                                                     |
|                         | 396789      | BF | 5 |                                 | 07/11/2012       | MBS Paydown 0.281385029.....       |                                 | 326,574       | 326,574   | 331,804     | 326,912                                              | 0                                                  | (291)                                             | 0                                                                        | (291)                                         | 0                                                      | 326,574                                                    | 0                                                       | 0                                            | 0                                         | 9,426                                                              | 01/11/2035                                | 1FM.....                                                     |

SCHEDULE D - PART 4

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

| 1                       | 2           |  | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

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|        |    |   |  |            |                                          |  |           |           |           |           |     |       |   |       |   |           |   |        |        |        |            |     |
|--------|----|---|--|------------|------------------------------------------|--|-----------|-----------|-----------|-----------|-----|-------|---|-------|---|-----------|---|--------|--------|--------|------------|-----|
| 396789 | BF | 5 |  | 08/11/2012 | MBS Paydown 0.09668236                   |  | 738,811   | 738,811   | 750,643   | 739,576   | 0   | (380) | 0 | (380) | 0 | 738,811   | 0 | 0      | 0      | 24,371 | 01/11/2035 | 1FM |
| 396789 | BF | 5 |  | 09/11/2012 | MBS Paydown 0.0                          |  | 386,729   | 386,729   | 392,923   | 387,130   | 0   | 1,260 | 0 | 1,260 | 0 | 386,729   | 0 | 0      | 0      | 14,352 | 01/11/2035 | 1FM |
| 39678W | AA | 6 |  | 07/25/2012 | MBS Paydown 0.258395362                  |  | 13,319    | 13,319    | 13,178    | 13,135    | 0   | 13    | 0 | 13    | 0 | 13,319    | 0 | 0      | 0      | 403    | 09/25/2034 | 2AM |
| 39678W | AA | 6 |  | 08/25/2012 | MBS Paydown 0.25424568                   |  | 25,564    | 25,564    | 25,292    | 25,209    | 0   | 211   | 0 | 211   | 0 | 25,564    | 0 | 0      | 0      | 885    | 09/25/2034 | 2AM |
| 39678W | AA | 6 |  | 09/25/2012 | MBS Paydown 0.252109975                  |  | 13,157    | 13,157    | 13,017    | 12,974    | 0   | 15    | 0 | 15    | 0 | 13,157    | 0 | 0      | 0      | 513    | 09/25/2034 | 2AM |
| 40432B | AA | 7 |  | 07/25/2012 | HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037 |  | 52,111    | 52,111    | 45,727    | 46,931    | 0   | 4,905 | 0 | 4,905 | 0 | 52,111    | 0 | 0      | 0      | 1,672  | 09/25/2037 | 1FM |
| 40432B | AA | 7 |  | 08/25/2012 | MBS Paydown 0.18586639                   |  | 21,650    | 21,650    | 18,998    | 19,498    | 0   | 274   | 0 | 274   | 0 | 21,650    | 0 | 0      | 0      | 794    | 09/25/2037 | 1FM |
| 40432B | AA | 7 |  | 09/25/2012 | MBS Paydown 0.18442095                   |  | 5,782     | 5,782     | 5,073     | 5,207     | 0   | 93    | 0 | 93    | 0 | 5,782     | 0 | 0      | 0      | 239    | 09/25/2037 | 1FM |
| 412824 | AB | 0 |  | 07/13/2012 | Make Whole Call 105.173986               |  | 1,577,610 | 1,500,000 | 1,487,970 | 1,497,670 | 0   | 2,330 | 0 | 2,330 | 0 | 1,500,000 | 0 | 77,610 | 77,610 | 85,771 | 07/15/2013 | 2FE |
| 43710M | AA | 0 |  | 07/25/2012 | MBS Paydown 0.207074444                  |  | 8,491     | 8,491     | 8,837     | 1,982     | 0   | 495   | 0 | 495   | 0 | 8,491     | 0 | 0      | 0      | 18     | 02/25/2037 | 1FM |
| 43710M | AA | 0 |  | 08/25/2012 | MBS Paydown 0.201140338                  |  | 12,996    | 12,996    | 8,935     | 3,033     | 0   | 1,915 | 0 | 1,915 | 0 | 12,996    | 0 | 0      | 0      | 32     | 02/25/2037 | 1FM |
| 43710M | AA | 0 |  | 09/25/2012 | MBS Paydown 0.196636985                  |  | 9,862     | 9,862     | 6,780     | 2,302     | 0   | 622   | 0 | 622   | 0 | 9,862     | 0 | 0      | 0      | 27     | 02/25/2037 | 1FM |
| 45254N | MZ | 7 |  | 07/25/2012 | MBS Paydown 0.17180094                   |  | 13,522    | 13,522    | 11,359    | 11,402    | 0   | 265   | 0 | 265   | 0 | 13,522    | 0 | 0      | 0      | 69     | 04/25/2035 | 3FM |
| 45254N | MZ | 7 |  | 08/25/2012 | MBS Paydown 0.16946171                   |  | 14,035    | 14,035    | 11,790    | 11,834    | 0   | 359   | 0 | 359   | 0 | 14,035    | 0 | 0      | 0      | 83     | 04/25/2035 | 3FM |
| 45254N | MZ | 7 |  | 09/25/2012 | MBS Paydown 0.16783423                   |  | 9,765     | 9,765     | 8,203     | 8,234     | 0   | 153   | 0 | 153   | 0 | 9,765     | 0 | 0      | 0      | 65     | 04/25/2035 | 3FM |
| 45254N | NT | 0 |  | 07/25/2012 | MBS Paydown 0.18440223                   |  | 17,122    | 17,122    | 8,904     | 17,122    | 0   | 0     | 0 | 0     | 0 | 17,122    | 0 | 0      | 0      | 89     | 08/25/2035 | 4FM |
| 45254N | NT | 0 |  | 08/25/2012 | MBS Paydown 0.18204819                   |  | 23,540    | 23,540    | 12,241    | 23,540    | 0   | 0     | 0 | 0     | 0 | 23,540    | 0 | 0      | 0      | 141    | 08/25/2035 | 4FM |
| 45254N | NT | 0 |  | 09/25/2012 | MBS Paydown 0.18078767                   |  | 12,605    | 12,605    | 6,555     | 12,605    | 0   | 0     | 0 | 0     | 0 | 12,605    | 0 | 0      | 0      | 84     | 08/25/2035 | 4FM |
| 45254T | PK | 4 |  | 07/25/2012 | MBS Paydown 0.140463438                  |  | 38,527    | 38,527    | 38,525    | 38,527    | 0   | (42)  | 0 | (42)  | 0 | 38,527    | 0 | 0      | 0      | 1,102  | 08/25/2034 | 1FM |
| 45254T | PK | 4 |  | 08/25/2012 | MBS Paydown 0.139429866                  |  | 8,269     | 8,269     | 8,268     | 8,269     | 0   | (10)  | 0 | (10)  | 0 | 8,269     | 0 | 0      | 0      | 269    | 08/25/2034 | 1FM |
| 45254T | PK | 4 |  | 09/25/2012 | MBS Paydown 0.136827002                  |  | 20,823    | 20,823    | 20,822    | 20,823    | 0   | (28)  | 0 | (28)  | 0 | 20,823    | 0 | 0      | 0      | 761    | 08/25/2034 | 1FM |
| 456606 | HK | 1 |  | 08/25/2012 | MBS Paydown 0.175052435                  |  | 2,177     | 2,177     | 1,775     | 2,177     | 0   | 0     | 0 | 0     | 0 | 2,177     | 0 | 0      | 0      | 1      | 10/25/2013 | 6Z* |
| 456606 | HK | 1 |  | 09/25/2012 | MBS Paydown 0.174116139                  |  | 1,873     | 1,873     | 1,526     | 1,873     | 0   | 0     | 0 | 0     | 0 | 1,873     | 0 | 0      | 0      | 1      | 10/25/2013 | 6Z* |
| 45660L | PK | 9 |  | 07/25/2012 | MBS Paydown 0.367553352                  |  | 14,777    | 14,777    | 8,718     | 1,427     | 174 | 132   | 0 | 306   | 0 | 14,777    | 0 | 0      | 0      | 474    | 06/25/2035 | 3FM |
| 45660L | PK | 9 |  | 08/25/2012 | MBS Paydown 0.36016489                   |  | 14,777    | 14,777    | 8,718     | 1,427     | 174 | 94    | 0 | 268   | 0 | 14,777    | 0 | 0      | 0      | 542    | 06/25/2035 | 3FM |
| 45660L | PK | 9 |  | 09/25/2012 | MBS Paydown 0.352776429                  |  | 14,777    | 14,777    | 8,718     | 1,427     | 174 | 156   | 0 | 330   | 0 | 14,777    | 0 | 0      | 0      | 610    | 06/25/2035 | 3FM |
| 45660N | LD | 5 |  | 07/25/2012 | MBS Paydown 0.297524343                  |  | 11,083    | 11,083    | 9,559     | 10,184    | 0   | 123   | 0 | 123   | 0 | 11,083    | 0 | 0      | 0      | 372    | 01/25/2033 | 1FM |
| 45660N | LD | 5 |  | 08/25/2012 | MBS Paydown 0.288688955                  |  | 13,253    | 13,253    | 11,431    | 12,178    | 0   | (560) | 0 | (560) | 0 | 13,253    | 0 | 0      | 0      | 508    | 01/25/2033 | 1FM |
| 45660N | LD | 5 |  | 09/25/2012 | MBS Paydown 0.285287468                  |  | 5,102     | 5,102     | 4,401     | 4,688     | 0   | 87    | 0 | 87    | 0 | 5,102     | 0 | 0      | 0      | 220    | 01/25/2033 | 1FM |
| 45660N | X9 | 1 |  | 07/25/2012 | MBS Paydown 0.143283196                  |  | 1,930     | 1,930     | 1,583     | 1,597     | 0   | 18    | 0 | 18    | 0 | 1,930     | 0 | 0      | 0      | 30     | 10/25/2034 | 1FM |
| 45660N | X9 | 1 |  | 08/25/2012 | MBS Paydown 0.14291781                   |  | 2,222     | 2,222     | 1,822     | 1,839     | 0   | 22    | 0 | 22    | 0 | 2,222     | 0 | 0      | 0      | 40     | 10/25/2034 | 1FM |
| 45660N | X9 | 1 |  | 09/25/2012 | MBS Paydown 0.141012862                  |  | 11,586    | 11,586    | 9,500     | 9,586     | 0   | (168) | 0 | (168) | 0 | 11,586    | 0 | 0      | 0      | 234    | 10/25/2034 | 1FM |
| 45661E | EM | 2 |  | 07/25/2012 | MBS Paydown 0.109181706                  |  | 3,583     | 3,583     | 1,729     | 464       | 0   | (232) | 0 | (232) | 0 | 3,583     | 0 | 0      | 0      | 106    | 05/25/2036 | 1FM |
| 45661E | EM | 2 |  | 07/25/2012 | Pass-Through Loss                        |  | 0         | 12,064    | 5,821     | 0         | 0   | 0     | 0 | 0     | 0 | 0         | 0 | 0      | 0      | 356    | 05/25/2036 | 1FM |
| 45661E | EM | 2 |  | 08/25/2012 | MBS Paydown 0.093781899                  |  | 4,674     | 4,674     | 2,255     | 1,143     | 0   | (572) | 0 | (572) | 0 | 4,674     | 0 | 0      | 0      | 157    | 05/25/2036 | 1FM |
| 45661E | EM | 2 |  | 08/25/2012 | Pass-Through Loss                        |  | 0         | 33,825    | 16,321    | 0         | 0   | 0     | 0 | 0     | 0 | 0         | 0 | 0      | 0      | 1,138  | 05/25/2036 | 1FM |

SCHEDULE D - PART 4

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

| 1                       | 2           |  | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

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|        |    |   |  |            |                              |  |                |                |                |                |            |               |        |               |        |                |        |        |        |             |            |          |
|--------|----|---|--|------------|------------------------------|--|----------------|----------------|----------------|----------------|------------|---------------|--------|---------------|--------|----------------|--------|--------|--------|-------------|------------|----------|
| 45661E | EM | 2 |  | 09/25/2012 | MBS Paydown 0.087000088..... |  | .....4,005     | .....4,005     | .....1,933     | .....503       | .....0     | .....(252)    | .....0 | .....(252)    | .....0 | .....4,005     | .....0 | .....0 | .....0 | .....151    | 05/25/2036 | 1FM..... |
| 45661E | EM | 2 |  | 09/25/2012 | Pass-Through Loss.....       |  | .....0         | .....12,949    | .....6,248     | .....0         | .....0     | .....0        | .....0 | .....0        | .....0 | .....0         | .....0 | .....0 | .....0 | .....488    | 05/25/2036 | 1FM..... |
| 45661F | AB | 7 |  | 06/25/2012 | Prior period adjustment..... |  | .....0         | .....0         | .....0         | .....0         | .....0     | .....(81,836) | .....0 | .....(81,836) | .....0 | .....0         | .....0 | .....0 | .....0 | .....0      | 06/25/2039 | 6FE..... |
| 45661F | AB | 7 |  | 07/25/2012 | MBS Paydown 0.409728595..... |  | .....7,705     | .....7,705     | .....5,856     | .....7,705     | .....0     | .....0        | .....0 | .....0        | .....0 | .....7,705     | .....0 | .....0 | .....0 | .....25     | 06/25/2039 | 6FE..... |
| 45661F | AB | 7 |  | 09/25/2012 | MBS Paydown 0.402508108..... |  | .....14,441    | .....14,441    | .....10,975    | .....14,441    | .....0     | .....0        | .....0 | .....0        | .....0 | .....14,441    | .....0 | .....0 | .....0 | .....60     | 06/25/2039 | 6FE..... |
| 46590B | AA | 2 |  | 07/17/2012 | MBS Paydown 0.935253806..... |  | .....136,666   | .....136,666   | .....136,666   | .....136,660   | .....0     | .....(89)     | .....0 | .....(89)     | .....0 | .....136,666   | .....0 | .....0 | .....0 | .....2,791  | 06/17/2041 | 1FE..... |
| 46590B | AA | 2 |  | 08/17/2012 | MBS Paydown 0.931414899..... |  | .....57,584    | .....57,584    | .....57,584    | .....57,581    | .....0     | .....(4)      | .....0 | .....(4)      | .....0 | .....57,584    | .....0 | .....0 | .....0 | .....1,344  | 06/17/2041 | 1FE..... |
| 46590B | AA | 2 |  | 09/17/2012 | MBS Paydown 0.914967072..... |  | .....246,717   | .....246,717   | .....246,717   | .....246,708   | .....0     | .....(254)    | .....0 | .....(254)    | .....0 | .....246,717   | .....0 | .....0 | .....0 | .....6,478  | 06/17/2041 | 1FE..... |
| 46625M | VR | 7 |  | 08/12/2012 | MBS Paydown 0.977371297..... |  | .....113,144   | .....113,144   | .....109,922   | .....112,411   | .....0     | .....352      | .....0 | .....352      | .....0 | .....113,144   | .....0 | .....0 | .....0 | .....3,596  | 03/12/2039 | 1FM..... |
| 46625M | VR | 7 |  | 09/12/2012 | MBS Paydown 0.931040144..... |  | .....231,656   | .....231,656   | .....225,059   | .....230,157   | .....0     | .....796      | .....0 | .....796      | .....0 | .....231,656   | .....0 | .....0 | .....0 | .....8,282  | 03/12/2039 | 1FM..... |
| 46625Y | CU | 5 |  | 07/15/2012 | MBS Paydown 0.227060342..... |  | .....14,832    | .....14,832    | .....13,474    | .....14,252    | .....0     | .....223      | .....0 | .....223      | .....0 | .....14,832    | .....0 | .....0 | .....0 | .....387    | 07/15/2041 | 1FM..... |
| 46625Y | CU | 5 |  | 08/15/2012 | MBS Paydown 0.215888529..... |  | .....27,371    | .....27,371    | .....24,865    | .....26,302    | .....0     | .....473      | .....0 | .....473      | .....0 | .....27,371    | .....0 | .....0 | .....0 | .....817    | 07/15/2041 | 1FM..... |
| 46625Y | CU | 5 |  | 09/15/2012 | MBS Paydown 0.210219859..... |  | .....13,888    | .....13,888    | .....12,617    | .....13,346    | .....0     | .....281      | .....0 | .....281      | .....0 | .....13,888    | .....0 | .....0 | .....0 | .....466    | 07/15/2041 | 1FM..... |
| 46625Y | T9 | 4 |  | 07/15/2012 | MBS Paydown 0.244899981..... |  | .....15,692    | .....15,692    | .....13,436    | .....13,122    | .....0     | .....1,237    | .....0 | .....1,237    | .....0 | .....15,692    | .....0 | .....0 | .....0 | .....58     | 07/15/2019 | 1FM..... |
| 46625Y | T9 | 4 |  | 08/15/2012 | MBS Paydown 0.158737098..... |  | .....258,489   | .....258,489   | .....221,331   | .....216,162   | .....0     | .....43,843   | .....0 | .....43,843   | .....0 | .....258,489   | .....0 | .....0 | .....0 | .....1,100  | 07/15/2019 | 1FM..... |
| 46625Y | T9 | 4 |  | 09/15/2012 | MBS Paydown 0.116871605..... |  | .....125,596   | .....125,596   | .....107,542   | .....105,030   | .....0     | .....21,333   | .....0 | .....21,333   | .....0 | .....125,596   | .....0 | .....0 | .....0 | .....601    | 07/15/2019 | 1FM..... |
| 46627M | AD | 9 |  | 07/25/2012 | MBS Paydown 0.48911345.....  |  | .....6,691     | .....6,691     | .....6,438     | .....4,156     | .....1,323 | .....471      | .....0 | .....1,794    | .....0 | .....6,691     | .....0 | .....0 | .....0 | .....234    | 12/25/2035 | 4FM..... |
| 46627M | AD | 9 |  | 08/25/2012 | MBS Paydown 0.48820001.....  |  | .....1,370     | .....1,370     | .....1,318     | .....851       | .....271   | .....(10)     | .....0 | .....261      | .....0 | .....1,370     | .....0 | .....0 | .....0 | .....55     | 12/25/2035 | 4FM..... |
| 46627M | AD | 9 |  | 09/25/2012 | MBS Paydown 0.48530941.....  |  | .....4,336     | .....4,336     | .....4,172     | .....2,693     | .....857   | .....21       | .....0 | .....878      | .....0 | .....4,336     | .....0 | .....0 | .....0 | .....195    | 12/25/2035 | 4FM..... |
| 46627M | CU | 9 |  | 07/25/2012 | MBS Paydown 0.45235629.....  |  | .....39,170    | .....39,170    | .....39,353    | .....36,791    | .....0     | .....7,713    | .....0 | .....7,713    | .....0 | .....39,170    | .....0 | .....0 | .....0 | .....634    | 03/25/2036 | 1FM..... |
| 46627M | CU | 9 |  | 07/25/2012 | Pass-Through Loss.....       |  | .....0         | .....12,016    | .....12,072    | .....0         | .....0     | .....0        | .....0 | .....0        | .....0 | .....0         | .....0 | .....0 | .....0 | .....194    | 03/25/2036 | 1FM..... |
| 46627M | CU | 9 |  | 08/25/2012 | MBS Paydown 0.44856462.....  |  | .....22,386    | .....22,386    | .....22,491    | .....16,091    | .....0     | .....3,320    | .....0 | .....3,320    | .....0 | .....22,386    | .....0 | .....0 | .....0 | .....414    | 03/25/2036 | 1FM..... |
| 46627M | CU | 9 |  | 09/25/2012 | MBS Paydown 0.43923055.....  |  | .....26,636    | .....26,636    | .....26,761    | .....39,611    | .....0     | .....4,574    | .....0 | .....4,574    | .....0 | .....26,636    | .....0 | .....0 | .....0 | .....555    | 03/25/2036 | 1FM..... |
| 46627M | CU | 9 |  | 09/25/2012 | Pass-Through Loss.....       |  | .....0         | .....28,472    | .....28,606    | .....0         | .....0     | .....0        | .....0 | .....0        | .....0 | .....0         | .....0 | .....0 | .....0 | .....593    | 03/25/2036 | 1FM..... |
| 46628G | AE | 9 |  | 07/25/2012 | MBS Paydown 0.32624026.....  |  | .....11,883    | .....11,883    | .....6,072     | .....11,833    | .....0     | .....50       | .....0 | .....50       | .....0 | .....11,883    | .....0 | .....0 | .....0 | .....8      | 05/25/2036 | 1FM..... |
| 46628G | AE | 9 |  | 08/25/2012 | MBS Paydown 0.30400722.....  |  | .....17,164    | .....17,164    | .....8,770     | .....20,811    | .....0     | .....(3,647)  | .....0 | .....(3,647)  | .....0 | .....17,164    | .....0 | .....0 | .....0 | .....60     | 05/25/2036 | 1FM..... |
| 46628G | AE | 9 |  | 08/25/2012 | Pass-Through Loss.....       |  | .....0         | .....180,821   | .....92,392    | .....0         | .....0     | .....0        | .....0 | .....0        | .....0 | .....0         | .....0 | .....0 | .....0 | .....490    | 05/25/2036 | 1FM..... |
| 46629P | AN | 8 |  | 07/15/2012 | MBS Paydown 0.807296855..... |  | .....4,482     | .....4,482     | .....4,101     | .....4,338     | .....0     | .....60       | .....0 | .....60       | .....0 | .....4,482     | .....0 | .....0 | .....0 | .....10     | 05/15/2047 | 1FM..... |
| 46629P | AN | 8 |  | 08/15/2012 | MBS Paydown 0.802963906..... |  | .....43,329    | .....43,329    | .....39,646    | .....41,940    | .....0     | .....644      | .....0 | .....644      | .....0 | .....43,329    | .....0 | .....0 | .....0 | .....110    | 05/15/2047 | 1FM..... |
| 46629P | AN | 8 |  | 09/15/2012 | MBS Paydown 0.802589049..... |  | .....3,749     | .....3,749     | .....3,430     | .....3,628     | .....0     | .....61       | .....0 | .....61       | .....0 | .....3,749     | .....0 | .....0 | .....0 | .....11     | 05/15/2047 | 1FM..... |
| 46629Y | AB | 5 |  | 07/12/2012 | MBS Paydown 0.80994734.....  |  | .....143,957   | .....143,957   | .....150,615   | .....148,534   | .....0     | .....(2,439)  | .....0 | .....(2,439)  | .....0 | .....143,957   | .....0 | .....0 | .....0 | .....4,574  | 06/12/2047 | 1FM..... |
| 46629Y | AB | 5 |  | 08/12/2012 | MBS Paydown 0.614734232..... |  | .....1,171,279 | .....1,171,279 | .....1,225,450 | .....1,208,521 | .....0     | .....(38,653) | .....0 | .....(38,653) | .....0 | .....1,171,279 | .....0 | .....0 | .....0 | .....42,533 | 06/12/2047 | 1FM..... |
| 46629Y | AB | 5 |  | 09/12/2012 | MBS Paydown 0.593762946..... |  | .....125,828   | .....125,828   | .....131,647   | .....129,829   | .....0     | .....(2,543)  | .....0 | .....(2,543)  | .....0 | .....125,828   | .....0 | .....0 | .....0 | .....5,140  | 06/12/2047 | 1FM..... |
| 46630J | AB | 5 |  | 07/15/2012 | MBS Paydown 0.928994907..... |  | .....57,034    | .....57,034    | .....52,458    | .....54,519    | .....0     | .....340      | .....0 | .....340      | .....0 | .....57,034    | .....0 | .....0 | .....0 | .....1,808  | 01/15/2049 | 1FM..... |
| 46630J | AB | 5 |  | 08/15/2012 | MBS Paydown 0.925051658..... |  | .....51,262    | .....51,262    | .....47,149    | .....49,002    | .....0     | .....346      | .....0 | .....346      | .....0 | .....51,262    | .....0 | .....0 | .....0 | .....1,857  | 01/15/2049 | 1FM..... |

SCHEDULE D - PART 4

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

| 1                       | 2           |  | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

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|        |    |   |                                               |            |                              |  |         |         |         |         |       |         |   |         |   |         |   |   |   |       |            |          |
|--------|----|---|-----------------------------------------------|------------|------------------------------|--|---------|---------|---------|---------|-------|---------|---|---------|---|---------|---|---|---|-------|------------|----------|
| 46630J | AB | 5 | JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....       | 09/15/2012 | MBS Paydown 0.917914278..... |  | 92,786  | 92,786  | 85,341  | 88,694  | 0     | 699     | 0 | 699     | 0 | 92,786  | 0 | 0 | 0 | 3,781 | 01/15/2049 | 1FM..... |
| 46630P | AP | 0 | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 .... | 07/25/2012 | MBS Paydown 0.017051684..... |  | 2,337   | 2,337   | 2,275   | 2,337   | 91    | 0       | 0 | 91      | 0 | 2,337   | 0 | 0 | 0 | 75    | 04/25/2037 | 3FM..... |
| 46630P | AP | 0 | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 .... | 08/25/2012 | MBS Paydown 0.016728794..... |  | 2,583   | 2,583   | 2,514   | 2,583   | 100   | 0       | 0 | 100     | 0 | 2,583   | 0 | 0 | 0 | 95    | 04/25/2037 | 3FM..... |
| 46630P | AP | 0 | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 .... | 09/25/2012 | MBS Paydown 0.016513798..... |  | 1,720   | 1,720   | 1,674   | 1,720   | 67    | 0       | 0 | 67      | 0 | 1,720   | 0 | 0 | 0 | 71    | 04/25/2037 | 3FM..... |
| 46632T | AA | 3 | JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....  | 07/27/2012 | MBS Paydown 0.551616756..... |  | 25,975  | 25,975  | 21,072  | 21,392  | 0     | 323     | 0 | 323     | 0 | 25,975  | 0 | 0 | 0 | 580   | 07/27/2037 | 1FM..... |
| 46632T | AA | 3 | JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....  | 08/27/2012 | MBS Paydown 0.545692735..... |  | 29,620  | 29,620  | 24,029  | 24,394  | 0     | 432     | 0 | 432     | 0 | 29,620  | 0 | 0 | 0 | 725   | 07/27/2037 | 1FM..... |
| 46632T | AA | 3 | JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....  | 09/27/2012 | MBS Paydown 0.539487469..... |  | 31,026  | 31,026  | 25,170  | 25,552  | 0     | 526     | 0 | 526     | 0 | 31,026  | 0 | 0 | 0 | 826   | 07/27/2037 | 1FM..... |
| 46633A | AA | 3 | JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..... | 07/26/2012 | MBS Paydown 0.419609388..... |  | 64,682  | 64,682  | 49,563  | 51,853  | 0     | 1,851   | 0 | 1,851   | 0 | 64,682  | 0 | 0 | 0 | 1,028 | 03/26/2037 | 1FM..... |
| 46633A | AA | 3 | JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..... | 08/26/2012 | MBS Paydown 0.4085827.....   |  | 110,267 | 110,267 | 84,492  | 88,396  | 0     | 3,637   | 0 | 3,637   | 0 | 110,267 | 0 | 0 | 0 | 2,022 | 03/26/2037 | 1FM..... |
| 46633A | AA | 3 | JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..... | 09/26/2012 | MBS Paydown 0.402452022..... |  | 61,307  | 61,307  | 46,976  | 49,147  | 0     | 2,416   | 0 | 2,416   | 0 | 61,307  | 0 | 0 | 0 | 1,273 | 03/26/2037 | 1FM..... |
| 46633A | AC | 9 | JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE....  | 07/26/2012 | MBS Paydown 0.537572456..... |  | 46,929  | 46,929  | 36,399  | 43,032  | 0     | 1,076   | 0 | 1,076   | 0 | 46,929  | 0 | 0 | 0 | 2,283 | 11/26/2036 | 1FM..... |
| 46633A | AC | 9 | JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE....  | 08/26/2012 | MBS Paydown 0.512294643..... |  | 157,026 | 157,026 | 121,793 | 143,987 | 0     | 220,029 | 0 | 220,029 | 0 | 157,026 | 0 | 0 | 0 | 8,581 | 11/26/2036 | 1FM..... |
| 46633A | AC | 9 | JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE....  | 09/26/2012 | MBS Paydown 0.511342767..... |  | 5,913   | 5,913   | 4,586   | 5,422   | 0     | 160     | 0 | 160     | 0 | 5,913   | 0 | 0 | 0 | 359   | 11/26/2036 | 1FM..... |
| 46633A | AG | 0 | JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE....   | 07/26/2012 | MBS Paydown 0.408823162..... |  | 113,298 | 113,298 | 82,425  | 92,589  | 0     | 4,647   | 0 | 4,647   | 0 | 113,298 | 0 | 0 | 0 | 6,279 | 06/26/2037 | 1FM..... |
| 46633A | AG | 0 | JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE....   | 08/26/2012 | MBS Paydown 0.399617159..... |  | 110,472 | 110,472 | 80,368  | 90,279  | 0     | 5,250   | 0 | 5,250   | 0 | 110,472 | 0 | 0 | 0 | 6,997 | 06/26/2037 | 1FM..... |
| 46633A | AG | 0 | JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE....   | 09/26/2012 | MBS Paydown 0.395009011..... |  | 55,298  | 55,298  | 40,229  | 45,190  | 0     | 2,985   | 0 | 2,985   | 0 | 55,298  | 0 | 0 | 0 | 3,940 | 06/26/2037 | 1FM..... |
| 46633M | AL | 3 | JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....  | 07/26/2012 | MBS Paydown 0.542502011..... |  | 122,428 | 122,428 | 113,552 | 115,311 | 0     | 4,398   | 0 | 4,398   | 0 | 122,428 | 0 | 0 | 0 | 2,159 | 04/26/2035 | 1FM..... |
| 46633M | AL | 3 | JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....  | 08/26/2012 | MBS Paydown 0.530727282..... |  | 128,403 | 128,403 | 119,094 | 120,939 | 0     | 4,866   | 0 | 4,866   | 0 | 128,403 | 0 | 0 | 0 | 2,599 | 04/26/2035 | 1FM..... |
| 46633M | AL | 3 | JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....  | 09/26/2012 | MBS Paydown 0.523586596..... |  | 77,869  | 77,869  | 72,224  | 73,342  | 0     | 605     | 0 | 605     | 0 | 77,869  | 0 | 0 | 0 | 1,779 | 04/26/2035 | 1FM..... |
| 472320 | AA | 8 | JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....  | 07/25/2012 | MBS Paydown 0.725956283..... |  | 38,770  | 38,770  | 36,638  | 31,547  | 2,317 | 634     | 0 | 2,951   | 0 | 38,770  | 0 | 0 | 0 | 1,949 | 06/25/2047 | 3FM..... |
| 472320 | AA | 8 | JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....  | 08/25/2012 | MBS Paydown 0.715676667..... |  | 51,398  | 51,398  | 48,571  | 41,823  | 3,072 | 2,418   | 0 | 5,490   | 0 | 51,398  | 0 | 0 | 0 | 2,934 | 06/25/2047 | 3FM..... |
| 472320 | AA | 8 | JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....  | 09/25/2012 | MBS Paydown 0.709126539..... |  | 32,751  | 32,751  | 30,949  | 26,649  | 1,958 | (337)   | 0 | 1,621   | 0 | 32,751  | 0 | 0 | 0 | 2,089 | 06/25/2047 | 3FM..... |
| 472321 | AA | 6 | JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....     | 07/26/2012 | MBS Paydown 0.522447331..... |  | 5,116   | 5,116   | 3,921   | 4,087   | 0     | 37      | 0 | 37      | 0 | 5,116   | 0 | 0 | 0 | 179   | 10/25/2035 | 1FM..... |
| 472321 | AA | 6 | JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....     | 08/26/2012 | MBS Paydown 0.5200231.....   |  | 23,515  | 23,515  | 18,022  | 18,786  | 0     | 197     | 0 | 197     | 0 | 23,515  | 0 | 0 | 0 | 941   | 10/25/2035 | 1FM..... |
| 472321 | AA | 6 | JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....     | 09/26/2012 | MBS Paydown 0.514202604..... |  | 56,459  | 56,459  | 43,270  | 45,105  | 0     | 577     | 0 | 577     | 0 | 56,459  | 0 | 0 | 0 | 2,541 | 10/25/2035 | 1FM..... |
| 47232D | AA | 0 | JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37.....   | 07/26/2012 | MBS Paydown 0.85866793.....  |  | 346,521 | 346,521 | 346,521 | 346,509 | 0     | (21)    | 0 | (21)    | 0 | 346,521 | 0 | 0 | 0 | 2,074 | 04/26/2037 | 1FM..... |
| 47232D | AA | 0 | JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37.....   | 08/26/2012 | MBS Paydown 0.853431449..... |  | 49,161  | 49,161  | 49,161  | 49,159  | 0     | (10)    | 0 | (10)    | 0 | 49,161  | 0 | 0 | 0 | 318   | 04/26/2037 | 1FM..... |
| 47232D | AA | 0 | JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37.....   | 09/26/2012 | MBS Paydown 0.839798155..... |  | 127,991 | 127,991 | 127,991 | 127,986 | 0     | (20)    | 0 | (20)    | 0 | 127,991 | 0 | 0 | 0 | 919   | 04/26/2037 | 1FM..... |
| 47232D | AF | 9 | JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....   | 07/26/2012 | MBS Paydown 0.493788504..... |  | 4,164   | 4,164   | 4,164   | 4,141   | 0     | 2       | 0 | 2       | 0 | 4,164   | 0 | 0 | 0 | 159   | 09/26/2036 | 1FM..... |
| 47232D | AF | 9 | JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....   | 08/26/2012 | MBS Paydown 0.487476188..... |  | 3,835   | 3,835   | 3,835   | 3,814   | 0     | 2       | 0 | 2       | 0 | 3,835   | 0 | 0 | 0 | 167   | 09/26/2036 | 1FM..... |
| 47232D | AF | 9 | JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....   | 09/26/2012 | MBS Paydown 0.477391622..... |  | 6,127   | 6,127   | 6,127   | 6,093   | 0     | 8       | 0 | 8       | 0 | 6,127   | 0 | 0 | 0 | 301   | 09/26/2036 | 1FM..... |
| 47232D | AL | 6 | JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....   | 06/26/2012 | Prior period adjustment..... |  | 0       | 0       | 0       | 0       | 0     | (430)   | 0 | (430)   | 0 | 0       | 0 | 0 | 0 | 0     | 09/26/2036 | 6FM..... |
| 47232D | AL | 6 | JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....   | 07/26/2012 | Pass-Through Loss.....       |  | 0       | 6,444   | 5,080   | 0       | 0     | (125)   | 0 | (125)   | 0 | 0       | 0 | 0 | 0 | 280   | 09/26/2036 | 6FM..... |
| 47232D | AL | 6 | JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....   | 08/26/2012 | Pass-Through Loss.....       |  | 0       | 14,137  | 11,144  | 0       | 0     | (274)   | 0 | (274)   | 0 | 0       | 0 | 0 | 0 | 692   | 09/26/2036 | 6FM..... |
| 47232D | AL | 6 | JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....   | 09/26/2012 | Pass-Through Loss.....       |  | 0       | 9,212   | 7,261   | 0       | 0     | (179)   | 0 | (179)   | 0 | 0       | 0 | 0 | 0 | 501   | 09/26/2036 | 6FM..... |
| 47232D | AT | 9 | JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....   | 07/26/2012 | MBS Paydown 0.485417178..... |  | 15,183  | 15,183  | 15,183  | 15,062  | 0     | 35      | 0 | 35      | 0 | 15,183  | 0 | 0 | 0 | 546   | 09/26/2036 | 1FM..... |

SCHEDULE D - PART 4

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

| 1                       | 2           |  | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

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|        |    |   |                                               |            |                              |  |         |         |         |         |   |         |   |         |   |         |   |   |   |       |            |          |
|--------|----|---|-----------------------------------------------|------------|------------------------------|--|---------|---------|---------|---------|---|---------|---|---------|---|---------|---|---|---|-------|------------|----------|
| 47232D | AT | 9 | JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....   | 08/26/2012 | MBS Paydown 0.469710702..... |  | 43,978  | 43,978  | 43,978  | 43,628  | 0 | 113     | 0 | 113     | 0 | 43,978  | 0 | 0 | 0 | 1,802 | 09/26/2036 | 1FM..... |
| 47232D | AT | 9 | JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....   | 09/26/2012 | MBS Paydown 0.449359244..... |  | 56,984  | 56,984  | 56,984  | 56,531  | 0 | 169     | 0 | 169     | 0 | 56,984  | 0 | 0 | 0 | 2,619 | 09/26/2036 | 1FM..... |
| 47232D | BH | 4 | JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....   | 07/26/2012 | MBS Paydown 0.340237804..... |  | 19,190  | 19,190  | 19,190  | 19,189  | 0 | 1       | 0 | 1       | 0 | 19,190  | 0 | 0 | 0 | 67    | 09/26/2036 | 1FM..... |
| 47232D | BH | 4 | JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....   | 08/26/2012 | MBS Paydown 0.329710328..... |  | 17,652  | 17,652  | 17,652  | 17,651  | 0 | 1       | 0 | 1       | 0 | 17,652  | 0 | 0 | 0 | 70    | 09/26/2036 | 1FM..... |
| 47232D | BH | 4 | JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....   | 09/26/2012 | MBS Paydown 0.318996258..... |  | 17,965  | 17,965  | 17,965  | 17,964  | 0 | 1       | 0 | 1       | 0 | 17,965  | 0 | 0 | 0 | 80    | 09/26/2036 | 1FM..... |
| 47232D | BN | 1 | JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....   | 06/26/2012 | Prior period adjustment..... |  | 0       | 0       | 0       | 0       | 0 | (48)    | 0 | (48)    | 0 | 0       | 0 | 0 | 0 | 0     | 09/26/2036 | 1FM..... |
| 47232D | BN | 1 | JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....   | 07/26/2012 | Pass-Through Loss.....       |  | 0       | 15,024  | 4,688   | 0       | 0 | (17)    | 0 | (17)    | 0 | 0       | 0 | 0 | 0 | 117   | 09/26/2036 | 1FM..... |
| 47232D | BN | 1 | JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....   | 08/26/2012 | Pass-Through Loss.....       |  | 0       | 10,479  | 3,270   | 0       | 0 | (12)    | 0 | (12)    | 0 | 0       | 0 | 0 | 0 | 42    | 09/26/2036 | 1FM..... |
| 47232D | BN | 1 | JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....   | 09/26/2012 | Pass-Through Loss.....       |  | 0       | 7,660   | 2,390   | 0       | 0 | (9)     | 0 | (9)     | 0 | 0       | 0 | 0 | 0 | 34    | 09/26/2036 | 1FM..... |
| 47232D | CG | 5 | JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....  | 07/21/2012 | MBS Paydown 0.427673161..... |  | 33,693  | 33,693  | 33,693  | 31,459  | 0 | (879)   | 0 | (879)   | 0 | 33,693  | 0 | 0 | 0 | 1,035 | 05/21/2036 | 1FM..... |
| 47232D | CG | 5 | JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....  | 08/21/2012 | MBS Paydown 0.414789369..... |  | 43,293  | 43,293  | 43,293  | 40,422  | 0 | (1,528) | 0 | (1,528) | 0 | 43,293  | 0 | 0 | 0 | 1,516 | 05/21/2036 | 1FM..... |
| 47232D | CG | 5 | JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....  | 09/21/2012 | MBS Paydown 0.408391736..... |  | 21,498  | 21,498  | 21,498  | 20,072  | 0 | (1,003) | 0 | (1,003) | 0 | 21,498  | 0 | 0 | 0 | 846   | 05/21/2036 | 1FM..... |
| 47232D | CM | 2 | JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36.....  | 07/21/2012 | Pass-Through Loss.....       |  | 0       | 46,967  | 15,272  | 0       | 0 | (393)   | 0 | (393)   | 0 | 0       | 0 | 0 | 0 | 1,438 | 05/21/2036 | 1FM..... |
| 47232D | CM | 2 | JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36.....  | 08/21/2012 | Pass-Through Loss.....       |  | 0       | 74,110  | 24,097  | 0       | 0 | (620)   | 0 | (620)   | 0 | 0       | 0 | 0 | 0 | 2,588 | 05/21/2036 | 1FM..... |
| 47232D | CM | 2 | JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36.....  | 06/21/2012 | Prior period adjustment..... |  | 0       | 0       | 0       | 0       | 0 | (937)   | 0 | (937)   | 0 | 0       | 0 | 0 | 0 | 0     | 05/21/2036 | 1FM..... |
| 47232D | CM | 2 | JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36.....  | 09/21/2012 | Pass-Through Loss.....       |  | 0       | 44,339  | 14,417  | 0       | 0 | (371)   | 0 | (371)   | 0 | 0       | 0 | 0 | 0 | 1,739 | 05/21/2036 | 1FM..... |
| 47232D | CN | 0 | JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36..... | 07/26/2012 | MBS Paydown 0.159520154..... |  | 140     | 140     | 140     | 140     | 0 | 0       | 0 | 0       | 0 | 140     | 0 | 0 | 0 | 5     | 12/26/2036 | 1FM..... |
| 47232D | CN | 0 | JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36..... | 08/26/2012 | MBS Paydown 0.152475183..... |  | 21,148  | 21,148  | 21,148  | 21,144  | 0 | 0       | 0 | 0       | 0 | 21,148  | 0 | 0 | 0 | 846   | 12/26/2036 | 1FM..... |
| 47232D | CN | 0 | JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36..... | 09/26/2012 | MBS Paydown 0.144546543..... |  | 23,800  | 23,800  | 23,800  | 23,796  | 0 | 0       | 0 | 0       | 0 | 23,800  | 0 | 0 | 0 | 1,071 | 12/26/2036 | 1FM..... |
| 47232D | CT | 7 | JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36..... | 07/26/2012 | Pass-Through Loss.....       |  | 0       | 471     | 110     | 0       | 0 | (10)    | 0 | (10)    | 0 | 0       | 0 | 0 | 0 | 16    | 12/26/2036 | 2FM..... |
| 47232D | CT | 7 | JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36..... | 08/26/2012 | Pass-Through Loss.....       |  | 0       | 4,312   | 1,012   | 0       | 0 | (107)   | 0 | (107)   | 0 | 0       | 0 | 0 | 0 | 172   | 12/26/2036 | 2FM..... |
| 47232D | CT | 7 | JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36..... | 09/26/2012 | Pass-Through Loss.....       |  | 0       | 1,495   | 351     | 0       | 0 | (42)    | 0 | (42)    | 0 | 0       | 0 | 0 | 0 | 67    | 12/26/2036 | 2FM..... |
| 47232D | CU | 4 | JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....  | 07/26/2012 | MBS Paydown 0.205928237..... |  | 27,875  | 27,875  | 27,875  | 27,791  | 0 | 9       | 0 | 9       | 0 | 27,875  | 0 | 0 | 0 | 538   | 04/26/2047 | 1FM..... |
| 47232D | CU | 4 | JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....  | 08/26/2012 | MBS Paydown 0.197325436..... |  | 19,924  | 19,924  | 19,924  | 19,864  | 0 | 2       | 0 | 2       | 0 | 19,924  | 0 | 0 | 0 | 429   | 04/26/2047 | 1FM..... |
| 47232D | CU | 4 | JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....  | 09/26/2012 | MBS Paydown 0.191462948..... |  | 13,578  | 13,578  | 13,578  | 13,537  | 0 | 2       | 0 | 2       | 0 | 13,578  | 0 | 0 | 0 | 323   | 04/26/2047 | 1FM..... |
| 47232D | CZ | 3 | JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37..... | 07/26/2012 | MBS Paydown 0.541191966..... |  | 23,033  | 23,033  | 18,189  | 18,685  | 0 | 1,663   | 0 | 1,663   | 0 | 23,033  | 0 | 0 | 0 | 739   | 06/26/2037 | 1FM..... |
| 47232D | CZ | 3 | JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37..... | 08/26/2012 | MBS Paydown 0.527779883..... |  | 29,200  | 29,200  | 23,059  | 23,688  | 0 | 3,075   | 0 | 3,075   | 0 | 29,200  | 0 | 0 | 0 | 1,070 | 06/26/2037 | 1FM..... |
| 47232D | CZ | 3 | JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37..... | 09/26/2012 | MBS Paydown 0.518883612..... |  | 19,368  | 19,368  | 15,295  | 15,712  | 0 | 1,262   | 0 | 1,262   | 0 | 19,368  | 0 | 0 | 0 | 799   | 06/26/2037 | 1FM..... |
| 47232D | DB | 5 | JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....  | 09/26/2012 | Pass-Through Loss.....       |  | 0       | 2,974   | 719     | 0       | 0 | (29)    | 0 | (29)    | 0 | 0       | 0 | 0 | 0 | 136   | 06/26/2037 | 1FM..... |
| 47232D | DC | 3 | JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....  | 07/26/2012 | MBS Paydown 0.430951652..... |  | 8,256   | 8,256   | 6,374   | 6,569   | 0 | 108     | 0 | 108     | 0 | 8,256   | 0 | 0 | 0 | 265   | 08/26/2037 | 1FM..... |
| 47232D | DC | 3 | JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....  | 08/26/2012 | MBS Paydown 0.417225295..... |  | 18,207  | 18,207  | 14,057  | 14,486  | 0 | 1,245   | 0 | 1,245   | 0 | 18,207  | 0 | 0 | 0 | 668   | 08/26/2037 | 1FM..... |
| 47232D | DC | 3 | JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....  | 09/26/2012 | MBS Paydown 0.414185907..... |  | 4,032   | 4,032   | 3,113   | 3,208   | 0 | 77      | 0 | 77      | 0 | 4,032   | 0 | 0 | 0 | 166   | 08/26/2037 | 1FM..... |
| 47232D | DP | 4 | JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....  | 07/26/2012 | MBS Paydown 0.241753967..... |  | 105,390 | 105,390 | 105,390 | 105,390 | 0 | 0       | 0 | 0       | 0 | 105,390 | 0 | 0 | 0 | 1,710 | 09/26/2035 | 1FM..... |
| 47232D | DP | 4 | JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....  | 08/26/2012 | MBS Paydown 0.23100334.....  |  | 44,681  | 44,681  | 44,681  | 44,681  | 0 | 0       | 0 | 0       | 0 | 44,681  | 0 | 0 | 0 | 836   | 09/26/2035 | 1FM..... |
| 47232D | DP | 4 | JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....  | 09/26/2012 | MBS Paydown 0.198907802..... |  | 133,394 | 133,394 | 133,394 | 133,394 | 0 | 0       | 0 | 0       | 0 | 133,394 | 0 | 0 | 0 | 2,829 | 09/26/2035 | 1FM..... |
| 47232D | EC | 2 | JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....  | 06/26/2012 | Prior period adjustment..... |  | (439)   | (439)   | (400)   | 0       | 0 | 440     | 0 | 440     | 0 | (439)   | 0 | 0 | 0 | (11)  | 06/26/2037 | 1FM..... |

SCHEDULE D - PART 4

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

| 1       |        | 2  |   | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n          | 4<br><br>Disposal<br>Date | 5<br><br>Name of Purchaser   | 6<br><br>Number of<br>Shares of<br>Stock | 7<br><br>Consideration | 8<br><br>Par Value | 9<br><br>Actual Cost | 10<br><br>Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book/Adjusted Carrying Value                       |                                                             |                                                                                    |                                                         |                                                                  | 16<br><br>Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | 17<br><br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br><br>Realized<br>Gain<br>(Loss)<br>on<br>Disposal | 19<br><br>Total<br>Gain<br>(Loss)<br>on<br>Disposal | 20<br><br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | 21<br><br>Stated<br>Contractual<br>Maturity<br>Date | 22<br><br>NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
|---------|--------|----|---|-----------------------------------------------|---------------------------|------------------------------|------------------------------------------|------------------------|--------------------|----------------------|----------------------------------------------------------------|--------------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------------------|------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------------------|
|         |        |    |   |                                               |                           |                              |                                          |                        |                    |                      |                                                                | 11<br><br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br><br>Current<br>Year's<br>(Amortization)/<br>Accretion | 13<br><br>Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | 14<br><br>Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | 15<br><br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                                      |                                                                   |                                                        |                                                     |                                                                              |                                                     |                                                                        |
| QE05.16 | 47232D | EC | 2 | JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....  | 07/26/2012                | MBS Paydown 0.695494249..... |                                          | 15,447                 | 15,447             | 14,026               | 15,447                                                         | 0                                                            | (15,447)                                                    | 0                                                                                  | (15,447)                                                | 0                                                                | 15,447                                                               | 0                                                                 | 0                                                      | 0                                                   | 463                                                                          | 06/26/2037                                          | 1FM.....                                                               |
|         | 47232D | EC | 2 | JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....  | 08/26/2012                | MBS Paydown 0.607854588..... |                                          | 26,692                 | 26,692             | 24,237               | 26,692                                                         | 0                                                            | (26,692)                                                    | 0                                                                                  | (26,692)                                                | 0                                                                | 26,692                                                               | 0                                                                 | 0                                                      | 0                                                   | 913                                                                          | 06/26/2037                                          | 1FM.....                                                               |
|         | 47232D | EC | 2 | JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....  | 09/26/2012                | MBS Paydown 0.493251756..... |                                          | 34,904                 | 34,904             | 31,694               | 34,904                                                         | 0                                                            | (34,904)                                                    | 0                                                                                  | (34,904)                                                | 0                                                                | 34,904                                                               | 0                                                                 | 0                                                      | 0                                                   | 1,342                                                                        | 06/26/2037                                          | 1FM.....                                                               |
|         | 47232D | FF | 4 | JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36..... | 07/26/2012                | MBS Paydown 0.218176343..... |                                          | 19,188                 | 19,188             | 19,188               | 19,188                                                         | 0                                                            | 0                                                           | 0                                                                                  | 0                                                       | 0                                                                | 19,188                                                               | 0                                                                 | 0                                                      | 0                                                   | 723                                                                          | 12/26/2036                                          | 1FM.....                                                               |
|         | 47232D | FF | 4 | JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36..... | 08/26/2012                | MBS Paydown 0.206518899..... |                                          | 10,200                 | 10,200             | 10,200               | 10,200                                                         | 0                                                            | 0                                                           | 0                                                                                  | 0                                                       | 0                                                                | 10,200                                                               | 0                                                                 | 0                                                      | 0                                                   | 432                                                                          | 12/26/2036                                          | 1FM.....                                                               |
|         | 47232D | FF | 4 | JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36..... | 09/26/2012                | MBS Paydown 0.19085515.....  |                                          | 13,706                 | 13,706             | 13,706               | 13,706                                                         | 0                                                            | 0                                                           | 0                                                                                  | 0                                                       | 0                                                                | 13,706                                                               | 0                                                                 | 0                                                      | 0                                                   | 644                                                                          | 12/26/2036                                          | 1FM.....                                                               |
|         | 47232D | FM | 9 | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....  | 06/26/2012                | Prior period adjustment..... |                                          | 0                      | 19,737             | 3,891                | 0                                                              | 0                                                            | (64)                                                        | 0                                                                                  | (64)                                                    | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 392                                                                          | 06/26/2037                                          | 1FM.....                                                               |
|         | 47232D | FM | 9 | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....  | 08/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 798                | 157                  | 0                                                              | 0                                                            | (5)                                                         | 0                                                                                  | (5)                                                     | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 27                                                                           | 06/26/2037                                          | 1FM.....                                                               |
|         | 47232D | FM | 9 | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....  | 09/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 3,169              | 625                  | 0                                                              | 0                                                            | (20)                                                        | 0                                                                                  | (20)                                                    | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 122                                                                          | 06/26/2037                                          | 1FM.....                                                               |
|         | 47232Q | AA | 1 | JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....        | 07/26/2012                | MBS Paydown 0.547753373..... |                                          | 28,848                 | 28,848             | 28,037               | 28,037                                                         | 0                                                            | 27                                                          | 0                                                                                  | 27                                                      | 0                                                                | 28,848                                                               | 0                                                                 | 0                                                      | 0                                                   | 488                                                                          | 11/26/2037                                          | 1Z.....                                                                |
|         | 47232Q | AA | 1 | JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....        | 08/26/2012                | MBS Paydown 0.53902521.....  |                                          | 30,549                 | 30,549             | 29,689               | 29,689                                                         | 0                                                            | 46                                                          | 0                                                                                  | 46                                                      | 0                                                                | 30,549                                                               | 0                                                                 | 0                                                      | 0                                                   | 689                                                                          | 11/26/2037                                          | 1Z.....                                                                |
|         | 47232Q | AA | 1 | JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....        | 09/26/2012                | MBS Paydown 0.527688467..... |                                          | 39,679                 | 39,679             | 38,563               | 38,563                                                         | 0                                                            | 264                                                         | 0                                                                                  | 264                                                     | 0                                                                | 39,679                                                               | 0                                                                 | 0                                                      | 0                                                   | 1,118                                                                        | 11/26/2037                                          | 1Z.....                                                                |
|         | 47232V | AA | 0 | JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....  | 07/26/2012                | MBS Paydown 0.445063614..... |                                          | 11,260                 | 11,260             | 11,260               | 11,189                                                         | 0                                                            | 5                                                           | 0                                                                                  | 5                                                       | 0                                                                | 11,260                                                               | 0                                                                 | 0                                                      | 0                                                   | 451                                                                          | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AA | 0 | JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....  | 08/26/2012                | MBS Paydown 0.441146611..... |                                          | 7,681                  | 7,681              | 7,681                | 7,632                                                          | 0                                                            | 4                                                           | 0                                                                                  | 4                                                       | 0                                                                | 7,681                                                                | 0                                                                 | 0                                                      | 0                                                   | 346                                                                          | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AA | 0 | JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....  | 09/26/2012                | MBS Paydown 0.431739554..... |                                          | 18,446                 | 18,446             | 18,446               | 18,329                                                         | 0                                                            | 38                                                          | 0                                                                                  | 38                                                      | 0                                                                | 18,446                                                               | 0                                                                 | 0                                                      | 0                                                   | 924                                                                          | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AE | 2 | JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....  | 07/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 5,081              | 3,992                | 0                                                              | 0                                                            | 0                                                           | 0                                                                                  | 0                                                       | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 204                                                                          | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AE | 2 | JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....  | 08/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 8,562              | 6,727                | 0                                                              | 0                                                            | 0                                                           | 0                                                                                  | 0                                                       | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 386                                                                          | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AE | 2 | JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....  | 09/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 7,455              | 5,858                | 0                                                              | 0                                                            | 0                                                           | 0                                                                                  | 0                                                       | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 373                                                                          | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AF | 9 | JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....  | 07/26/2012                | MBS Paydown 0.445053304..... |                                          | 8,446                  | 8,446              | 8,446                | 8,404                                                          | 0                                                            | 3                                                           | 0                                                                                  | 3                                                       | 0                                                                | 8,446                                                                | 0                                                                 | 0                                                      | 0                                                   | 324                                                                          | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AF | 9 | JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....  | 08/26/2012                | MBS Paydown 0.441135849..... |                                          | 5,761                  | 5,761              | 5,761                | 5,733                                                          | 0                                                            | 2                                                           | 0                                                                                  | 2                                                       | 0                                                                | 5,761                                                                | 0                                                                 | 0                                                      | 0                                                   | 249                                                                          | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AF | 9 | JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....  | 09/26/2012                | MBS Paydown 0.431727707..... |                                          | 13,836                 | 13,836             | 13,836               | 13,767                                                         | 0                                                            | 12                                                          | 0                                                                                  | 12                                                      | 0                                                                | 13,836                                                               | 0                                                                 | 0                                                      | 0                                                   | 664                                                                          | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AK | 8 | JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....  | 06/26/2012                | Prior period adjustment..... |                                          | 0                      | 0                  | 0                    | 0                                                              | 0                                                            | (7)                                                         | 0                                                                                  | (7)                                                     | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 0                                                                            | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AK | 8 | JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....  | 07/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 3,811              | 3,344                | 0                                                              | 0                                                            | (2)                                                         | 0                                                                                  | (2)                                                     | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 128                                                                          | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AK | 8 | JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....  | 08/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 6,422              | 5,636                | 0                                                              | 0                                                            | (4)                                                         | 0                                                                                  | (4)                                                     | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 246                                                                          | 02/26/2037                                          | 1FM.....                                                               |
|         | 47232V | AW | 2 | JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....   | 07/26/2012                | MBS Paydown 0.611297154..... |                                          | 18,641                 | 18,641             | 17,065               | 16,915                                                         | 0                                                            | 172                                                         | 0                                                                                  | 172                                                     | 0                                                                | 18,641                                                               | 0                                                                 | 0                                                      | 0                                                   | 280                                                                          | 09/26/2035                                          | 1FM.....                                                               |
|         | 47232V | AW | 2 | JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....   | 08/26/2012                | MBS Paydown 0.603763124..... |                                          | 22,342                 | 22,342             | 20,453               | 20,272                                                         | 0                                                            | 242                                                         | 0                                                                                  | 242                                                     | 0                                                                | 22,342                                                               | 0                                                                 | 0                                                      | 0                                                   | 384                                                                          | 09/26/2035                                          | 1FM.....                                                               |
|         | 47232V | AW | 2 | JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....   | 09/26/2012                | MBS Paydown 0.595823206..... |                                          | 23,546                 | 23,546             | 21,554               | 21,365                                                         | 0                                                            | 297                                                         | 0                                                                                  | 297                                                     | 0                                                                | 23,546                                                               | 0                                                                 | 0                                                      | 0                                                   | 456                                                                          | 09/26/2035                                          | 1FM.....                                                               |
|         | 47232V | BA | 9 | JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....  | 06/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 0                  | 0                    | 0                                                              | 0                                                            | (54)                                                        | 0                                                                                  | (54)                                                    | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 0                                                                            | 09/26/2035                                          | 1FM.....                                                               |
|         | 47232V | BA | 9 | JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....  | 07/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 9,850              | 7,693                | 0                                                              | 0                                                            | (112)                                                       | 0                                                                                  | (112)                                                   | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 166                                                                          | 09/26/2035                                          | 1FM.....                                                               |
|         | 47232V | BA | 9 | JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....  | 08/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 801                | 625                  | 0                                                              | 0                                                            | (9)                                                         | 0                                                                                  | (9)                                                     | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 15                                                                           | 09/26/2035                                          | 1FM.....                                                               |
|         | 47232V | BA | 9 | JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....  | 09/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 7,874              | 6,150                | 0                                                              | 0                                                            | (89)                                                        | 0                                                                                  | (89)                                                    | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 167                                                                          | 09/26/2035                                          | 1FM.....                                                               |
|         | 47232V | BG | 6 | JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....   | 06/26/2012                | Prior period adjustment..... |                                          | 0                      | 0                  | 0                    | 0                                                              | 0                                                            | (5,638)                                                     | 0                                                                                  | (5,638)                                                 | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 0                                                                            | 11/26/2036                                          | 1FM.....                                                               |
|         | 47232V | BG | 6 | JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....   | 07/26/2012                | MBS Paydown 0.606423945..... |                                          | 35,667                 | 35,667             | 29,216               | 30,760                                                         | 0                                                            | 40                                                          | 0                                                                                  | 40                                                      | 0                                                                | 35,667                                                               | 0                                                                 | 0                                                      | 0                                                   | 222                                                                          | 11/26/2036                                          | 1FM.....                                                               |
|         | 47232V | BG | 6 | JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....   | 08/26/2012                | MBS Paydown 0.591567952..... |                                          | 104,947                | 104,947            | 85,966               | 90,511                                                         | 0                                                            | 117                                                         | 0                                                                                  | 117                                                     | 0                                                                | 104,947                                                              | 0                                                                 | 0                                                      | 0                                                   | 734                                                                          | 11/26/2036                                          | 1FM.....                                                               |
|         | 47232V | BG | 6 | JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....   | 09/26/2012                | MBS Paydown 0.586436109..... |                                          | 36,253                 | 36,253             | 29,696               | 31,266                                                         | 0                                                            | 41                                                          | 0                                                                                  | 41                                                      | 0                                                                | 36,253                                                               | 0                                                                 | 0                                                      | 0                                                   | 281                                                                          | 11/26/2036                                          | 1FM.....                                                               |
|         | 47232V | BL | 5 | JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....   | 07/26/2012                | Pass-Through Loss.....       |                                          | 0                      | 34,195             | 2,284                | 0                                                              | 0                                                            | 0                                                           | 0                                                                                  | 0                                                       | 0                                                                | 0                                                                    | 0                                                                 | 0                                                      | 0                                                   | 211                                                                          | 11/26/2036                                          | 1FM.....                                                               |



SCHEDULE D - PART 4

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

| 1                       |    |   | 2                                             |       | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                            | 5                 | 6                               | 7             | 8            | 9            | 10                                                   | Change in Book/Adjusted Carrying Value                       |                                                             |                                                                                    |                                                         |                                                                  | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|----|---|-----------------------------------------------|-------|--------------------------------------|------------------------------|-------------------|---------------------------------|---------------|--------------|--------------|------------------------------------------------------|--------------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
| CUSIP<br>Identification |    |   | Description                                   |       |                                      | Disposal<br>Date             | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value    | Actual Cost  | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | 11<br><br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br><br>Current<br>Year's<br>(Amortization)/<br>Accretion | 13<br><br>Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | 14<br><br>Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | 15<br><br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 47232V                  | BL | 5 | JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....   | ..... | 08/26/2012                           | Pass-Through Loss.....       | .....             | .....                           | .....0        | .....60,786  | .....4,060   | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....422                                                           | 11/26/2036                                | 1FM.....                                                     |
| 47232V                  | BL | 5 | JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....   | ..... | 09/26/2012                           | Pass-Through Loss.....       | .....             | .....                           | .....0        | .....46,352  | .....3,096   | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....357                                                           | 11/26/2036                                | 1FM.....                                                     |
| 47232V                  | BM | 3 | JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....  | ..... | 07/26/2012                           | MBS Paydown 0.445476883..... | .....             | .....12,081                     | .....12,081   | .....12,081  | .....11,992  | .....0                                               | .....10                                                      | .....0                                                      | .....10                                                                            | .....0                                                  | .....12,081                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....448                                                           | 11/26/2036                                | 1FM.....                                                     |
| 47232V                  | BM | 3 | JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....  | ..... | 08/26/2012                           | MBS Paydown 0.432325581..... | .....             | .....35,723                     | .....35,723   | .....35,723  | .....35,459  | .....0                                               | .....126                                                     | .....0                                                      | .....126                                                                           | .....0                                                  | .....35,723                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....1,490                                                         | 11/26/2036                                | 1FM.....                                                     |
| 47232V                  | BM | 3 | JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....  | ..... | 09/26/2012                           | MBS Paydown 0.42774205.....  | .....             | .....12,450                     | .....12,450   | .....12,450  | .....12,358  | .....0                                               | .....14                                                      | .....0                                                      | .....14                                                                            | .....0                                                  | .....12,450                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....577                                                           | 11/26/2036                                | 1FM.....                                                     |
| 47232V                  | BU | 5 | JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....  | ..... | 07/26/2012                           | MBS Paydown 0.430500871..... | .....             | .....90,361                     | .....90,361   | .....90,361  | .....90,361  | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....90,361                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....2,664                                                         | 11/26/2037                                | 1FM.....                                                     |
| 47232V                  | BU | 5 | JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....  | ..... | 08/26/2012                           | MBS Paydown 0.248580211..... | .....             | .....139,091                    | .....139,091  | .....139,091 | .....139,091 | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....139,091                                                     | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....4,597                                                         | 11/26/2037                                | 1FM.....                                                     |
| 47232V                  | BU | 5 | JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....  | ..... | 09/26/2012                           | MBS Paydown 0.204565038..... | .....             | .....33,653                     | .....33,653   | .....33,653  | .....33,653  | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....33,653                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....1,227                                                         | 11/26/2037                                | 1FM.....                                                     |
| 47232V                  | BY | 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....  | ..... | 08/26/2012                           | Pass-Through Loss.....       | .....             | .....17,405                     | .....5,320    | .....5,320   | .....0       | .....0                                               | .....1,206                                                   | .....0                                                      | .....1,206                                                                         | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....576                                                           | 11/26/2037                                | 1FM.....                                                     |
| 47232V                  | BY | 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....  | ..... | 09/26/2012                           | Pass-Through Loss.....       | .....             | .....14,089                     | .....4,307    | .....4,307   | .....0       | .....0                                               | .....1,139                                                   | .....0                                                      | .....1,139                                                                         | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....514                                                           | 11/26/2037                                | 1FM.....                                                     |
| 47232V                  | BZ | 4 | JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36..... | ..... | 07/26/2012                           | MBS Paydown 0.121231661..... | .....             | .....15,558                     | .....15,558   | .....15,558  | .....15,558  | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....15,558                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....545                                                           | 07/26/2036                                | 1FM.....                                                     |
| 47232V                  | BZ | 4 | JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36..... | ..... | 08/26/2012                           | MBS Paydown 0.10422305.....  | .....             | .....27,350                     | .....27,350   | .....27,350  | .....27,350  | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....27,350                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....1,094                                                         | 07/26/2036                                | 1FM.....                                                     |
| 47232V                  | BZ | 4 | JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36..... | ..... | 09/26/2012                           | MBS Paydown 0.100095436..... | .....             | .....6,637                      | .....6,637    | .....6,637   | .....6,637   | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....6,637                                                       | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....299                                                           | 07/26/2036                                | 1FM.....                                                     |
| 47232V                  | CE | 0 | JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36..... | ..... | 07/26/2012                           | Pass-Through Loss.....       | .....             | .....9,458                      | .....1,744    | .....1,744   | .....0       | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....331                                                           | 07/26/2036                                | 1FM.....                                                     |
| 47232V                  | CE | 0 | JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36..... | ..... | 08/26/2012                           | Pass-Through Loss.....       | .....             | .....13,942                     | .....2,570    | .....2,570   | .....0       | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....558                                                           | 07/26/2036                                | 1FM.....                                                     |
| 47232V                  | CE | 0 | JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36..... | ..... | 09/26/2012                           | Pass-Through Loss.....       | .....             | .....10,735                     | .....1,979    | .....1,979   | .....0       | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....483                                                           | 07/26/2036                                | 1FM.....                                                     |
| 47232V                  | CF | 7 | JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....  | ..... | 07/26/2012                           | MBS Paydown 0.222828567..... | .....             | .....9,684                      | .....9,684    | .....9,684   | .....9,684   | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....9,684                                                       | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....309                                                           | 04/26/2037                                | 1FM.....                                                     |
| 47232V                  | CF | 7 | JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....  | ..... | 08/26/2012                           | MBS Paydown 0.220532231..... | .....             | .....5,207                      | .....5,207    | .....5,207   | .....5,207   | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....5,207                                                       | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....189                                                           | 04/26/2037                                | 1FM.....                                                     |
| 47232V                  | CF | 7 | JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....  | ..... | 09/26/2012                           | MBS Paydown 0.214374659..... | .....             | .....13,963                     | .....13,963   | .....13,963  | .....13,963  | .....0                                               | .....0                                                       | .....0                                                      | .....0                                                                             | .....0                                                  | .....13,963                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....564                                                           | 04/26/2037                                | 1FM.....                                                     |
| 47232V                  | DR | 0 | JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36..... | ..... | 07/26/2012                           | MBS Paydown 0.575882555..... | .....             | .....11,487                     | .....11,487   | .....11,487  | .....11,621  | .....0                                               | .....(17)                                                    | .....0                                                      | .....(17)                                                                          | .....0                                                  | .....11,487                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....402                                                           | 04/26/2036                                | 1FM.....                                                     |
| 47232V                  | DR | 0 | JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36..... | ..... | 08/26/2012                           | MBS Paydown 0.566280546..... | .....             | .....13,241                     | .....13,241   | .....13,241  | .....13,395  | .....0                                               | .....(50)                                                    | .....0                                                      | .....(50)                                                                          | .....0                                                  | .....13,241                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....530                                                           | 04/26/2036                                | 1FM.....                                                     |
| 47232V                  | DR | 0 | JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36..... | ..... | 09/26/2012                           | MBS Paydown 0.560906603..... | .....             | .....7,411                      | .....7,411    | .....7,411   | .....7,497   | .....0                                               | .....(9)                                                     | .....0                                                      | .....(9)                                                                           | .....0                                                  | .....7,411                                                       | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....333                                                           | 04/26/2036                                | 1FM.....                                                     |
| 47232V                  | DV | 1 | JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36..... | ..... | 06/26/2012                           | Prior period adjustment..... | .....             | .....0                          | .....0        | .....0       | .....0       | .....0                                               | .....(26)                                                    | .....0                                                      | .....(26)                                                                          | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 04/26/2036                                | 1FM.....                                                     |
| 47232V                  | DV | 1 | JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36..... | ..... | 07/26/2012                           | Pass-Through Loss.....       | .....             | .....3,173                      | .....1,418    | .....1,418   | .....0       | .....0                                               | .....(7)                                                     | .....0                                                      | .....(7)                                                                           | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....111                                                           | 04/26/2036                                | 1FM.....                                                     |
| 47232V                  | DV | 1 | JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36..... | ..... | 08/26/2012                           | Pass-Through Loss.....       | .....             | .....4,707                      | .....2,103    | .....2,103   | .....0       | .....0                                               | .....(10)                                                    | .....0                                                      | .....(10)                                                                          | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....188                                                           | 04/26/2036                                | 1FM.....                                                     |
| 47232V                  | DV | 1 | JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36..... | ..... | 09/26/2012                           | Pass-Through Loss.....       | .....             | .....4,060                      | .....1,814    | .....1,814   | .....0       | .....0                                               | .....(9)                                                     | .....0                                                      | .....(9)                                                                           | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....183                                                           | 04/26/2036                                | 1FM.....                                                     |
| 47232V                  | DZ | 2 | JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36..... | ..... | 07/26/2012                           | MBS Paydown 0.504434028..... | .....             | .....16,306                     | .....16,306   | .....16,306  | .....16,212  | .....0                                               | .....6                                                       | .....0                                                      | .....6                                                                             | .....0                                                  | .....16,306                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....571                                                           | 03/26/2036                                | 1FM.....                                                     |
| 47232V                  | DZ | 2 | JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36..... | ..... | 08/26/2012                           | MBS Paydown 0.494695295..... | .....             | .....19,528                     | .....19,528   | .....19,528  | .....19,414  | .....0                                               | .....31                                                      | .....0                                                      | .....31                                                                            | .....0                                                  | .....19,528                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....781                                                           | 03/26/2036                                | 1FM.....                                                     |
| 47232V                  | DZ | 2 | JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36..... | ..... | 09/26/2012                           | MBS Paydown 0.480871157..... | .....             | .....27,720                     | .....27,720   | .....27,720  | .....27,559  | .....0                                               | .....52                                                      | .....0                                                      | .....52                                                                            | .....0                                                  | .....27,720                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....1,247                                                         | 03/26/2036                                | 1FM.....                                                     |
| 47232V                  | EC | 2 | JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37..... | ..... | 07/26/2012                           | MBS Paydown 0.40953735.....  | .....             | .....10,288                     | .....10,288   | .....10,371  | .....10,346  | .....0                                               | .....(15)                                                    | .....0                                                      | .....(15)                                                                          | .....0                                                  | .....10,288                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....360                                                           | 03/26/2037                                | 1FM.....                                                     |
| 47232V                  | EC | 2 | JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37..... | ..... | 08/26/2012                           | MBS Paydown 0.396145251..... | .....             | .....18,738                     | .....18,738   | .....18,889  | .....18,845  | .....0                                               | .....(104)                                                   | .....0                                                      | .....(104)                                                                         | .....0                                                  | .....18,738                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....749                                                           | 03/26/2037                                | 1FM.....                                                     |
| 47232V                  | EC | 2 | JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37..... | ..... | 09/26/2012                           | MBS Paydown 0.378264364..... | .....             | .....25,019                     | .....25,019   | .....25,220  | .....25,162  | .....0                                               | .....(175)                                                   | .....0                                                      | .....(175)                                                                         | .....0                                                  | .....25,019                                                      | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....1,126                                                         | 03/26/2037                                | 1FM.....                                                     |
| 47232V                  | EH | 1 | JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37..... | ..... | 06/26/2012                           | Prior period adjustment..... | .....             | .....0                          | .....0        | .....0       | .....0       | .....0                                               | .....(42)                                                    | .....0                                                      | .....(42)                                                                          | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 03/26/2037                                | 1FM.....                                                     |
| 47232V                  | EH | 1 | JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37..... | ..... | 07/26/2012                           | Pass-Through Loss.....       | .....             | .....9,503                      | .....9,580    | .....9,580   | .....0       | .....0                                               | .....(37)                                                    | .....0                                                      | .....(37)                                                                          | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....319                                                           | 03/26/2037                                | 1FM.....                                                     |
| 47232V                  | EH | 1 | JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37..... | ..... | 08/26/2012                           | Pass-Through Loss.....       | .....             | .....13,019                     | .....13,124   | .....13,124  | .....0       | .....0                                               | .....(50)                                                    | .....0                                                      | .....(50)                                                                          | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....502                                                           | 03/26/2037                                | 1FM.....                                                     |
| 47232V                  | EH | 1 | JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37..... | ..... | 09/26/2012                           | Pass-Through Loss.....       | .....             | .....10,487                     | .....10,572   | .....10,572  | .....0       | .....0                                               | .....(41)                                                    | .....0                                                      | .....(41)                                                                          | .....0                                                  | .....0                                                           | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....457                                                           | 03/26/2037                                | 1FM.....                                                     |

SCHEDULE D - PART 4

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

| 1                       | 2           |      | 3                                             | 4                | 5                            | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|------|-----------------------------------------------|------------------|------------------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |      |                                               |                  |                              |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |      | F<br>o<br>r<br>e<br>i<br>g<br>n               | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| QE05.18                 | 47232V      | EJ 7 | JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37..... | 07/26/2012       | MBS Paydown 0.309689509..... |                                 | 14,543        | 14,543    | 14,761      | 14,700                                               | 0                                                  | (26)                                              | 0                                                                        | (26)                                          | 0                                                      | 14,543                                                     | 0                                                       | 0                                            | 0                                         | 488                                                                | 04/26/2037                                | 1FM.....                                                     |
|                         | 47232V      | EJ 7 | JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37..... | 08/26/2012       | MBS Paydown 0.300820912..... |                                 | 14,558        | 14,558    | 14,776      | 14,715                                               | 0                                                  | (33)                                              | 0                                                                        | (33)                                          | 0                                                      | 14,558                                                     | 0                                                       | 0                                            | 0                                         | 558                                                                | 04/26/2037                                | 1FM.....                                                     |
|                         | 47232V      | EJ 7 | JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37..... | 09/26/2012       | MBS Paydown 0.292640934..... |                                 | 13,428        | 13,428    | 13,629      | 13,573                                               | 0                                                  | (50)                                              | 0                                                                        | (50)                                          | 0                                                      | 13,428                                                     | 0                                                       | 0                                            | 0                                         | 579                                                                | 04/26/2037                                | 1FM.....                                                     |
|                         | 47232V      | EP 3 | JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37..... | 06/26/2012       | Prior period adjustment..... |                                 | 0             | 0         | 0           | 0                                                    | 0                                                  | (105)                                             | 0                                                                        | (105)                                         | 0                                                      | 0                                                          | 0                                                       | 0                                            | 0                                         | 0                                                                  | 04/26/2037                                | 1FM.....                                                     |
|                         | 47232V      | EP 3 | JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37..... | 07/26/2012       | Pass-Through Loss.....       |                                 | 0             | 13,071    | 13,267      | 0                                                    | 0                                                  | (39)                                              | 0                                                                        | (39)                                          | 0                                                      | 0                                                          | 0                                                       | 0                                            | 0                                         | 438                                                                | 04/26/2037                                | 1FM.....                                                     |
|                         | 47232V      | EP 3 | JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37..... | 08/26/2012       | Pass-Through Loss.....       |                                 | 0             | 15,243    | 15,471      | 0                                                    | 0                                                  | (45)                                              | 0                                                                        | (45)                                          | 0                                                      | 0                                                          | 0                                                       | 0                                            | 0                                         | 584                                                                | 04/26/2037                                | 1FM.....                                                     |
|                         | 47232V      | EP 3 | JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37..... | 09/26/2012       | Pass-Through Loss.....       |                                 | 0             | 7,429     | 7,539       | 0                                                    | 0                                                  | (22)                                              | 0                                                                        | (22)                                          | 0                                                      | 0                                                          | 0                                                       | 0                                            | 0                                         | 320                                                                | 04/26/2037                                | 1FM.....                                                     |
|                         | 47232V      | EW 8 | JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....    | 07/26/2012       | MBS Paydown 0.225505872..... |                                 | 22,907        | 22,907    | 22,907      | 22,907                                               | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 22,907                                                     | 0                                                       | 0                                            | 0                                         | 735                                                                | 02/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | EW 8 | JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....    | 08/26/2012       | MBS Paydown 0.222542122..... |                                 | 6,245         | 6,245     | 6,245       | 6,245                                                | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 6,245                                                      | 0                                                       | 0                                            | 0                                         | 229                                                                | 02/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | EW 8 | JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....    | 09/26/2012       | MBS Paydown 0.215686858..... |                                 | 14,445        | 14,445    | 14,445      | 14,445                                               | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 14,445                                                     | 0                                                       | 0                                            | 0                                         | 596                                                                | 02/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | FB 3 | JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36..... | 07/26/2012       | Pass-Through Loss.....       |                                 | 0             | 13,476    | 1,876       | 0                                                    | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 0                                                          | 0                                                       | 0                                            | 0                                         | 432                                                                | 02/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | FB 3 | JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36..... | 08/26/2012       | Pass-Through Loss.....       |                                 | 0             | 10,451    | 1,455       | 0                                                    | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 0                                                          | 0                                                       | 0                                            | 0                                         | 383                                                                | 02/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | FB 3 | JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36..... | 09/26/2012       | Pass-Through Loss.....       |                                 | 0             | 10,876    | 1,514       | 0                                                    | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 0                                                          | 0                                                       | 0                                            | 0                                         | 449                                                                | 02/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | FD 9 | JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....  | 07/26/2012       | MBS Paydown 0.678945841..... |                                 | 53,283        | 53,283    | 53,283      | 53,128                                               | 0                                                  | (25)                                              | 0                                                                        | (25)                                          | 0                                                      | 53,283                                                     | 0                                                       | 0                                            | 0                                         | 1,632                                                              | 01/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | FD 9 | JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....  | 08/26/2012       | MBS Paydown 0.630776503..... |                                 | 9,688         | 9,688     | 9,688       | 9,660                                                | 0                                                  | 11                                                | 0                                                                        | 11                                            | 0                                                      | 9,688                                                      | 0                                                       | 0                                            | 0                                         | 339                                                                | 01/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | FD 9 | JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....  | 09/26/2012       | MBS Paydown 0.626952626..... |                                 | 769           | 769       | 769         | 767                                                  | 0                                                  | 1                                                 | 0                                                                        | 1                                             | 0                                                      | 769                                                        | 0                                                       | 0                                            | 0                                         | 30                                                                 | 01/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | FK 3 | JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....    | 07/26/2012       | MBS Paydown 0.300328309..... |                                 | 53,328        | 53,328    | 53,328      | 53,053                                               | 0                                                  | 45                                                | 0                                                                        | 45                                            | 0                                                      | 53,328                                                     | 0                                                       | 0                                            | 0                                         | 1,617                                                              | 06/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | FK 3 | JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....    | 08/26/2012       | MBS Paydown 0.283987747..... |                                 | 53,328        | 53,328    | 53,328      | 53,053                                               | 0                                                  | (105)                                             | 0                                                                        | (105)                                         | 0                                                      | 53,328                                                     | 0                                                       | 0                                            | 0                                         | 1,845                                                              | 06/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | FK 3 | JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....    | 09/26/2012       | MBS Paydown 0.267647185..... |                                 | 53,328        | 53,328    | 53,328      | 53,053                                               | 0                                                  | (47)                                              | 0                                                                        | (47)                                          | 0                                                      | 53,328                                                     | 0                                                       | 0                                            | 0                                         | 2,073                                                              | 06/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | FU 1 | JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....     | 07/26/2012       | MBS Paydown 0.466048631..... |                                 | 29,524        | 29,524    | 23,524      | 26,033                                               | 0                                                  | 744                                               | 0                                                                        | 744                                           | 0                                                      | 29,524                                                     | 0                                                       | 0                                            | 0                                         | 157                                                                | 01/26/2047                                | 1FM.....                                                     |
|                         | 47232V      | FU 1 | JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....     | 08/26/2012       | MBS Paydown 0.44408264.....  |                                 | 63,984        | 63,984    | 50,981      | 56,419                                               | 0                                                  | 4,427                                             | 0                                                                        | 4,427                                         | 0                                                      | 63,984                                                     | 0                                                       | 0                                            | 0                                         | 388                                                                | 01/26/2047                                | 1FM.....                                                     |
|                         | 47232V      | FU 1 | JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....     | 09/26/2012       | MBS Paydown 0.437547142..... |                                 | 19,037        | 19,037    | 15,168      | 16,786                                               | 0                                                  | 502                                               | 0                                                                        | 502                                           | 0                                                      | 19,037                                                     | 0                                                       | 0                                            | 0                                         | 129                                                                | 01/26/2047                                | 1FM.....                                                     |
|                         | 47232V      | GC 0 | JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....  | 07/26/2012       | MBS Paydown 0.455520894..... |                                 | 21,273        | 21,273    | 21,273      | 21,049                                               | 0                                                  | 257                                               | 0                                                                        | 257                                           | 0                                                      | 21,273                                                     | 0                                                       | 0                                            | 0                                         | 714                                                                | 02/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | GC 0 | JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....  | 08/26/2012       | MBS Paydown 0.43404573.....  |                                 | 13,516        | 13,516    | 13,516      | 13,374                                               | 0                                                  | 163                                               | 0                                                                        | 163                                           | 0                                                      | 13,516                                                     | 0                                                       | 0                                            | 0                                         | 518                                                                | 02/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | GC 0 | JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....  | 09/26/2012       | MBS Paydown 0.425763134..... |                                 | 5,213         | 5,213     | 5,213       | 5,158                                                | 0                                                  | 63                                                | 0                                                                        | 63                                            | 0                                                      | 5,213                                                      | 0                                                       | 0                                            | 0                                         | 225                                                                | 02/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | GG 1 | JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....  | 07/26/2012       | Pass-Through Loss.....       |                                 | 0             | 4,375     | 3,374       | 0                                                    | 0                                                  | (19)                                              | 0                                                                        | (19)                                          | 0                                                      | 0                                                          | 0                                                       | 0                                            | 0                                         | 147                                                                | 02/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | GG 1 | JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....  | 08/26/2012       | Pass-Through Loss.....       |                                 | 0             | 369       | 285         | 0                                                    | 0                                                  | (2)                                               | 0                                                                        | (2)                                           | 0                                                      | 0                                                          | 0                                                       | 0                                            | 0                                         | 14                                                                 | 02/26/2036                                | 1FM.....                                                     |
|                         | 47232V      | GG 1 | JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....  | 09/26/2012       | Pass-Through Loss.....       |                                 | 0             | 4,383     | 3,380       | 0                                                    | 0                                                  | (27)                                              | 0                                                                        | (27)                                          | 0                                                      | 0                                                          | 0                                                       | 0                                            | 0                                         | 189                                                                | 02/26/2036                                | 1FM.....                                                     |
|                         | 477700      | ZZ 4 | JOBSON MEDICAL T/L L+900 12/31/2014.....      | 07/10/2012       | Paydown 100.0.....           |                                 | 150           | 150       | 97          | 97                                                   | 0                                                  | 52                                                | 0                                                                        | 52                                            | 0                                                      | 150                                                        | 0                                                       | 0                                            | 0                                         | 5                                                                  | 12/31/2014                                | 4Z.....                                                      |
|                         | 477700      | ZZ 4 | JOBSON MEDICAL T/L L+900 12/31/2014.....      | 08/07/2012       | Paydown 100.0.....           |                                 | 150           | 150       | 97          | 97                                                   | 0                                                  | 52                                                | 0                                                                        | 52                                            | 0                                                      | 150                                                        | 0                                                       | 0                                            | 0                                         | 6                                                                  | 12/31/2014                                | 4Z.....                                                      |
|                         | 477700      | ZZ 4 | JOBSON MEDICAL T/L L+900 12/31/2014.....      | 08/14/2012       | Paydown 100.0.....           |                                 | 150           | 150       | 97          | 97                                                   | 0                                                  | 52                                                | 0                                                                        | 52                                            | 0                                                      | 150                                                        | 0                                                       | 0                                            | 0                                         | 6                                                                  | 12/31/2014                                | 4Z.....                                                      |
|                         | 477700      | ZZ 4 | JOBSON MEDICAL T/L L+900 12/31/2014.....      | 09/28/2012       | Paydown 100.0.....           |                                 | 13,067        | 13,067    | 8,493       | 8,493                                                | 0                                                  | 4,571                                             | 0                                                                        | 4,571                                         | 0                                                      | 13,067                                                     | 0                                                       | 0                                            | 0                                         | 701                                                                | 12/31/2014                                | 4Z.....                                                      |
|                         | 493268      | AY 2 | KSLT 2000-B A2 ABS FLT 07/25/29.....          | 07/25/2012       | MBS Paydown 0.21393046.....  |                                 | 13,533        | 13,533    | 10,962      | 2,960                                                | 2,679                                              | (0)                                               | 0                                                                        | 2,679                                         | 0                                                      | 13,533                                                     | 0                                                       | 0                                            | 0                                         | 81                                                                 | 07/25/2029                                | 4AM.....                                                     |
|                         | 49327H      | AE 5 | KSLT 2006-A 2A2 ABS FLT 06/27/2025.....       | 09/27/2012       | MBS Paydown 0.173215823..... |                                 | 85,513        | 85,513    | 61,569      | 76,309                                               | 0                                                  | 8,856                                             | 0                                                                        | 8,856                                         | 0                                                      | 85,513                                                     | 0                                                       | 0                                            | 0                                         | 380                                                                | 06/27/2025                                | 1FE.....                                                     |
|                         | 52519S      | AD 5 | LABMH 2001-B A4 SEQ 5.27 9/15/18.....         | 07/15/2012       | MBS Paydown 0.234961504..... |                                 | 41,206        | 41,206    | 41,193      | 39,757                                               | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 41,206                                                     | 0                                                       | 0                                            | 0                                         | 1,267                                                              | 09/15/2018                                | 1AM.....                                                     |
|                         | 52519S      | AD 5 | LABMH 2001-B A4 SEQ 5.27 9/15/18.....         | 08/15/2012       | MBS Paydown 0.230090279..... |                                 | 48,712        | 48,712    | 48,697      | 47,000                                               | 0                                                  | 0                                                 | 0                                                                        | 0                                             | 0                                                      | 48,712                                                     | 0                                                       | 0                                            | 0                                         | 1,711                                                              | 09/15/2018                                | 1AM.....                                                     |

SCHEDULE D - PART 4

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

| 1                       | 2           |  |  | 4                                           | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|--|---------------------------------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |  |                                             |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  |  | For<br>e<br>i<br>g<br>n<br>Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

QE05.19

|        |    |   |                                              |            |                              |  |           |           |           |           |    |          |   |          |   |           |   |   |   |         |            |          |
|--------|----|---|----------------------------------------------|------------|------------------------------|--|-----------|-----------|-----------|-----------|----|----------|---|----------|---|-----------|---|---|---|---------|------------|----------|
| 52519S | AD | 5 | LABMH 2001-B A4 SEQ 5.27 9/15/18.....        | 09/15/2012 | MBS Paydown 0.225825449..... |  | 42,648    | 42,648    | 42,635    | 41,149    | 0  | 0        | 0 | 0        | 0 | 42,648    | 0 | 0 | 0 | 1,686   | 09/15/2018 | 1AM..... |
| 52520M | BS | 1 | LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....  | 07/25/2012 | MBS Paydown 0.685301606..... |  | 26,716    | 26,716    | 19,236    | 19,957    | 0  | 1,308    | 0 | 1,308    | 0 | 26,716    | 0 | 0 | 0 | 146     | 12/25/2035 | 1FM..... |
| 52520M | BS | 1 | LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....  | 08/25/2012 | MBS Paydown 0.678860479..... |  | 32,206    | 32,206    | 23,188    | 24,057    | 0  | 2,787    | 0 | 2,787    | 0 | 32,206    | 0 | 0 | 0 | 200     | 12/25/2035 | 1FM..... |
| 52520M | BS | 1 | LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....  | 09/25/2012 | MBS Paydown 0.669337787..... |  | 47,613    | 47,613    | 34,282    | 35,567    | 0  | 6,713    | 0 | 6,713    | 0 | 47,613    | 0 | 0 | 0 | 333     | 12/25/2035 | 1FM..... |
| 52521R | AC | 5 | LMT 2007-5 1A1 SEQ FLT 6/25/2037.....        | 06/25/2012 | Prior period adjustment..... |  | 493       | 0         | 0         | 0         | 0  | (17,776) | 0 | (17,776) | 0 | 493       | 0 | 0 | 0 | 108     | 06/25/2037 | 1FM..... |
| 52521R | AC | 5 | LMT 2007-5 1A1 SEQ FLT 6/25/2037.....        | 07/25/2012 | MBS Paydown 0.37430278.....  |  | 23,039    | 23,039    | 15,667    | 12,569    | 0  | 10,873   | 0 | 10,873   | 0 | 23,039    | 0 | 0 | 0 | 122     | 06/25/2037 | 1FM..... |
| 52521R | AC | 5 | LMT 2007-5 1A1 SEQ FLT 6/25/2037.....        | 08/25/2012 | MBS Paydown 0.3692893.....   |  | 35,094    | 35,094    | 23,864    | 19,146    | 0  | 16,601   | 0 | 16,601   | 0 | 35,094    | 0 | 0 | 0 | 211     | 06/25/2037 | 1FM..... |
| 52521R | AC | 5 | LMT 2007-5 1A1 SEQ FLT 6/25/2037.....        | 09/25/2012 | MBS Paydown 0.36265493.....  |  | 37,838    | 37,838    | 25,730    | 25,336    | 0  | 17,997   | 0 | 17,997   | 0 | 37,838    | 0 | 0 | 0 | 256     | 06/25/2037 | 1FM..... |
| 52521R | AC | 5 | LMT 2007-5 1A1 SEQ FLT 6/25/2037.....        | 09/25/2012 | Pass-Through Loss.....       |  | 0         | 8,604     | 5,850     | 0         | 0  | 17,997   | 0 | 17,997   | 0 | 0         | 0 | 0 | 0 | 58      | 06/25/2037 | 1FM..... |
| 525221 | AS | 6 | LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035..... | 07/25/2012 | MBS Paydown 0.617517438..... |  | 61,492    | 61,492    | 54,497    | 58,057    | 0  | 728      | 0 | 728      | 0 | 61,492    | 0 | 0 | 0 | 2,188   | 09/25/2035 | 1FM..... |
| 525221 | AS | 6 | LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035..... | 08/25/2012 | MBS Paydown 0.589899644..... |  | 193,325   | 193,325   | 171,334   | 182,525   | 0  | 7,368    | 0 | 7,368    | 0 | 193,325   | 0 | 0 | 0 | 7,862   | 09/25/2035 | 1FM..... |
| 525221 | AS | 6 | LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035..... | 09/25/2012 | MBS Paydown 0.571437032..... |  | 129,238   | 129,238   | 114,537   | 122,019   | 0  | 3,947    | 0 | 3,947    | 0 | 129,238   | 0 | 0 | 0 | 5,910   | 09/25/2035 | 1FM..... |
| 525241 | AL | 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....      | 06/25/2012 | Prior period adjustment..... |  | 0         | 0         | 0         | 0         | 0  | (2,362)  | 0 | (2,362)  | 0 | 0         | 0 | 0 | 0 | 0       | 01/25/2037 | 1FM..... |
| 525241 | AL | 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....      | 07/25/2012 | MBS Paydown 0.427137765..... |  | 952       | 952       | 619       | 769       | 0  | 190      | 0 | 190      | 0 | 952       | 0 | 0 | 0 | 28      | 01/25/2037 | 1FM..... |
| 525241 | AL | 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....      | 07/25/2012 | Pass-Through Loss.....       |  | 0         | 2,540     | 1,651     | 0         | 0  | 0        | 0 | 0        | 0 | 0         | 0 | 0 | 0 | 74      | 01/25/2037 | 1FM..... |
| 525241 | AL | 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....      | 08/25/2012 | MBS Paydown 0.423544758..... |  | 1,611     | 1,611     | 1,047     | 1,582     | 0  | 392      | 0 | 392      | 0 | 1,611     | 0 | 0 | 0 | 54      | 01/25/2037 | 1FM..... |
| 525241 | AL | 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....      | 08/25/2012 | Pass-Through Loss.....       |  | 0         | 5,575     | 3,624     | 0         | 0  | 0        | 0 | 0        | 0 | 0         | 0 | 0 | 0 | 188     | 01/25/2037 | 1FM..... |
| 525241 | AL | 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....      | 09/25/2012 | MBS Paydown 0.419226027..... |  | 6,628     | 6,628     | 4,308     | 1,901     | 0  | 471      | 0 | 471      | 0 | 6,628     | 0 | 0 | 0 | 250     | 01/25/2037 | 1FM..... |
| 525241 | AL | 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....      | 09/25/2012 | Pass-Through Loss.....       |  | 0         | 2,011     | 1,306     | 0         | 0  | 0        | 0 | 0        | 0 | 0         | 0 | 0 | 0 | 76      | 01/25/2037 | 1FM..... |
| 52525F | AA | 1 | LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....  | 07/25/2012 | MBS Paydown 0.428507161..... |  | 145,094   | 145,094   | 123,330   | 124,749   | 0  | 14,194   | 0 | 14,194   | 0 | 145,094   | 0 | 0 | 0 | 4,913   | 07/25/2047 | 1FM..... |
| 52525F | AA | 1 | LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....  | 08/25/2012 | MBS Paydown 0.427896601..... |  | 3,053     | 3,053     | 2,595     | 2,625     | 0  | 29       | 0 | 29       | 0 | 3,053     | 0 | 0 | 0 | 118     | 07/25/2047 | 1FM..... |
| 52525F | AA | 1 | LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....  | 09/25/2012 | MBS Paydown 0.427252839..... |  | 3,219     | 3,219     | 2,736     | 2,767     | 0  | 32       | 0 | 32       | 0 | 3,219     | 0 | 0 | 0 | 140     | 07/25/2047 | 1FM..... |
| 54323M | AJ | 7 | LONGVIEW POWER TL FAC L+475 2/28/14.....     | 09/28/2012 | Paydown 100.0.....           |  | 2,167     | 2,167     | 2,167     | 1,955     | 81 | 41       | 0 | 122      | 0 | 2,167     | 0 | 0 | 0 | 42      | 02/28/2014 | 4FE..... |
| 55259P | AC | 0 | MARSHALL & ILSLEY BK 5.25 9-04-12.....       | 09/04/2012 | Maturity 100.0.....          |  | 2,780,000 | 2,780,000 | 2,757,315 | 2,777,258 | 0  | 2,742    | 0 | 2,742    | 0 | 2,780,000 | 0 | 0 | 0 | 145,950 | 09/04/2012 | 1FE..... |
| 55265K | G7 | 8 | MASTR 2003-7 4A42 INV 9/25/2033.....         | 06/25/2012 | Prior period adjustment..... |  | 0         | 0         | 0         | 0         | 0  | 1,360    | 0 | 1,360    | 0 | 0         | 0 | 0 | 0 | 0       | 09/25/2033 | 1FM..... |
| 55265K | G7 | 8 | MASTR 2003-7 4A42 INV 9/25/2033.....         | 07/25/2012 | MBS Paydown 0.76003215.....  |  | 32,206    | 32,206    | 30,052    | 26,916    | 0  | 370      | 0 | 370      | 0 | 32,206    | 0 | 0 | 0 | 2,955   | 09/25/2033 | 1FM..... |
| 55265K | G7 | 8 | MASTR 2003-7 4A42 INV 9/25/2033.....         | 08/25/2012 | MBS Paydown 0.72074713.....  |  | 58,928    | 58,928    | 54,987    | 49,248    | 0  | 1,693    | 0 | 1,693    | 0 | 58,928    | 0 | 0 | 0 | 6,180   | 09/25/2033 | 1FM..... |
| 55265K | G7 | 8 | MASTR 2003-7 4A42 INV 9/25/2033.....         | 09/25/2012 | MBS Paydown 0.70768275.....  |  | 19,597    | 19,597    | 18,286    | 16,377    | 0  | 732      | 0 | 732      | 0 | 19,597    | 0 | 0 | 0 | 2,313   | 09/25/2033 | 1FM..... |
| 576434 | UH | 5 | MALT 2004-9 A6 NAS STP 08/25/2034.....       | 07/25/2012 | MBS Paydown 0.43078767.....  |  | 188,768   | 188,768   | 188,768   | 188,434   | 0  | (157)    | 0 | (157)    | 0 | 188,768   | 0 | 0 | 0 | 5,663   | 08/25/2034 | 1FM..... |
| 576434 | UH | 5 | MALT 2004-9 A6 NAS STP 08/25/2034.....       | 08/25/2012 | MBS Paydown 0.42215419.....  |  | 73,385    | 73,385    | 73,385    | 73,255    | 0  | (30)     | 0 | (30)     | 0 | 73,385    | 0 | 0 | 0 | 2,516   | 08/25/2034 | 1FM..... |
| 576434 | UH | 5 | MALT 2004-9 A6 NAS STP 08/25/2034.....       | 09/25/2012 | MBS Paydown 0.40794489.....  |  | 120,779   | 120,779   | 120,779   | 120,566   | 0  | (63)     | 0 | (63)     | 0 | 120,779   | 0 | 0 | 0 | 4,659   | 08/25/2034 | 1FM..... |
| 58501W | AV | 3 | STEER Z1 A (JCP) 7.54 03/01/2017.....        | 09/01/2012 | Paydown 100.0.....           |  | 99,161    | 99,161    | 105,677   | 101,310   | 0  | (476)    | 0 | (476)    | 0 | 99,161    | 0 | 0 | 0 | 7,477   | 03/01/2017 | 3.....   |
| 617451 | BN | 8 | MSC 2005-HQ7 A2 SEQ CSTR 11/14/42.....       | 06/14/2012 | Prior period adjustment..... |  | 0         | 0         | 0         | 0         | 0  | 1,241    | 0 | 1,241    | 0 | 0         | 0 | 0 | 0 | 0       | 11/14/2042 | 1FM..... |
| 617451 | BN | 8 | MSC 2005-HQ7 A2 SEQ CSTR 11/14/42.....       | 08/14/2012 | MBS Paydown 0.082454859..... |  | 8,184     | 8,184     | 8,219     | 8,170     | 0  | 14       | 0 | 14       | 0 | 8,184     | 0 | 0 | 0 | 289     | 11/14/2042 | 1FM..... |
| 617451 | BN | 8 | MSC 2005-HQ7 A2 SEQ CSTR 11/14/42.....       | 09/14/2012 | MBS Paydown 0.015041758..... |  | 269,652   | 269,652   | 270,778   | 269,176   | 0  | 1,869    | 0 | 1,869    | 0 | 269,652   | 0 | 0 | 0 | 10,717  | 11/14/2042 | 1FM..... |

SCHEDULE D - PART 4

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

| 1                       | 2           |      | 3                               | 4                | 5                            | 6                               | 7             | 8            | 9            | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|------|---------------------------------|------------------|------------------------------|---------------------------------|---------------|--------------|--------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |      |                                 |                  |                              |                                 |               |              |              |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |      | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value    | Actual Cost  | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| QE05.20                 | 61749L      | BM 2 |                                 | 07/25/2012       | MBS Paydown 0.447303.....    |                                 | .....9,538    | .....9,538   | .....7,404   | .....4,765                                           | .....0                                             | .....4,299                                        | .....0                                                                   | .....4,299                                    | .....0                                                 | .....9,538                                                 | .....0                                                  | .....0                                       | .....0                                    | .....310                                                           | 06/25/2036                                | 6FM.....                                                     |
|                         | 61749L      | BM 2 |                                 | 08/25/2012       | MBS Paydown 0.41978506.....  |                                 | .....35,773   | .....35,773  | .....27,769  | .....17,871                                          | .....0                                             | .....17,464                                       | .....0                                                                   | .....17,464                                   | .....0                                                 | .....35,773                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,327                                                         | 06/25/2036                                | 6FM.....                                                     |
|                         | 61749L      | BM 2 |                                 | 09/25/2012       | MBS Paydown 0.4036878.....   |                                 | .....20,926   | .....20,926  | .....16,244  | .....10,454                                          | .....0                                             | .....9,901                                        | .....0                                                                   | .....9,901                                    | .....0                                                 | .....20,926                                                | .....0                                                  | .....0                                       | .....0                                    | .....867                                                           | 06/25/2036                                | 6FM.....                                                     |
|                         | 61751D      | AE 4 |                                 | 07/25/2012       | MBS Paydown 0.85507499.....  |                                 | .....25,312   | .....25,312  | .....25,312  | .....16,512                                          | .....0                                             | .....(258)                                        | .....0                                                                   | .....(258)                                    | .....0                                                 | .....25,312                                                | .....0                                                  | .....0                                       | .....0                                    | .....737                                                           | 10/25/2046                                | 1FM.....                                                     |
|                         | 61751D      | AE 4 |                                 | 08/25/2012       | MBS Paydown 0.84642998.....  |                                 | .....43,225   | .....43,225  | .....43,225  | .....28,197                                          | .....0                                             | .....4,714                                        | .....0                                                                   | .....4,714                                    | .....0                                                 | .....43,225                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,416                                                         | 10/25/2046                                | 1FM.....                                                     |
|                         | 61751D      | AE 4 |                                 | 09/25/2012       | MBS Paydown 0.84174572.....  |                                 | .....23,421   | .....23,421  | .....23,421  | .....15,278                                          | .....0                                             | .....(293)                                        | .....0                                                                   | .....(293)                                    | .....0                                                 | .....23,421                                                | .....0                                                  | .....0                                       | .....0                                    | .....829                                                           | 10/25/2046                                | 1FM.....                                                     |
|                         | 61758M      | AA 5 |                                 | 09/26/2012       | MBS Paydown 0.631829758..... |                                 | .....102,326  | .....102,326 | .....106,257 | .....106,257                                         | .....0                                             | .....(1,954)                                      | .....0                                                                   | .....(1,954)                                  | .....0                                                 | .....102,326                                               | .....0                                                  | .....0                                       | .....0                                    | .....512                                                           | 04/26/2036                                | 1Z.....                                                      |
|                         | 65535V      | KU 1 |                                 | 07/25/2012       | MBS Paydown 0.25665631.....  |                                 | .....8,499    | .....8,499   | .....7,893   | .....8,162                                           | .....0                                             | .....81                                           | .....0                                                                   | .....81                                       | .....0                                                 | .....8,499                                                 | .....0                                                  | .....0                                       | .....0                                    | .....237                                                           | 03/25/2035                                | 1FM.....                                                     |
|                         | 65535V      | KU 1 |                                 | 08/25/2012       | MBS Paydown 0.25120965.....  |                                 | .....10,893   | .....10,893  | .....10,117  | .....10,461                                          | .....0                                             | .....118                                          | .....0                                                                   | .....118                                      | .....0                                                 | .....10,893                                                | .....0                                                  | .....0                                       | .....0                                    | .....348                                                           | 03/25/2035                                | 1FM.....                                                     |
|                         | 65535V      | KU 1 |                                 | 09/25/2012       | MBS Paydown 0.24950615.....  |                                 | .....3,407    | .....3,407   | .....3,164   | .....3,272                                           | .....0                                             | .....42                                           | .....0                                                                   | .....42                                       | .....0                                                 | .....3,407                                                 | .....0                                                  | .....0                                       | .....0                                    | .....122                                                           | 03/25/2035                                | 1FM.....                                                     |
|                         | 65538P      | AA 6 |                                 | 07/25/2012       | MBS Paydown 0.2200988.....   |                                 | .....3,478    | .....3,478   | .....3,478   | .....2,667                                           | .....0                                             | .....(23)                                         | .....0                                                                   | .....(23)                                     | .....0                                                 | .....3,478                                                 | .....0                                                  | .....0                                       | .....0                                    | .....110                                                           | 03/25/2047                                | 1FM.....                                                     |
|                         | 65538P      | AA 6 |                                 | 07/25/2012       | Pass-Through Loss.....       |                                 | .....0        | .....643     | .....643     | .....0                                               | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....20                                                            | 03/25/2047                                | 1FM.....                                                     |
|                         | 65538P      | AA 6 |                                 | 08/25/2012       | MBS Paydown 0.21820513.....  |                                 | .....7,575    | .....7,575   | .....7,574   | .....4,902                                           | .....0                                             | .....(42)                                         | .....0                                                                   | .....(42)                                     | .....0                                                 | .....7,575                                                 | .....0                                                  | .....0                                       | .....0                                    | .....276                                                           | 03/25/2047                                | 1FM.....                                                     |
|                         | 65538P      | AA 6 |                                 | 09/25/2012       | MBS Paydown 0.21589969.....  |                                 | .....5,373    | .....5,373   | .....5,373   | .....5,968                                           | .....0                                             | .....(52)                                         | .....0                                                                   | .....(52)                                     | .....0                                                 | .....5,373                                                 | .....0                                                  | .....0                                       | .....0                                    | .....220                                                           | 03/25/2047                                | 1FM.....                                                     |
|                         | 65538P      | AA 6 |                                 | 09/25/2012       | Pass-Through Loss.....       |                                 | .....0        | .....3,850   | .....3,848   | .....0                                               | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....157                                                           | 03/25/2047                                | 1FM.....                                                     |
|                         | 67087T      | DE 8 |                                 | 07/15/2012       | MBS Paydown 0.363714002..... |                                 | .....9,865    | .....9,865   | .....9,864   | .....2,678                                           | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....9,865                                                 | .....0                                                  | .....0                                       | .....0                                    | .....347                                                           | 05/15/2024                                | 1AM.....                                                     |
|                         | 67087T      | DE 8 |                                 | 08/15/2012       | MBS Paydown 0.360568927..... |                                 | .....9,435    | .....9,435   | .....9,435   | .....2,561                                           | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....9,435                                                 | .....0                                                  | .....0                                       | .....0                                    | .....379                                                           | 05/15/2024                                | 1AM.....                                                     |
|                         | 67087T      | DE 8 |                                 | 09/15/2012       | MBS Paydown 0.354453112..... |                                 | .....18,347   | .....18,347  | .....18,346  | .....4,980                                           | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....18,347                                                | .....0                                                  | .....0                                       | .....0                                    | .....830                                                           | 05/15/2024                                | 1AM.....                                                     |
|                         | 68619A      | AN 7 |                                 | 07/15/2012       | MBS Paydown 0.112222005..... |                                 | .....30,765   | .....30,765  | .....30,755  | .....30,708                                          | .....0                                             | .....3                                            | .....0                                                                   | .....3                                        | .....0                                                 | .....30,765                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,107                                                         | 05/15/2032                                | 1FE.....                                                     |
|                         | 68619A      | AN 7 |                                 | 08/15/2012       | MBS Paydown 0.108605462..... |                                 | .....25,316   | .....25,316  | .....25,308  | .....25,269                                          | .....0                                             | .....9                                            | .....0                                                                   | .....9                                        | .....0                                                 | .....25,316                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,041                                                         | 05/15/2032                                | 1FE.....                                                     |
|                         | 68619A      | AN 7 |                                 | 09/15/2012       | MBS Paydown 0.10447241.....  |                                 | .....28,931   | .....28,931  | .....28,922  | .....28,878                                          | .....0                                             | .....7                                            | .....0                                                                   | .....7                                        | .....0                                                 | .....28,931                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,339                                                         | 05/15/2032                                | 1FE.....                                                     |
|                         | 73316P      | GK 0 |                                 | 07/25/2012       | MBS Paydown 0.8210131.....   |                                 | .....32,920   | .....32,920  | .....32,919  | .....32,818                                          | .....0                                             | .....(0)                                          | .....0                                                                   | .....(0)                                      | .....0                                                 | .....32,920                                                | .....0                                                  | .....0                                       | .....0                                    | .....910                                                           | 11/25/2035                                | 2FM.....                                                     |
|                         | 73316P      | GK 0 |                                 | 08/25/2012       | MBS Paydown 0.811476051..... |                                 | .....54,933   | .....54,933  | .....54,932  | .....54,762                                          | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....54,933                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,793                                                         | 11/25/2035                                | 2FM.....                                                     |
|                         | 73316P      | GK 0 |                                 | 09/25/2012       | MBS Paydown 0.807236468..... |                                 | .....24,420   | .....24,420  | .....24,419  | .....24,344                                          | .....0                                             | .....1                                            | .....0                                                                   | .....1                                        | .....0                                                 | .....24,420                                                | .....0                                                  | .....0                                       | .....0                                    | .....932                                                           | 11/25/2035                                | 2FM.....                                                     |
|                         | 74931N      | AK 4 |                                 | 07/26/2012       | MBS Paydown 0.956704367..... |                                 | .....216,478  | .....216,478 | .....216,208 | .....216,208                                         | .....0                                             | .....228                                          | .....0                                                                   | .....228                                      | .....0                                                 | .....216,478                                               | .....0                                                  | .....0                                       | .....0                                    | .....1,029                                                         | 08/26/2036                                | 1Z.....                                                      |
|                         | 74931N      | AK 4 |                                 | 08/26/2012       | MBS Paydown 0.915327163..... |                                 | .....206,886  | .....206,886 | .....206,627 | .....206,627                                         | .....0                                             | .....(13,312)                                     | .....0                                                                   | .....(13,312)                                 | .....0                                                 | .....206,886                                               | .....0                                                  | .....0                                       | .....0                                    | .....1,251                                                         | 08/26/2036                                | 1Z.....                                                      |
|                         | 74931N      | AK 4 |                                 | 09/26/2012       | MBS Paydown 0.848771559..... |                                 | .....332,778  | .....332,778 | .....332,362 | .....332,362                                         | .....0                                             | .....1,322                                        | .....0                                                                   | .....1,322                                    | .....0                                                 | .....332,778                                               | .....0                                                  | .....0                                       | .....0                                    | .....4,788                                                         | 08/26/2036                                | 1Z.....                                                      |
|                         | 74958W      | AC 0 |                                 | 07/25/2012       | Pass-Through Loss.....       |                                 | .....0        | .....25,398  | .....13,461  | .....0                                               | .....0                                             | .....(11,751)                                     | .....0                                                                   | .....(11,751)                                 | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....470                                                           | 02/25/2037                                | 1FM.....                                                     |
|                         | 74958W      | AC 0 |                                 | 08/25/2012       | MBS Paydown 0.361128657..... |                                 | .....7,303    | .....7,303   | .....3,871   | .....2,292                                           | .....0                                             | .....(4,872)                                      | .....0                                                                   | .....(4,872)                                  | .....0                                                 | .....7,303                                                 | .....0                                                  | .....0                                       | .....0                                    | .....173                                                           | 02/25/2037                                | 1FM.....                                                     |
|                         | 74958W      | AC 0 |                                 | 08/25/2012       | Pass-Through Loss.....       |                                 | .....0        | .....3,226   | .....1,710   | .....0                                               | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....76                                                            | 02/25/2037                                | 1FM.....                                                     |
|                         | 74958W      | AC 0 |                                 | 09/25/2012       | Pass-Through Loss.....       |                                 | .....0        | .....5,798   | .....3,072   | .....0                                               | .....0                                             | .....(2,682)                                      | .....0                                                                   | .....(2,682)                                  | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....147                                                           | 02/25/2037                                | 1FM.....                                                     |
|                         | 75970J      | AD 8 |                                 | 07/25/2012       | MBS Paydown 0.25654466.....  |                                 | .....537      | .....537     | .....536     | .....448                                             | .....0                                             | .....(7)                                          | .....0                                                                   | .....(7)                                      | .....0                                                 | .....537                                                   | .....0                                                  | .....0                                       | .....0                                    | .....18                                                            | 04/25/2037                                | 1FM.....                                                     |
|                         | 75970J      | AD 8 |                                 | 08/25/2012       | MBS Paydown 0.25612634.....  |                                 | .....4,183    | .....4,183   | .....4,183   | .....3,494                                           | .....0                                             | .....(87)                                         | .....0                                                                   | .....(87)                                     | .....0                                                 | .....4,183                                                 | .....0                                                  | .....0                                       | .....0                                    | .....161                                                           | 04/25/2037                                | 1FM.....                                                     |
|                         | 75970J      | AD 8 |                                 | 09/25/2012       | MBS Paydown 0.25606204.....  |                                 | .....643      | .....643     | .....643     | .....537                                             | .....0                                             | .....(18)                                         | .....0                                                                   | .....(18)                                     | .....0                                                 | .....643                                                   | .....0                                                  | .....0                                       | .....0                                    | .....28                                                            | 04/25/2037                                | 1FM.....                                                     |
|                         | 759950      | FX 1 |                                 | 07/25/2012       | MBS Paydown 0.36295166.....  |                                 | .....13,879   | .....13,879  | .....13,825  | .....13,825                                          | .....0                                             | .....(7)                                          | .....0                                                                   | .....(7)                                      | .....0                                                 | .....13,879                                                | .....0                                                  | .....0                                       | .....0                                    | .....408                                                           | 02/25/2036                                | 1FM.....                                                     |
|                         | 759950      | FX 1 |                                 | 08/25/2012       | MBS Paydown 0.36253282.....  |                                 | .....877      | .....877     | .....874     | .....874                                             | .....0                                             | .....(1)                                          | .....0                                                                   | .....(1)                                      | .....0                                                 | .....877                                                   | .....0                                                  | .....0                                       | .....0                                    | .....29                                                            | 02/25/2036                                | 1FM.....                                                     |

SCHEDULE D - PART 4

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

| 1                       | 2           |  | 3                               | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|--|---------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |  |                                 |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

QE05.21

|        |    |   |  |            |                              |  |              |              |              |              |            |            |        |            |        |              |        |        |        |            |            |          |
|--------|----|---|--|------------|------------------------------|--|--------------|--------------|--------------|--------------|------------|------------|--------|------------|--------|--------------|--------|--------|--------|------------|------------|----------|
| 759950 | FX | 1 |  | 09/25/2012 | MBS Paydown 0.35617635.....  |  | .....13,317  | .....13,317  | .....13,265  | .....13,266  | .....0     | .....(9)   | .....0 | .....(9)   | .....0 | .....13,317  | .....0 | .....0 | .....0 | .....500   | 02/25/2036 | 1FM..... |
| 760985 | GQ | 8 |  | 07/25/2012 | MBS Paydown 0.301503649..... |  | .....21,079  | .....21,079  | .....21,074  | .....21,018  | .....0     | .....0     | .....0 | .....0     | .....0 | .....21,079  | .....0 | .....0 | .....0 | .....727   | 01/25/2032 | 3FM..... |
| 760985 | GQ | 8 |  | 08/25/2012 | MBS Paydown 0.297077549..... |  | .....13,278  | .....13,278  | .....13,275  | .....13,240  | .....0     | .....1     | .....0 | .....1     | .....0 | .....13,278  | .....0 | .....0 | .....0 | .....523   | 01/25/2032 | 3FM..... |
| 760985 | GQ | 8 |  | 09/25/2012 | MBS Paydown 0.291910825..... |  | .....15,500  | .....15,500  | .....15,497  | .....15,455  | .....0     | .....1     | .....0 | .....1     | .....0 | .....15,500  | .....0 | .....0 | .....0 | .....687   | 01/25/2032 | 3FM..... |
| 760985 | XK | 2 |  | 07/25/2012 | MBS Paydown 0.922934543..... |  | .....6,493   | .....6,493   | .....6,491   | .....5,973   | .....1,493 | .....50    | .....0 | .....1,543 | .....0 | .....6,493   | .....0 | .....0 | .....0 | .....205   | 07/25/2033 | 3FM..... |
| 760985 | XK | 2 |  | 08/25/2012 | MBS Paydown 0.917532882..... |  | .....10,803  | .....10,803  | .....10,801  | .....9,938   | .....2,484 | .....95    | .....0 | .....2,579 | .....0 | .....10,803  | .....0 | .....0 | .....0 | .....390   | 07/25/2033 | 3FM..... |
| 760985 | XK | 2 |  | 09/25/2012 | MBS Paydown 0.914371834..... |  | .....6,322   | .....6,322   | .....6,321   | .....5,816   | .....1,453 | .....64    | .....0 | .....1,517 | .....0 | .....6,322   | .....0 | .....0 | .....0 | .....257   | 07/25/2033 | 3FM..... |
| 76110H | HY | 8 |  | 07/25/2012 | MBS Paydown 0.487279649..... |  | .....255,634 | .....255,634 | .....255,673 | .....254,843 | .....0     | .....146   | .....0 | .....146   | .....0 | .....255,634 | .....0 | .....0 | .....0 | .....8,202 | 09/25/2033 | 1FM..... |
| 76110H | HY | 8 |  | 08/25/2012 | MBS Paydown 0.456391711..... |  | .....247,104 | .....247,104 | .....247,142 | .....246,340 | .....0     | .....192   | .....0 | .....192   | .....0 | .....247,104 | .....0 | .....0 | .....0 | .....9,060 | 09/25/2033 | 1FM..... |
| 76110H | HY | 8 |  | 09/25/2012 | MBS Paydown 0.428040622..... |  | .....226,809 | .....226,809 | .....226,844 | .....226,108 | .....0     | .....228   | .....0 | .....228   | .....0 | .....226,809 | .....0 | .....0 | .....0 | .....9,356 | 09/25/2033 | 1FM..... |
| 76110V | QL | 5 |  | 07/25/2012 | MBS Paydown 0.213340603..... |  | .....62,770  | .....62,770  | .....62,770  | .....57,797  | .....0     | .....2,320 | .....0 | .....2,320 | .....0 | .....62,770  | .....0 | .....0 | .....0 | .....1,893 | 06/25/2034 | 1FM..... |
| 76110V | QL | 5 |  | 08/25/2012 | MBS Paydown 0.198273721..... |  | .....60,268  | .....60,268  | .....60,268  | .....55,493  | .....0     | .....2,673 | .....0 | .....2,673 | .....0 | .....60,268  | .....0 | .....0 | .....0 | .....2,077 | 06/25/2034 | 1FM..... |
| 76110V | QL | 5 |  | 09/25/2012 | MBS Paydown 0.186408852..... |  | .....47,459  | .....47,459  | .....47,459  | .....43,699  | .....0     | .....1,989 | .....0 | .....1,989 | .....0 | .....47,459  | .....0 | .....0 | .....0 | .....1,840 | 06/25/2034 | 1FM..... |
| 76110W | XQ | 4 |  | 07/25/2012 | MBS Paydown 0.37369112.....  |  | .....14,803  | .....14,803  | .....14,803  | .....5,865   | .....0     | .....223   | .....0 | .....223   | .....0 | .....14,803  | .....0 | .....0 | .....0 | .....368   | 11/25/2031 | 1FM..... |
| 76110W | XQ | 4 |  | 08/25/2012 | MBS Paydown 0.369850009..... |  | .....21,126  | .....21,126  | .....21,126  | .....8,371   | .....0     | .....370   | .....0 | .....370   | .....0 | .....21,126  | .....0 | .....0 | .....0 | .....600   | 11/25/2031 | 1FM..... |
| 76110W | XQ | 4 |  | 09/25/2012 | MBS Paydown 0.366126017..... |  | .....20,482  | .....20,482  | .....20,482  | .....8,115   | .....0     | .....415   | .....0 | .....415   | .....0 | .....20,482  | .....0 | .....0 | .....0 | .....654   | 11/25/2031 | 1FM..... |
| 761118 | DV | 7 |  | 07/25/2012 | MBS Paydown 0.368029224..... |  | .....12,970  | .....12,970  | .....10,863  | .....8,853   | .....0     | .....79    | .....0 | .....79    | .....0 | .....12,970  | .....0 | .....0 | .....0 | .....46    | 08/25/2035 | 1FM..... |
| 761118 | DV | 7 |  | 08/25/2012 | MBS Paydown 0.365214582..... |  | .....29,450  | .....29,450  | .....24,664  | .....20,100  | .....0     | .....772   | .....0 | .....772   | .....0 | .....29,450  | .....0 | .....0 | .....0 | .....118   | 08/25/2035 | 1FM..... |
| 761118 | DV | 7 |  | 09/25/2012 | MBS Paydown 0.363847707..... |  | .....13,692  | .....13,692  | .....11,467  | .....9,766   | .....0     | .....94    | .....0 | .....94    | .....0 | .....13,692  | .....0 | .....0 | .....0 | .....62    | 08/25/2035 | 1FM..... |
| 761118 | DV | 7 |  | 09/25/2012 | Pass-Through Loss.....       |  | .....0       | .....617     | .....517     | .....0       | .....0     | .....0     | .....0 | .....0     | .....0 | .....0       | .....0 | .....0 | .....0 | .....3     | 08/25/2035 | 1FM..... |
| 761118 | KH | 0 |  | 07/25/2012 | MBS Paydown 0.398751149..... |  | .....658     | .....658     | .....604     | .....373     | .....0     | .....0     | .....0 | .....0     | .....0 | .....658     | .....0 | .....0 | .....0 | .....23    | 10/25/2035 | 1FM..... |
| 761118 | KH | 0 |  | 07/25/2012 | Pass-Through Loss.....       |  | .....0       | .....389     | .....358     | .....0       | .....0     | .....0     | .....0 | .....0     | .....0 | .....0       | .....0 | .....0 | .....0 | .....14    | 10/25/2035 | 1FM..... |
| 761118 | KH | 0 |  | 08/25/2012 | MBS Paydown 0.389842364..... |  | .....9,655   | .....9,655   | .....8,870   | .....4,759   | .....0     | .....3     | .....0 | .....3     | .....0 | .....9,655   | .....0 | .....0 | .....0 | .....386   | 10/25/2035 | 1FM..... |
| 761118 | KH | 0 |  | 08/25/2012 | Pass-Through Loss.....       |  | .....0       | .....3,708   | .....3,407   | .....0       | .....0     | .....0     | .....0 | .....0     | .....0 | .....0       | .....0 | .....0 | .....0 | .....148   | 10/25/2035 | 1FM..... |
| 761118 | KH | 0 |  | 09/25/2012 | MBS Paydown 0.389075704..... |  | .....574     | .....574     | .....527     | .....410     | .....0     | .....0     | .....0 | .....0     | .....0 | .....574     | .....0 | .....0 | .....0 | .....26    | 10/25/2035 | 1FM..... |
| 761118 | KH | 0 |  | 09/25/2012 | Pass-Through Loss.....       |  | .....0       | .....576     | .....530     | .....0       | .....0     | .....0     | .....0 | .....0     | .....0 | .....0       | .....0 | .....0 | .....0 | .....26    | 10/25/2035 | 1FM..... |
| 761118 | UQ | 9 |  | 07/25/2012 | MBS Paydown 0.271637489..... |  | .....10,597  | .....10,597  | .....10,591  | .....2,127   | .....0     | .....(46)  | .....0 | .....(46)  | .....0 | .....10,597  | .....0 | .....0 | .....0 | .....340   | 02/25/2036 | 1FM..... |
| 761118 | UQ | 9 |  | 07/25/2012 | Pass-Through Loss.....       |  | .....0       | .....6,235   | .....6,231   | .....0       | .....0     | .....0     | .....0 | .....0     | .....0 | .....0       | .....0 | .....0 | .....0 | .....200   | 02/25/2036 | 1FM..... |
| 761118 | UQ | 9 |  | 08/25/2012 | MBS Paydown 0.269706455..... |  | .....2,889   | .....2,889   | .....2,887   | .....976     | .....0     | .....(21)  | .....0 | .....(21)  | .....0 | .....2,889   | .....0 | .....0 | .....0 | .....106   | 02/25/2036 | 1FM..... |
| 761118 | UQ | 9 |  | 08/25/2012 | Pass-Through Loss.....       |  | .....0       | .....4,835   | .....4,832   | .....0       | .....0     | .....0     | .....0 | .....0     | .....0 | .....0       | .....0 | .....0 | .....0 | .....177   | 02/25/2036 | 1FM..... |
| 761118 | UQ | 9 |  | 09/25/2012 | MBS Paydown 0.266777976..... |  | .....6,683   | .....6,683   | .....6,679   | .....1,481   | .....0     | .....(32)  | .....0 | .....(32)  | .....0 | .....6,683   | .....0 | .....0 | .....0 | .....276   | 02/25/2036 | 1FM..... |
| 761118 | UQ | 9 |  | 09/25/2012 | Pass-Through Loss.....       |  | .....0       | .....5,031   | .....5,028   | .....0       | .....0     | .....0     | .....0 | .....0     | .....0 | .....0       | .....0 | .....0 | .....0 | .....208   | 02/25/2036 | 1FM..... |
| 76112B | CF | 5 |  | 07/25/2012 | MBS Paydown 0.152510585..... |  | .....12,195  | .....12,195  | .....11,083  | .....10,573  | .....0     | .....803   | .....0 | .....803   | .....0 | .....12,195  | .....0 | .....0 | .....0 | .....339   | 10/25/2032 | 1FM..... |
| 76112B | CF | 5 |  | 08/25/2012 | MBS Paydown 0.148868849..... |  | .....14,567  | .....14,567  | .....13,238  | .....12,630  | .....0     | .....960   | .....0 | .....960   | .....0 | .....14,567  | .....0 | .....0 | .....0 | .....463   | 10/25/2032 | 1FM..... |
| 76112B | CF | 5 |  | 09/25/2012 | MBS Paydown 0.147808393..... |  | .....4,242   | .....4,242   | .....3,855   | .....3,678   | .....0     | .....279   | .....0 | .....279   | .....0 | .....4,242   | .....0 | .....0 | .....0 | .....152   | 10/25/2032 | 1FM..... |
| 76112B | HY | 9 |  | 07/25/2012 | MBS Paydown 0.55859353.....  |  | .....57,188  | .....57,188  | .....57,046  | .....56,902  | .....0     | .....(868) | .....0 | .....(868) | .....0 | .....57,188  | .....0 | .....0 | .....0 | .....1,572 | 01/25/2035 | 1FM..... |

SCHEDULE D - PART 4

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

| 1                       | 2           |      | 3                               | 4                | 5                                  | 6                               | 7              | 8              | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-------------------------|-------------|------|---------------------------------|------------------|------------------------------------|---------------------------------|----------------|----------------|----------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                         |             |      |                                 |                  |                                    |                                 |                |                |                |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification | Description |      | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser                  | Number of<br>Shares of<br>Stock | Consideration  | Par Value      | Actual Cost    | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| QE05.22                 | 76112B      | HY 9 |                                 | 08/25/2012       | MBS Paydown 0.547755676.....       |                                 | .....55,923    | .....55,923    | .....55,785    | .....55,643                                          | .....0                                             | .....(847)                                        | .....0                                                                   | .....(847)                                    | .....0                                                 | .....55,923                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,757                                                         | 01/25/2035                                | 1FM.....                                                     |
|                         | 76112B      | HY 9 |                                 | 09/25/2012       | MBS Paydown 0.521384077.....       |                                 | .....136,077   | .....136,077   | .....135,741   | .....135,396                                         | .....0                                             | .....(2,251)                                      | .....0                                                                   | .....(2,251)                                  | .....0                                                 | .....136,077                                               | .....0                                                  | .....0                                       | .....0                                    | .....4,810                                                         | 01/25/2035                                | 1FM.....                                                     |
|                         | 780255      | ZA 6 |                                 | 09/28/2012       | Paydown 100.0.....                 |                                 | .....3,010     | .....3,010     | .....3,003     | .....3,003                                           | .....0                                             | .....1                                            | .....0                                                                   | .....1                                        | .....0                                                 | .....3,010                                                 | .....0                                                  | .....0                                       | .....0                                    | .....3                                                             | 11/09/2016                                | 2FE.....                                                     |
|                         | 78444V      | AB 7 |                                 | 07/15/2012       | MBS Paydown 0.682595359.....       |                                 | .....36,071    | .....36,071    | .....36,071    | .....36,046                                          | .....0                                             | .....(5)                                          | .....0                                                                   | .....(5)                                      | .....0                                                 | .....36,071                                                | .....0                                                  | .....0                                       | .....0                                    | .....805                                                           | 07/15/2042                                | 1FE.....                                                     |
|                         | 78444V      | AB 7 |                                 | 08/15/2012       | MBS Paydown 0.674438093.....       |                                 | .....40,786    | .....40,786    | .....40,786    | .....40,758                                          | .....0                                             | .....(9)                                          | .....0                                                                   | .....(9)                                      | .....0                                                 | .....40,786                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,038                                                         | 07/15/2042                                | 1FE.....                                                     |
|                         | 78444V      | AB 7 |                                 | 09/15/2012       | MBS Paydown 0.661643322.....       |                                 | .....63,974    | .....63,974    | .....63,975    | .....63,929                                          | .....0                                             | .....21                                           | .....0                                                                   | .....21                                       | .....0                                                 | .....63,974                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,847                                                         | 07/15/2042                                | 1FE.....                                                     |
|                         | 78445M      | AB 6 |                                 | 07/15/2012       | MBS Paydown 0.856166344.....       |                                 | .....60,820    | .....60,820    | .....60,820    | .....60,783                                          | .....0                                             | .....(7)                                          | .....0                                                                   | .....(7)                                      | .....0                                                 | .....60,820                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,267                                                         | 05/16/2044                                | 1FE.....                                                     |
|                         | 78445M      | AB 6 |                                 | 08/15/2012       | MBS Paydown 0.849453604.....       |                                 | .....67,127    | .....67,127    | .....67,127    | .....67,087                                          | .....0                                             | .....(13)                                         | .....0                                                                   | .....(13)                                     | .....0                                                 | .....67,127                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,594                                                         | 05/16/2044                                | 1FE.....                                                     |
|                         | 78445M      | AB 6 |                                 | 09/15/2012       | MBS Paydown 0.843132575.....       |                                 | .....63,210    | .....63,210    | .....63,211    | .....63,172                                          | .....0                                             | .....(17)                                         | .....0                                                                   | .....(17)                                     | .....0                                                 | .....63,210                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,703                                                         | 05/16/2044                                | 1FE.....                                                     |
|                         | 832389      | AB 6 |                                 | 07/02/2012       | Sinking Fund Redemption 100.0..... |                                 | .....163,037   | .....163,037   | .....173,868   | .....163,037                                         | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....163,037                                               | .....0                                                  | .....0                                       | .....0                                    | .....14,086                                                        | 07/02/2012                                | 3AM.....                                                     |
|                         | 833312      | AB 7 |                                 | 07/30/2012       | Partial Call 102.281.....          |                                 | .....135,011   | .....132,000   | .....103,290   | .....115,515                                         | .....0                                             | .....16,485                                       | .....0                                                                   | .....16,485                                   | .....0                                                 | .....132,000                                               | .....0                                                  | .....3,011                                   | .....3,011                                | .....12,012                                                        | 02/01/2015                                | 4FE.....                                                     |
|                         | 83611M      | HM 3 |                                 | 06/25/2012       | Prior period adjustment.....       |                                 | .....0         | .....0         | .....0         | .....0                                               | .....0                                             | .....52                                           | .....0                                                                   | .....52                                       | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 05/25/2035                                | 1FM.....                                                     |
|                         | 83611M      | HM 3 |                                 | 07/25/2012       | MBS Paydown 0.89904995.....        |                                 | .....19,972    | .....19,972    | .....10,910    | .....55                                              | .....0                                             | .....175                                          | .....0                                                                   | .....175                                      | .....0                                                 | .....19,972                                                | .....0                                                  | .....0                                       | .....0                                    | .....725                                                           | 05/25/2035                                | 1FM.....                                                     |
|                         | 83611M      | HM 3 |                                 | 08/25/2012       | MBS Paydown 0.890677733.....       |                                 | .....28,039    | .....28,039    | .....15,316    | .....77                                              | .....0                                             | .....2,074                                        | .....0                                                                   | .....2,074                                    | .....0                                                 | .....28,039                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,164                                                         | 05/25/2035                                | 1FM.....                                                     |
|                         | 83611M      | HM 3 |                                 | 09/25/2012       | MBS Paydown 0.880580016.....       |                                 | .....33,817    | .....33,817    | .....18,474    | .....93                                              | .....0                                             | .....6,124                                        | .....0                                                                   | .....6,124                                    | .....0                                                 | .....33,817                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,579                                                         | 05/25/2035                                | 1FM.....                                                     |
|                         | 84254Q      | AA 7 |                                 | 06/30/2012       | Prior period adjustment.....       |                                 | .....0         | .....0         | .....0         | .....0                                               | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....532                                                           | 06/30/2022                                | 2AM.....                                                     |
|                         | 854616      | AN 9 |                                 | 08/31/2012       | Make Whole Call 105.868.....       |                                 | .....2,117,360 | .....2,000,000 | .....1,996,080 | .....1,998,497                                       | .....0                                             | .....1,503                                        | .....0                                                                   | .....1,503                                    | .....0                                                 | .....2,000,000                                             | .....0                                                  | .....117,360                                 | .....117,360                              | .....112,750                                                       | 10/01/2013                                | 1FE.....                                                     |
|                         | 863579      | VW 5 |                                 | 07/25/2012       | MBS Paydown 0.39750051.....        |                                 | .....25,192    | .....25,192    | .....17,634    | .....16,993                                          | .....0                                             | .....1,369                                        | .....0                                                                   | .....1,369                                    | .....0                                                 | .....25,192                                                | .....0                                                  | .....0                                       | .....0                                    | .....81                                                            | 08/25/2035                                | 1FM.....                                                     |
|                         | 863579      | VW 5 |                                 | 08/25/2012       | MBS Paydown 0.39194239.....        |                                 | .....27,791    | .....27,791    | .....19,453    | .....18,746                                          | .....0                                             | .....2,450                                        | .....0                                                                   | .....2,450                                    | .....0                                                 | .....27,791                                                | .....0                                                  | .....0                                       | .....0                                    | .....102                                                           | 08/25/2035                                | 1FM.....                                                     |
|                         | 863579      | VW 5 |                                 | 09/25/2012       | MBS Paydown 0.39004047.....        |                                 | .....9,510     | .....9,510     | .....6,658     | .....6,415                                           | .....0                                             | .....281                                          | .....0                                                                   | .....281                                      | .....0                                                 | .....9,510                                                 | .....0                                                  | .....0                                       | .....0                                    | .....39                                                            | 08/25/2035                                | 1FM.....                                                     |
|                         | 863579      | XR 4 |                                 | 07/25/2012       | MBS Paydown 0.49626481.....        |                                 | .....70,710    | .....70,710    | .....54,624    | .....53,355                                          | .....0                                             | .....11,835                                       | .....0                                                                   | .....11,835                                   | .....0                                                 | .....70,710                                                | .....0                                                  | .....0                                       | .....0                                    | .....2,236                                                         | 09/25/2035                                | 1FM.....                                                     |
|                         | 863579      | XR 4 |                                 | 08/25/2012       | MBS Paydown 0.48570469.....        |                                 | .....52,801    | .....52,801    | .....40,788    | .....39,841                                          | .....0                                             | .....7,974                                        | .....0                                                                   | .....7,974                                    | .....0                                                 | .....52,801                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,908                                                         | 09/25/2035                                | 1FM.....                                                     |
|                         | 863579      | XR 4 |                                 | 09/25/2012       | MBS Paydown 0.47616096.....        |                                 | .....47,719    | .....47,719    | .....36,864    | .....36,007                                          | .....0                                             | .....6,895                                        | .....0                                                                   | .....6,895                                    | .....0                                                 | .....47,719                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,939                                                         | 09/25/2035                                | 1FM.....                                                     |
|                         | 86359A      | 4H 3 |                                 | 09/25/2012       | MBS Paydown 0.0.....               |                                 | .....0         | .....0         | .....0         | .....0                                               | .....0                                             | .....(0)                                          | .....0                                                                   | .....(0)                                      | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....23,323                                                        | 10/25/2033                                | 1FE.....                                                     |
|                         | 86359A      | MG 5 |                                 | 06/25/2012       | Prior period adjustment.....       |                                 | .....0         | .....0         | .....0         | .....0                                               | .....0                                             | .....(964)                                        | .....0                                                                   | .....(964)                                    | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 04/25/2031                                | 1FE.....                                                     |
|                         | 86359A      | MG 5 |                                 | 07/25/2012       | MBS Paydown 0.219153699.....       |                                 | .....11,779    | .....11,779    | .....8,296     | .....9,249                                           | .....0                                             | .....226                                          | .....0                                                                   | .....226                                      | .....0                                                 | .....11,779                                                | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 04/25/2031                                | 1FE.....                                                     |
|                         | 86359A      | MG 5 |                                 | 08/25/2012       | MBS Paydown 0.216828299.....       |                                 | .....8,139     | .....8,139     | .....5,732     | .....6,391                                           | .....0                                             | .....218                                          | .....0                                                                   | .....218                                      | .....0                                                 | .....8,139                                                 | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 04/25/2031                                | 1FE.....                                                     |
|                         | 86359A      | MG 5 |                                 | 09/25/2012       | MBS Paydown 0.213971399.....       |                                 | .....9,999     | .....9,999     | .....7,044     | .....7,852                                           | .....0                                             | .....297                                          | .....0                                                                   | .....297                                      | .....0                                                 | .....9,999                                                 | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 04/25/2031                                | 1FE.....                                                     |
|                         | 86359A      | NF 6 |                                 | 07/28/2012       | MBS Paydown 0.011695852.....       |                                 | .....6,386     | .....6,386     | .....6,382     | .....6,386                                           | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....6,386                                                 | .....0                                                  | .....0                                       | .....0                                    | .....27                                                            | 08/28/2032                                | 1Z.....                                                      |
|                         | 86359A      | NF 6 |                                 | 08/28/2012       | MBS Paydown 0.01149466.....        |                                 | .....2,012     | .....2,012     | .....2,011     | .....2,012                                           | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....2,012                                                 | .....0                                                  | .....0                                       | .....0                                    | .....10                                                            | 08/28/2032                                | 1Z.....                                                      |
|                         | 86359A      | NF 6 |                                 | 09/28/2012       | MBS Paydown 0.010955719.....       |                                 | .....5,389     | .....5,389     | .....5,387     | .....5,389                                           | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....5,389                                                 | .....0                                                  | .....0                                       | .....0                                    | .....27                                                            | 08/28/2032                                | 1Z.....                                                      |
|                         | 86359A      | WT 6 |                                 | 06/25/2012       | Prior period adjustment.....       |                                 | .....0         | .....0         | .....0         | .....0                                               | .....0                                             | .....(2,448)                                      | .....0                                                                   | .....(2,448)                                  | .....0                                                 | .....0                                                     | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 01/25/2031                                | 1AM.....                                                     |
|                         | 86359A      | WT 6 |                                 | 07/25/2012       | MBS Paydown 0.22608489.....        |                                 | .....23,689    | .....23,689    | .....18,418    | .....19,458                                          | .....0                                             | .....(609)                                        | .....0                                                                   | .....(609)                                    | .....0                                                 | .....23,689                                                | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 01/25/2031                                | 1AM.....                                                     |
|                         | 86359A      | WT 6 |                                 | 08/25/2012       | MBS Paydown 0.224436866.....       |                                 | .....11,536    | .....11,536    | .....8,969     | .....9,476                                           | .....0                                             | .....307                                          | .....0                                                                   | .....307                                      | .....0                                                 | .....11,536                                                | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 01/25/2031                                | 1AM.....                                                     |
|                         | 86359A      | WT 6 |                                 | 09/25/2012       | MBS Paydown 0.22144471.....        |                                 | .....20,945    | .....20,945    | .....16,286    | .....17,204                                          | .....0                                             | .....589                                          | .....0                                                                   | .....589                                      | .....0                                                 | .....20,945                                                | .....0                                                  | .....0                                       | .....0                                    | .....0                                                             | 01/25/2031                                | 1AM.....                                                     |
|                         | 86359B      | RK 9 |                                 | 07/25/2012       | MBS Paydown 0.338716599.....       |                                 | .....33,087    | .....33,087    | .....33,180    | .....32,931                                          | .....0                                             | .....11                                           | .....0                                                                   | .....11                                       | .....0                                                 | .....33,087                                                | .....0                                                  | .....0                                       | .....0                                    | .....1,044                                                         | 05/25/2034                                | 1FM.....                                                     |

SCHEDULE D - PART 4

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

| 1                       | 2           |  |  | 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<br>Identification | Description |  |  | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

QE05.23

|          |    |   |                                                 |                |                                    |  |            |            |            |            |         |         |   |         |   |            |   |         |         |           |            |            |
|----------|----|---|-------------------------------------------------|----------------|------------------------------------|--|------------|------------|------------|------------|---------|---------|---|---------|---|------------|---|---------|---------|-----------|------------|------------|
| 86359B   | RK | 9 | SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....        | 08/25/2012     | MBS Paydown 0.337617911.....       |  | 7,416      | 7,416      | 7,437      | 7,381      | 0       | 3       | 0 | 3       | 0 | 7,416      | 0 | 0       | 0       | 267       | 05/25/2034 | 1FM.....   |
| 86359B   | RK | 9 | SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....        | 09/25/2012     | MBS Paydown 0.33489413.....        |  | 18,386     | 18,386     | 18,438     | 18,299     | 0       | 9       | 0 | 9       | 0 | 18,386     | 0 | 0       | 0       | 746       | 05/25/2034 | 1FM.....   |
| 872162   | AH | 5 | TAL 2011-2A A ABS 4.31 5/20/2026.....           | 07/20/2012     | MBS Paydown 0.88333333.....        |  | 16,667     | 16,667     | 17,047     | 17,047     | 0       | (6)     | 0 | (6)     | 0 | 16,667     | 0 | 0       | 0       | 120       | 05/20/2026 | 1FE.....   |
| 872162   | AH | 5 | TAL 2011-2A A ABS 4.31 5/20/2026.....           | 08/20/2012     | MBS Paydown 0.875.....             |  | 16,667     | 16,667     | 17,047     | 17,047     | 0       | (15)    | 0 | (15)    | 0 | 16,667     | 0 | 0       | 0       | 182       | 05/20/2026 | 1FE.....   |
| 872162   | AH | 5 | TAL 2011-2A A ABS 4.31 5/20/2026.....           | 09/20/2012     | MBS Paydown 0.86666667.....        |  | 16,667     | 16,667     | 17,047     | 17,047     | 0       | (24)    | 0 | (24)    | 0 | 16,667     | 0 | 0       | 0       | 243       | 05/20/2026 | 1FE.....   |
| 883145   | AJ | 3 | TMCL 2011-1A A ABS 4.70 06/15/2026.....         | R.. 09/15/2012 | MBS Paydown 0.875.....             |  | 12,500     | 12,500     | 13,271     | 13,271     | 0       | (1)     | 0 | (1)     | 0 | 12,500     | 0 | 0       | 0       | 54        | 06/15/2026 | 1FE.....   |
| 88732J   | AG | 3 | TIME WARNER CABLE 5.40 07/02/12.....            | 07/02/2012     | Maturity 100.0.....                |  | 4,500,000  | 4,500,000  | 4,450,175  | 4,494,254  | 0       | 5,746   | 0 | 5,746   | 0 | 4,500,000  | 0 | 0       | 0       | 243,000   | 07/02/2012 | 2FE.....   |
| 92925C   | CC | 4 | WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....    | 07/25/2012     | MBS Paydown 0.398854589.....       |  | 10,320     | 10,320     | 8,333      | 7,646      | 0       | 35      | 0 | 35      | 0 | 10,320     | 0 | 0       | 0       | 75        | 01/25/2046 | 1FM.....   |
| 92925C   | CC | 4 | WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....    | 08/25/2012     | MBS Paydown 0.395166366.....       |  | 14,753     | 14,753     | 11,913     | 10,931     | 0       | 892     | 0 | 892     | 0 | 14,753     | 0 | 0       | 0       | 122       | 01/25/2046 | 1FM.....   |
| 92925C   | CC | 4 | WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....    | 09/25/2012     | MBS Paydown 0.393754216.....       |  | 5,649      | 5,649      | 4,562      | 4,185      | 0       | 29      | 0 | 29      | 0 | 5,649      | 0 | 0       | 0       | 52        | 01/25/2046 | 1FM.....   |
| 93934N   | AR | 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....       | 07/25/2012     | MBS Paydown 0.218049936.....       |  | 4,684      | 4,684      | 3,700      | 520        | 0       | 25      | 0 | 25      | 0 | 4,684      | 0 | 0       | 0       | 103       | 07/25/2036 | 1FM.....   |
| 93934N   | AR | 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....       | 07/25/2012     | Pass-Through Loss.....             |  | 0          | 6,370      | 5,032      | 0          | 0       | 0       | 0 | 0       | 0 | 0          | 0 | 0       | 0       | 32        | 07/25/2036 | 1FM.....   |
| 93934N   | AR | 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....       | 08/25/2012     | MBS Paydown 0.215483964.....       |  | 2,433      | 2,433      | 1,922      | 483        | 0       | 23      | 0 | 23      | 0 | 2,433      | 0 | 0       | 0       | 14        | 07/25/2036 | 1FM.....   |
| 93934N   | AR | 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....       | 08/25/2012     | Pass-Through Loss.....             |  | 0          | 7,831      | 6,186      | 0          | 0       | 0       | 0 | 0       | 0 | 0          | 0 | 0       | 0       | 45        | 07/25/2036 | 1FM.....   |
| 93934N   | AR | 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....       | 09/25/2012     | MBS Paydown 0.213888103.....       |  | 2,448      | 2,448      | 1,934      | 300        | 0       | 14      | 0 | 14      | 0 | 2,448      | 0 | 0       | 0       | 16        | 07/25/2036 | 1FM.....   |
| 93934N   | AR | 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....       | 09/25/2012     | Pass-Through Loss.....             |  | 0          | 3,935      | 3,110      | 0          | 0       | 0       | 0 | 0       | 0 | 0          | 0 | 0       | 0       | 25        | 07/25/2036 | 1FM.....   |
| 949760   | AP | 7 | WFMBS 2003-9 1A14 SSNR NAS 8/25/2033.....       | 07/25/2012     | MBS Paydown 0.46261808.....        |  | 91,260     | 91,259     | 89,449     | 89,985     | 0       | 951     | 0 | 951     | 0 | 91,259     | 0 | 0       | 0       | 2,793     | 08/25/2033 | 1FM.....   |
| 949760   | AP | 7 | WFMBS 2003-9 1A14 SSNR NAS 8/25/2033.....       | 08/25/2012     | MBS Paydown 0.43750576.....        |  | 175,786    | 175,786    | 172,298    | 173,332    | 0       | 1,918   | 0 | 1,918   | 0 | 175,786    | 0 | 0       | 0       | 6,149     | 08/25/2033 | 1FM.....   |
| 949760   | AP | 7 | WFMBS 2003-9 1A14 SSNR NAS 8/25/2033.....       | 09/25/2012     | MBS Paydown 0.43024447.....        |  | 50,829     | 50,829     | 49,821     | 50,119     | 0       | 521     | 0 | 521     | 0 | 50,829     | 0 | 0       | 0       | 2,000     | 08/25/2033 | 1FM.....   |
| 94983G   | AA | 6 | WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36.....      | 07/25/2012     | MBS Paydown 0.23175969.....        |  | 41,034     | 41,034     | 41,008     | 33,400     | 0       | 3,176   | 0 | 3,176   | 0 | 41,034     | 0 | 0       | 0       | 1,289     | 03/25/2036 | 1FM.....   |
| 94983G   | AA | 6 | WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36.....      | 08/25/2012     | MBS Paydown 0.22763838.....        |  | 49,456     | 49,456     | 49,425     | 40,256     | 0       | 5,163   | 0 | 5,163   | 0 | 49,456     | 0 | 0       | 0       | 1,774     | 03/25/2036 | 1FM.....   |
| 94983G   | AA | 6 | WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36.....      | 09/25/2012     | MBS Paydown 0.22260245.....        |  | 54,562     | 54,562     | 54,528     | 49,189     | 0       | 6,055   | 0 | 6,055   | 0 | 54,562     | 0 | 0       | 0       | 2,201     | 03/25/2036 | 1FM.....   |
| 94983G   | AA | 6 | WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36.....      | 09/25/2012     | Pass-Through Loss.....             |  | 0          | 5,869      | 5,867      | 0          | 0       | 0       | 0 | 0       | 0 | 0          | 0 | 0       | 0       | 237       | 03/25/2036 | 1FM.....   |
| 96032Q   | AA | 0 | WESTR 2012-1 A ABS 4.50 09/20/2025.....         | 07/20/2012     | MBS Paydown 0.859684038.....       |  | 157,811    | 157,811    | 157,811    | 157,811    | 0       | (472)   | 0 | (472)   | 0 | 157,811    | 0 | 0       | 0       | 1,539     | 09/20/2025 | 1Z.....    |
| 96032Q   | AA | 0 | WESTR 2012-1 A ABS 4.50 09/20/2025.....         | 08/20/2012     | MBS Paydown 0.830106482.....       |  | 147,888    | 147,888    | 147,888    | 147,888    | 0       | (422)   | 0 | (422)   | 0 | 147,888    | 0 | 0       | 0       | 1,996     | 09/20/2025 | 1Z.....    |
| 96032Q   | AA | 0 | WESTR 2012-1 A ABS 4.50 09/20/2025.....         | 09/20/2012     | MBS Paydown 0.803236613.....       |  | 134,349    | 134,349    | 134,350    | 134,349    | 0       | (363)   | 0 | (363)   | 0 | 134,349    | 0 | 0       | 0       | 2,318     | 09/20/2025 | 1Z.....    |
| 973582   | AA | 7 | WINDSOR FINANCIN 5.881 07/15/2017.....          | 07/15/2012     | Sinking Fund Redemption 100.0..... |  | 66,963     | 66,963     | 66,963     | 66,967     | 0       | (1)     | 0 | (1)     | 0 | 66,963     | 0 | 0       | 0       | 2,954     | 07/15/2017 | 4FE.....   |
| 98883*   | ZZ | 2 | NAYLOR PUBLISHING L+1025 12/31/2012.....        | 06/07/2012     | Prior period adjustment.....       |  | 0          | 0          | 0          | 0          | 0       | 0       | 0 | 0       | 0 | 0          | 0 | 0       | 0       | (63)      | 12/31/2012 | 4Z.....    |
| 3899999. |    |   | Total - Bonds - Industrial & Miscellaneous..... |                |                                    |  | 59,128,169 | 59,943,371 | 57,766,876 | 56,698,306 | 96,230  | 747,517 | 0 | 843,747 | 0 | 58,401,989 | 0 | 726,179 | 726,179 | 2,585,926 | ....XXX... | ....XXX... |
| 8399997. |    |   | Total - Bonds - Part 4.....                     |                |                                    |  | 91,107,760 | 91,936,371 | 90,295,049 | 88,821,676 | 102,683 | 642,661 | 0 | 745,344 | 0 | 90,426,731 | 0 | 681,029 | 681,029 | 4,047,032 | ....XXX... | ....XXX... |
| 8399999. |    |   | Total - Bonds.....                              |                |                                    |  | 91,107,760 | 91,936,371 | 90,295,049 | 88,821,676 | 102,683 | 642,661 | 0 | 745,344 | 0 | 90,426,731 | 0 | 681,029 | 681,029 | 4,047,032 | ....XXX... | ....XXX... |

Common Stocks - Industrial and Miscellaneous

|        |    |   |                                       |            |                   |  |            |           |          |           |           |           |   |           |   |           |   |           |           |         |            |        |
|--------|----|---|---------------------------------------|------------|-------------------|--|------------|-----------|----------|-----------|-----------|-----------|---|-----------|---|-----------|---|-----------|-----------|---------|------------|--------|
| 00184X | 10 | 5 | AOL INC.....                          | 08/07/2012 | Distribution..... |  | 792,000    | 23,760    | XXX..... | 26,812    | 11,959    | 5,615     | 0 | 5,615     | 0 | 17,574    | 0 | 6,186     | 6,186     | 0       | ....XXX... | L..... |
| 00184X | 10 | 5 | AOL INC.....                          | 08/20/2012 | INTERSTATE.....   |  | 792,000    | 26,032    | XXX..... | 25,752    | 25,752    | 0         | 0 | 0         | 0 | 25,752    | 0 | 280       | 280       | 0       | ....XXX... | L..... |
| 002824 | 10 | 0 | ABBOTT LABORATORIES.....              | 09/27/2012 | STRATEGAS.....    |  | 70,000,000 | 4,853,558 | XXX..... | 3,208,475 | 3,936,100 | (727,625) | 0 | (727,625) | 0 | 3,208,475 | 0 | 1,645,083 | 1,645,083 | 105,000 | ....XXX... | L..... |
| 02916P | 10 | 3 | AMERICAN RAILCAR INDUSTRIES, INC..... | 09/13/2012 | INTERSTATE.....   |  | 52,157,000 | 1,606,765 | XXX..... | 1,110,149 | 1,248,117 | (698,904) | 0 | (698,904) | 0 | 549,213   | 0 | 1,057,551 | 1,057,551 | 0       | ....XXX... | L..... |

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<br>Identification |   | Description | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

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|        |    |   |                                         |            |                             |             |           |          |           |           |             |   |   |             |   |           |   |           |           |         |        |        |
|--------|----|---|-----------------------------------------|------------|-----------------------------|-------------|-----------|----------|-----------|-----------|-------------|---|---|-------------|---|-----------|---|-----------|-----------|---------|--------|--------|
| 02916P | 10 | 3 | AMERICAN RAILCAR INDUSTRIES, INC.....   | 09/14/2012 | INTERSTATE.....             | 843,000     | 26,175    | XXX..... | 17,384    | 20,173    | (11,296)    | 0 | 0 | (11,296)    | 0 | 8,877     | 0 | 17,298    | 17,298    | 0       | XXX... | L..... |
| 128126 | 10 | 9 | CALAMP CORP.....                        | 09/26/2012 | INTERSTATE.....             | 85,000,000  | 676,933   | XXX..... | 334,613   | 360,400   | (322,150)   | 0 | 0 | (322,150)   | 0 | 38,250    | 0 | 638,683   | 638,683   | 0       | XXX... | L..... |
| 128126 | 10 | 9 | CALAMP CORP.....                        | 09/27/2012 | INTERSTATE.....             | 54,750,000  | 458,997   | XXX..... | 199,000   | 232,140   | (207,502)   | 0 | 0 | (207,502)   | 0 | 24,638    | 0 | 434,360   | 434,360   | 0       | XXX... | L..... |
| 166764 | 10 | 0 | CHEVRON CORPORATION.....                | 09/13/2012 | DEUTSCHE MORGAN<br>GRENFELL | 20,000,000  | 2,328,648 | XXX..... | 1,495,320 | 2,128,000 | (632,680)   | 0 | 0 | (632,680)   | 0 | 1,495,320 | 0 | 833,328   | 833,328   | 52,200  | XXX... | L..... |
| 172967 | 42 | 4 | CITIGROUP INC.....                      | 09/28/2012 | SANDLER O'NEIL & PARTNER.   | 60,000,000  | 1,964,032 | XXX..... | 2,547,219 | 1,578,600 | 968,619     | 0 | 0 | 968,619     | 0 | 2,547,219 | 0 | (583,187) | (583,187) | 1,800   | XXX... | L..... |
| 20030N | 10 | 1 | COMCAST CORPORATION CLASS A.....        | 08/07/2012 | INTERSTATE.....             | 50,000,000  | 1,728,996 | XXX..... | 919,495   | 1,185,500 | (266,005)   | 0 | 0 | (266,005)   | 0 | 919,495   | 0 | 809,501   | 809,501   | 21,875  | XXX... | L..... |
| 20030N | 10 | 1 | COMCAST CORPORATION CLASS A.....        | 08/09/2012 | STRATEGAS.....              | 15,000,000  | 518,400   | XXX..... | 272,640   | 355,650   | (83,010)    | 0 | 0 | (83,010)    | 0 | 272,640   | 0 | 245,760   | 245,760   | 6,563   | XXX... | L..... |
| 20030N | 10 | 1 | COMCAST CORPORATION CLASS A.....        | 08/10/2012 | STRATEGAS.....              | 60,000,000  | 2,066,492 | XXX..... | 1,086,174 | 1,422,600 | (336,426)   | 0 | 0 | (336,426)   | 0 | 1,086,174 | 0 | 980,317   | 980,317   | 26,250  | XXX... | L..... |
| 20030N | 10 | 1 | COMCAST CORPORATION CLASS A.....        | 09/25/2012 | INTERSTATE.....             | 15,000,000  | 545,763   | XXX..... | 268,970   | 355,650   | (86,680)    | 0 | 0 | (86,680)    | 0 | 268,970   | 0 | 276,792   | 276,792   | 6,563   | XXX... | L..... |
| 20030N | 10 | 1 | COMCAST CORPORATION CLASS A.....        | 09/26/2012 | ISI GROUP INC.....          | 30,000,000  | 1,061,568 | XXX..... | 525,709   | 711,300   | (185,591)   | 0 | 0 | (185,591)   | 0 | 525,709   | 0 | 535,859   | 535,859   | 13,125  | XXX... | L..... |
| 231082 | 10 | 8 | CUMULUS MEDIA INC CL A.....             | 08/20/2012 | INTERSTATE.....             | 8,325,000   | 23,385    | XXX..... | 24,809    | 27,806    | (2,997)     | 0 | 0 | (2,997)     | 0 | 24,809    | 0 | (1,423)   | (1,423)   | 0       | XXX... | L..... |
| 231082 | 10 | 8 | CUMULUS MEDIA INC CL A.....             | 08/21/2012 | INTERSTATE.....             | 9,452,000   | 26,637    | XXX..... | 28,167    | 31,570    | (3,403)     | 0 | 0 | (3,403)     | 0 | 28,167    | 0 | (1,530)   | (1,530)   | 0       | XXX... | L..... |
| 25470M | 10 | 9 | DISH NETWORK CORP - A.....              | 08/20/2012 | INTERSTATE.....             | 37,675,000  | 1,186,649 | XXX..... | 1,322,769 | 1,072,985 | (281,809)   | 0 | 0 | (281,809)   | 0 | 791,175   | 0 | 395,474   | 395,474   | 0       | XXX... | L..... |
| 278768 | 10 | 6 | ECHOSTAR CORPORATION CLASS A.....       | 08/27/2012 | INTERSTATE.....             | 9,481,000   | 261,710   | XXX..... | 354,021   | 198,532   | (47,405)    | 0 | 0 | (47,405)    | 0 | 151,127   | 0 | 110,583   | 110,583   | 0       | XXX... | L..... |
| 278768 | 10 | 6 | ECHOSTAR CORPORATION CLASS A.....       | 08/28/2012 | ISI GROUP INC.....          | 15,305,000  | 418,166   | XXX..... | 571,489   | 320,487   | (76,525)    | 0 | 0 | (76,525)    | 0 | 243,962   | 0 | 174,204   | 174,204   | 0       | XXX... | L..... |
| 369604 | 10 | 3 | GENERAL ELECTRIC COMPANY.....           | 09/13/2012 | STRATEGAS.....              | 60,000,000  | 1,318,872 | XXX..... | 1,005,414 | 1,074,600 | (69,186)    | 0 | 0 | (69,186)    | 0 | 1,005,414 | 0 | 313,458   | 313,458   | 30,600  | XXX... | L..... |
| 40412C | 10 | 1 | HCA HOLDINGS INC.....                   | 09/26/2012 | INTERSTATE.....             | 75,000,000  | 2,400,726 | XXX..... | 1,514,258 | 1,652,250 | (137,993)   | 0 | 0 | (137,993)   | 0 | 1,514,258 | 0 | 886,469   | 886,469   | 150,000 | XXX... | L..... |
| 40412C | 10 | 1 | HCA HOLDINGS INC.....                   | 09/28/2012 | INTERSTATE.....             | 50,000,000  | 1,667,923 | XXX..... | 1,008,473 | 1,101,500 | (93,027)    | 0 | 0 | (93,027)    | 0 | 1,008,473 | 0 | 659,450   | 659,450   | 100,000 | XXX... | L..... |
| 410495 | 20 | 4 | HANMI FINANCIAL CORPORATION.....        | 08/20/2012 | FRIEDMAN BILLINGS RAMSEY    | 15,300,000  | 198,818   | XXX..... | 97,920    | 113,220   | (15,300)    | 0 | 0 | (15,300)    | 0 | 97,920    | 0 | 100,898   | 100,898   | 0       | XXX... | L..... |
| 410495 | 20 | 4 | HANMI FINANCIAL CORPORATION.....        | 09/14/2012 | FRIEDMAN BILLINGS RAMSEY    | 6,000,000   | 79,361    | XXX..... | 38,400    | 44,400    | (6,000)     | 0 | 0 | (6,000)     | 0 | 38,400    | 0 | 40,962    | 40,962    | 0       | XXX... | L..... |
| 410495 | 20 | 4 | HANMI FINANCIAL CORPORATION.....        | 09/17/2012 | FRIEDMAN BILLING.....       | 2,400,000   | 31,127    | XXX..... | 15,360    | 17,760    | (2,400)     | 0 | 0 | (2,400)     | 0 | 15,360    | 0 | 15,767    | 15,767    | 0       | XXX... | L..... |
| 410495 | 20 | 4 | HANMI FINANCIAL CORPORATION.....        | 09/18/2012 | FRIEDMAN BILLING.....       | 4,100,000   | 53,778    | XXX..... | 26,240    | 30,340    | (4,100)     | 0 | 0 | (4,100)     | 0 | 26,240    | 0 | 27,538    | 27,538    | 0       | XXX... | L..... |
| 410495 | 20 | 4 | HANMI FINANCIAL CORPORATION.....        | 09/19/2012 | FRIEDMAN BILLING.....       | 9,900,000   | 128,983   | XXX..... | 63,360    | 73,260    | (9,900)     | 0 | 0 | (9,900)     | 0 | 63,360    | 0 | 65,623    | 65,623    | 0       | XXX... | L..... |
| 410495 | 20 | 4 | HANMI FINANCIAL CORPORATION.....        | 09/20/2012 | FRIEDMAN BILLING.....       | 12,000,000  | 156,132   | XXX..... | 76,800    | 88,800    | (12,000)    | 0 | 0 | (12,000)    | 0 | 76,800    | 0 | 79,332    | 79,332    | 0       | XXX... | L..... |
| 410495 | 20 | 4 | HANMI FINANCIAL CORPORATION.....        | 09/21/2012 | FRIEDMAN BILLING.....       | 9,000,000   | 119,098   | XXX..... | 57,600    | 66,600    | (9,000)     | 0 | 0 | (9,000)     | 0 | 57,600    | 0 | 61,498    | 61,498    | 0       | XXX... | L..... |
| 410495 | 20 | 4 | HANMI FINANCIAL CORPORATION.....        | 09/24/2012 | FRIEDMAN BILLING.....       | 10,000,000  | 131,755   | XXX..... | 64,000    | 74,000    | (10,000)    | 0 | 0 | (10,000)    | 0 | 64,000    | 0 | 67,755    | 67,755    | 0       | XXX... | L..... |
| 410495 | 20 | 4 | HANMI FINANCIAL CORPORATION.....        | 09/27/2012 | FRIEDMAN BILLING.....       | 10,000,000  | 129,570   | XXX..... | 64,000    | 74,000    | (10,000)    | 0 | 0 | (10,000)    | 0 | 64,000    | 0 | 65,570    | 65,570    | 0       | XXX... | L..... |
| 459200 | 10 | 1 | INTL BUSINESS MACHINES CORPORATION..... | 09/27/2012 | STRATEGAS.....              | 20,000,000  | 4,126,656 | XXX..... | 2,624,940 | 3,677,600 | (1,052,660) | 0 | 0 | (1,052,660) | 0 | 2,624,940 | 0 | 1,501,716 | 1,501,716 | 49,000  | XXX... | L..... |
| 50075N | 10 | 4 | KRAFT FOODS INC CLASS A.....            | 09/26/2012 | STRATEGAS.....              | 100,000,000 | 4,132,117 | XXX..... | 3,086,546 | 3,736,000 | (649,454)   | 0 | 0 | (649,454)   | 0 | 3,086,546 | 0 | 1,045,571 | 1,045,571 | 87,000  | XXX... | L..... |
| 50075N | 10 | 4 | KRAFT FOODS INC CLASS A.....            | 09/27/2012 | INTERSTATE.....             | 50,000,000  | 2,059,679 | XXX..... | 1,519,982 | 1,868,000 | (348,018)   | 0 | 0 | (348,018)   | 0 | 1,519,982 | 0 | 539,697   | 539,697   | 43,500  | XXX... | L..... |
| 50075N | 10 | 4 | KRAFT FOODS INC CLASS A.....            | 09/28/2012 | INTERSTATE.....             | 50,000,000  | 2,066,879 | XXX..... | 1,507,330 | 1,868,000 | (360,670)   | 0 | 0 | (360,670)   | 0 | 1,507,330 | 0 | 559,548   | 559,548   | 43,500  | XXX... | L..... |
| 539830 | 10 | 9 | LOCKHEED MARTIN CORP.....               | 09/26/2012 | STRATEGAS.....              | 20,000,000  | 1,843,239 | XXX..... | 1,400,263 | 1,618,000 | (217,737)   | 0 | 0 | (217,737)   | 0 | 1,400,263 | 0 | 442,975   | 442,975   | 60,000  | XXX... | L..... |
| 580645 | 10 | 9 | MCGRAW-HILL COMPANIES INC.....          | 08/07/2012 | INTERSTATE.....             | 30,000,000  | 1,484,220 | XXX..... | 1,124,403 | 1,349,100 | (224,697)   | 0 | 0 | (224,697)   | 0 | 1,124,403 | 0 | 359,817   | 359,817   | 15,300  | XXX... | L..... |
| 580645 | 10 | 9 | MCGRAW-HILL COMPANIES INC.....          | 08/10/2012 | ISI GROUP INC.....          | 20,000,000  | 980,162   | XXX..... | 749,602   | 899,400   | (149,798)   | 0 | 0 | (149,798)   | 0 | 749,602   | 0 | 230,560   | 230,560   | 10,200  | XXX... | L..... |
| 580645 | 10 | 9 | MCGRAW-HILL COMPANIES INC.....          | 08/22/2012 | STRATEGAS.....              | 10,000,000  | 495,531   | XXX..... | 374,801   | 449,700   | (74,899)    | 0 | 0 | (74,899)    | 0 | 374,801   | 0 | 120,730   | 120,730   | 5,100   | XXX... | L..... |



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<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

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|        |    |   |                                     |            |                           |             |           |          |           |           |             |   |   |             |   |           |   |           |           |        |        |        |
|--------|----|---|-------------------------------------|------------|---------------------------|-------------|-----------|----------|-----------|-----------|-------------|---|---|-------------|---|-----------|---|-----------|-----------|--------|--------|--------|
| 580645 | 10 | 9 | MCGRAW-HILL COMPANIES INC.....      | 08/24/2012 | INTERSTATE.....           | 20,000.000  | 986,364   | XXX..... | 749,602   | 899,400   | (149,798)   | 0 | 0 | (149,798)   | 0 | 749,602   | 0 | 236,762   | 236,762   | 15,300 | XXX... | L..... |
| 580645 | 10 | 9 | MCGRAW-HILL COMPANIES INC.....      | 08/27/2012 | INTERSTATE.....           | 20,000.000  | 995,410   | XXX..... | 749,602   | 899,400   | (149,798)   | 0 | 0 | (149,798)   | 0 | 749,602   | 0 | 245,808   | 245,808   | 15,300 | XXX... | L..... |
| 859319 | 30 | 3 | STERLING FINANCIAL CORPORATION..... | 09/25/2012 | FRIEDMAN BILLING.....     | 15,000.000  | 336,858   | XXX..... | 300,000   | 300,000   | 0           | 0 | 0 | 0           | 0 | 300,000   | 0 | 36,858    | 36,858    | 0      | XXX... | L..... |
| 859319 | 30 | 3 | STERLING FINANCIAL CORPORATION..... | 09/26/2012 | FRIEDMAN BILLING.....     | 10,000.000  | 222,492   | XXX..... | 200,000   | 200,000   | 0           | 0 | 0 | 0           | 0 | 200,000   | 0 | 22,492    | 22,492    | 0      | XXX... | L..... |
| 87612E | 10 | 6 | TARGET CORP.....                    | 09/06/2012 | ISI GROUP INC.....        | 40,000.000  | 2,576,706 | XXX..... | 2,028,174 | 2,048,800 | (20,626)    | 0 | 0 | (20,626)    | 0 | 2,028,174 | 0 | 548,532   | 548,532   | 38,400 | XXX... | L..... |
| 87612E | 10 | 6 | TARGET CORP.....                    | 09/28/2012 | STRATEGAS.....            | 50,000.000  | 3,177,349 | XXX..... | 2,492,323 | 2,561,000 | (68,677)    | 0 | 0 | (68,677)    | 0 | 2,492,323 | 0 | 685,026   | 685,026   | 48,000 | XXX... | L..... |
| 88579Y | 10 | 1 | 3M COMPANY.....                     | 09/27/2012 | STRATEGAS.....            | 20,000.000  | 1,857,196 | XXX..... | 1,738,311 | 1,634,600 | 103,711     | 0 | 0 | 103,711     | 0 | 1,738,311 | 0 | 118,885   | 118,885   | 35,400 | XXX... | L..... |
| 887317 | 30 | 3 | TIME WARNER INC.....                | 09/27/2012 | INTERSTATE.....           | 100,000.000 | 4,543,568 | XXX..... | 2,918,258 | 3,614,000 | (695,742)   | 0 | 0 | (695,742)   | 0 | 2,918,258 | 0 | 1,625,310 | 1,625,310 | 78,000 | XXX... | L..... |
| 887317 | 30 | 3 | TIME WARNER INC.....                | 09/28/2012 | ISI GROUP INC.....        | 50,000.000  | 2,275,689 | XXX..... | 1,441,455 | 1,807,000 | (365,545)   | 0 | 0 | (365,545)   | 0 | 1,441,455 | 0 | 834,234   | 834,234   | 39,000 | XXX... | L..... |
| 88732J | 20 | 7 | TIME WARNER CABLE.....              | 08/20/2012 | INTERSTATE.....           | 2,187.000   | 195,196   | XXX..... | 129,618   | 139,028   | (54,068)    | 0 | 0 | (54,068)    | 0 | 84,959    | 0 | 110,237   | 110,237   | 2,449  | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/09/2012 | INTERSTATE.....           | 11,944.000  | 594,418   | XXX..... | 1,534     | 479,313   | (477,779)   | 0 | 0 | (477,779)   | 0 | 1,534     | 0 | 592,884   | 592,884   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/10/2012 | INTERSTATE.....           | 20,000.000  | 995,744   | XXX..... | 2,568     | 802,600   | (800,032)   | 0 | 0 | (800,032)   | 0 | 2,568     | 0 | 993,176   | 993,176   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/13/2012 | INTERSTATE.....           | 45,000.000  | 2,258,571 | XXX..... | 5,778     | 1,805,850 | (1,800,072) | 0 | 0 | (1,800,072) | 0 | 5,778     | 0 | 2,252,793 | 2,252,793 | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/16/2012 | INTERSTATE.....           | 10,000.000  | 502,540   | XXX..... | 1,284     | 401,300   | (400,016)   | 0 | 0 | (400,016)   | 0 | 1,284     | 0 | 501,256   | 501,256   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/17/2012 | INTERSTATE.....           | 30,000.000  | 1,513,442 | XXX..... | 3,852     | 1,203,900 | (1,200,048) | 0 | 0 | (1,200,048) | 0 | 3,852     | 0 | 1,509,590 | 1,509,590 | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/18/2012 | INTERSTATE.....           | 15,000.000  | 760,843   | XXX..... | 1,926     | 601,950   | (600,024)   | 0 | 0 | (600,024)   | 0 | 1,926     | 0 | 758,917   | 758,917   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/19/2012 | INTERSTATE.....           | 10,000.000  | 505,367   | XXX..... | 1,284     | 401,300   | (400,016)   | 0 | 0 | (400,016)   | 0 | 1,284     | 0 | 504,083   | 504,083   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/20/2012 | INTERSTATE.....           | 10,000.000  | 499,998   | XXX..... | 1,284     | 401,300   | (400,016)   | 0 | 0 | (400,016)   | 0 | 1,284     | 0 | 498,714   | 498,714   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/26/2012 | INTERSTATE.....           | 18,000.000  | 896,063   | XXX..... | 2,311     | 722,340   | (720,029)   | 0 | 0 | (720,029)   | 0 | 2,311     | 0 | 893,752   | 893,752   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/27/2012 | INTERSTATE.....           | 15,000.000  | 754,234   | XXX..... | 1,926     | 601,950   | (600,024)   | 0 | 0 | (600,024)   | 0 | 1,926     | 0 | 752,308   | 752,308   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/30/2012 | INTERSTATE.....           | 7,500.000   | 379,098   | XXX..... | 963       | 300,975   | (300,012)   | 0 | 0 | (300,012)   | 0 | 963       | 0 | 378,135   | 378,135   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 07/31/2012 | INTERSTATE.....           | 7,500.000   | 374,836   | XXX..... | 963       | 300,975   | (300,012)   | 0 | 0 | (300,012)   | 0 | 963       | 0 | 373,873   | 373,873   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 08/15/2012 | INTERSTATE.....           | 15,000.000  | 731,418   | XXX..... | 1,926     | 601,950   | (600,024)   | 0 | 0 | (600,024)   | 0 | 1,926     | 0 | 729,492   | 729,492   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 08/16/2012 | INTERSTATE.....           | 20,000.000  | 970,658   | XXX..... | 2,568     | 802,600   | (800,032)   | 0 | 0 | (800,032)   | 0 | 2,568     | 0 | 968,090   | 968,090   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 08/17/2012 | INTERSTATE.....           | 25,000.000  | 1,225,343 | XXX..... | 3,210     | 1,003,250 | (1,000,040) | 0 | 0 | (1,000,040) | 0 | 3,210     | 0 | 1,222,133 | 1,222,133 | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 08/20/2012 | INTERSTATE.....           | 15,000.000  | 733,586   | XXX..... | 1,926     | 601,950   | (600,024)   | 0 | 0 | (600,024)   | 0 | 1,926     | 0 | 731,660   | 731,660   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 08/21/2012 | RAYMOND JAMES & ASSOC.... | 15,000.000  | 730,568   | XXX..... | 1,926     | 601,950   | (600,024)   | 0 | 0 | (600,024)   | 0 | 1,926     | 0 | 728,642   | 728,642   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 08/22/2012 | INTERSTATE.....           | 653.000     | 31,664    | XXX..... | 84        | 26,205    | (26,121)    | 0 | 0 | (26,121)    | 0 | 84        | 0 | 31,580    | 31,580    | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 08/23/2012 | INTERSTATE.....           | 10,000.000  | 485,000   | XXX..... | 1,284     | 401,300   | (400,016)   | 0 | 0 | (400,016)   | 0 | 1,284     | 0 | 483,716   | 483,716   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 08/24/2012 | INTERSTATE.....           | 20,000.000  | 972,880   | XXX..... | 2,568     | 802,600   | (800,032)   | 0 | 0 | (800,032)   | 0 | 2,568     | 0 | 970,312   | 970,312   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 08/31/2012 | RAYMOND JAMES & ASSOC.... | 20,000.000  | 969,606   | XXX..... | 2,568     | 802,600   | (800,032)   | 0 | 0 | (800,032)   | 0 | 2,568     | 0 | 967,038   | 967,038   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 09/04/2012 | INTERSTATE.....           | 10,300.000  | 499,524   | XXX..... | 1,323     | 413,339   | (412,016)   | 0 | 0 | (412,016)   | 0 | 1,323     | 0 | 498,202   | 498,202   | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 09/06/2012 | RAYMOND JAMES & ASSOC.... | 30,000.000  | 1,476,342 | XXX..... | 3,852     | 1,203,900 | (1,200,048) | 0 | 0 | (1,200,048) | 0 | 3,852     | 0 | 1,472,490 | 1,472,490 | 0      | XXX... | L..... |
| 92345Y | 10 | 6 | VERISK ANALYTICS INC-CLASS A.....   | 09/07/2012 | RAYMOND JAMES & ASSOC.... | 30,000.000  | 1,474,062 | XXX..... | 3,852     | 1,203,900 | (1,200,048) | 0 | 0 | (1,200,048) | 0 | 3,852     | 0 | 1,470,210 | 1,470,210 | 0      | XXX... | L..... |
| 92769L | 10 | 1 | VIRGIN MEDIA INC.....               | 08/10/2012 | BERNSTEIN.....            | 30,000.000  | 808,008   | XXX..... | 835,406   | 641,400   | (404,400)   | 0 | 0 | (404,400)   | 0 | 237,000   | 0 | 571,008   | 571,008   | 2,400  | XXX... | L..... |
| 92769L | 10 | 1 | VIRGIN MEDIA INC.....               | 08/13/2012 | INTERSTATE.....           | 29,900.000  | 806,522   | XXX..... | 803,999   | 639,262   | (403,052)   | 0 | 0 | (403,052)   | 0 | 236,210   | 0 | 570,312   | 570,312   | 2,392  | XXX... | L..... |

SCHEDULE D - PART 4

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

| 1                                                   | 2                                                                |  | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                  | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                |                                               |                                                        | 16                                                         | 17                                                      | 18                                           | 19                                        | 20                                                                 | 21                                        | 22                                                           |
|-----------------------------------------------------|------------------------------------------------------------------|--|--------------------------------------|------------------|--------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|----------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|-------------------------------------------|--------------------------------------------------------------|
|                                                     |                                                                  |  |                                      |                  |                    |                                 |               |           |             |                                                      | 11                                                 | 12                                                | 13                                                             | 14                                            | 15                                                     |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| CUSIP<br>Identification                             | Description                                                      |  |                                      | Disposal<br>Date | Name of Purchaser  | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Design-<br>ation<br>or<br>Market<br>Indicator<br>(a) |
| 92769L 10 1                                         | VIRGIN MEDIA INC.....                                            |  |                                      | 08/14/2012       | BERNSTEIN.....     | 85,000.000                      | 2,318,000     | XXX.....  | 2,258,489   | 1,817,300                                            | ..(1,145,800)                                      | .....0                                            | .....0                                                         | ....(1,145,800)                               | .....0                                                 | .....671,500                                               | .....0                                                  | ..1,646,500                                  | ..1,646,500                               | .....6,800                                                         | ....XXX...                                | L.....                                                       |
| 92769L 10 1                                         | VIRGIN MEDIA INC.....                                            |  |                                      | 08/20/2012       | BERNSTEIN.....     | 15,000.000                      | 410,415       | XXX.....  | 386,982     | 320,700                                              | ....(202,200)                                      | .....0                                            | .....0                                                         | ....(202,200)                                 | .....0                                                 | .....118,500                                               | .....0                                                  | ....291,915                                  | ....291,915                               | .....1,200                                                         | ....XXX...                                | L.....                                                       |
| 92769L 10 1                                         | VIRGIN MEDIA INC.....                                            |  |                                      | 08/21/2012       | BERNSTEIN.....     | 20,000.000                      | 554,764       | XXX.....  | 515,226     | 427,600                                              | ....(269,600)                                      | .....0                                            | .....0                                                         | ....(269,600)                                 | .....0                                                 | .....158,000                                               | .....0                                                  | ....396,764                                  | ....396,764                               | .....1,600                                                         | ....XXX...                                | L.....                                                       |
| 92769L 10 1                                         | VIRGIN MEDIA INC.....                                            |  |                                      | 08/22/2012       | BERNSTEIN.....     | 20,000.000                      | 546,224       | XXX.....  | 512,704     | 427,600                                              | ....(269,600)                                      | .....0                                            | .....0                                                         | ....(269,600)                                 | .....0                                                 | .....158,000                                               | .....0                                                  | ....388,224                                  | ....388,224                               | .....1,600                                                         | ....XXX...                                | L.....                                                       |
| 92769L 10 1                                         | VIRGIN MEDIA INC.....                                            |  |                                      | 08/23/2012       | BERNSTEIN.....     | 5,000.000                       | 135,976       | XXX.....  | 128,059     | 106,900                                              | ....(67,400)                                       | .....0                                            | .....0                                                         | ....(67,400)                                  | .....0                                                 | .....39,500                                                | .....0                                                  | ....96,476                                   | ....96,476                                | .....400                                                           | ....XXX...                                | L.....                                                       |
| 92769L 10 1                                         | VIRGIN MEDIA INC.....                                            |  |                                      | 08/30/2012       | BERNSTEIN.....     | 5,000.000                       | 135,786       | XXX.....  | 128,059     | 106,900                                              | ....(67,400)                                       | .....0                                            | .....0                                                         | ....(67,400)                                  | .....0                                                 | .....39,500                                                | .....0                                                  | ....96,286                                   | ....96,286                                | .....400                                                           | ....XXX...                                | L.....                                                       |
| 92769L 10 1                                         | VIRGIN MEDIA INC.....                                            |  |                                      | 08/31/2012       | BERNSTEIN.....     | 10,000.000                      | 275,796       | XXX.....  | 256,032     | 213,800                                              | ....(134,800)                                      | .....0                                            | .....0                                                         | ....(134,800)                                 | .....0                                                 | .....79,000                                                | .....0                                                  | ....196,796                                  | ....196,796                               | .....800                                                           | ....XXX...                                | L.....                                                       |
| 92769L 10 1                                         | VIRGIN MEDIA INC.....                                            |  |                                      | 09/06/2012       | INTERSTATE.....    | 35,000.000                      | 1,003,543     | XXX.....  | 877,489     | 748,300                                              | ....(471,800)                                      | .....0                                            | .....0                                                         | ....(471,800)                                 | .....0                                                 | .....276,500                                               | .....0                                                  | ....727,043                                  | ....727,043                               | .....2,800                                                         | ....XXX...                                | L.....                                                       |
| 92769L 10 1                                         | VIRGIN MEDIA INC.....                                            |  |                                      | 09/13/2012       | INTERSTATE.....    | 60,000.000                      | 1,799,660     | XXX.....  | 1,474,813   | 1,282,800                                            | ....(808,800)                                      | .....0                                            | .....0                                                         | ....(808,800)                                 | .....0                                                 | .....474,000                                               | .....0                                                  | ....1,325,660                                | ....1,325,660                             | .....7,200                                                         | ....XXX...                                | L.....                                                       |
| 92769L 10 1                                         | VIRGIN MEDIA INC.....                                            |  |                                      | 09/26/2012       | ISI GROUP INC..... | 20,000.000                      | 583,525       | XXX.....  | 475,172     | 427,600                                              | ....(269,600)                                      | .....0                                            | .....0                                                         | ....(269,600)                                 | .....0                                                 | .....158,000                                               | .....0                                                  | ....425,525                                  | ....425,525                               | .....2,400                                                         | ....XXX...                                | L.....                                                       |
| 931142 10 3                                         | WAL-MART STORES INC.....                                         |  |                                      | 09/06/2012       | ISI GROUP INC..... | 30,000.000                      | 2,232,388     | XXX.....  | 1,605,734   | 1,792,800                                            | ....(187,067)                                      | .....0                                            | .....0                                                         | ....(187,067)                                 | .....0                                                 | .....1,605,734                                             | .....0                                                  | ....626,654                                  | ....626,654                               | .....46,725                                                        | ....XXX...                                | L.....                                                       |
| 931142 10 3                                         | WAL-MART STORES INC.....                                         |  |                                      | 09/28/2012       | BERNSTEIN.....     | 20,000.000                      | 1,474,085     | XXX.....  | 1,055,707   | 1,195,200                                            | ....(139,493)                                      | .....0                                            | .....0                                                         | ....(139,493)                                 | .....0                                                 | .....1,055,707                                             | .....0                                                  | ....418,378                                  | ....418,378                               | .....31,150                                                        | ....XXX...                                | L.....                                                       |
| 9099999.                                            | Total - Common Stocks - Industrial & Miscellaneous.....          |  |                                      |                  |                    |                                 | 93,994,617    | XXX.....  | 54,872,633  | 75,840,534                                           | (29,130,703)                                       | .....0                                            | .....0                                                         | ..(29,130,703)                                | .....0                                                 | .....46,709,833                                            | .....0                                                  | 47,284,784                                   | 47,284,784                                | ..1,207,292                                                        | ....XXX...                                | ..XXX...                                                     |
| Common Stocks - Parent, Subsidiaries and Affiliates |                                                                  |  |                                      |                  |                    |                                 |               |           |             |                                                      |                                                    |                                                   |                                                                |                                               |                                                        |                                                            |                                                         |                                              |                                           |                                                                    |                                           |                                                              |
| G7073# 10 6                                         | PENN CENTRAL UK LIMITED .....                                    |  |                                      | 09/28/2012       | LIQUIDATED.....    | 21,455,479.000                  | 10            | XXX.....  | 10          | 0                                                    | 0                                                  | 0                                                 | 0                                                              | 0                                             | 0                                                      | 10                                                         | 0                                                       | 0                                            | 0                                         | 0                                                                  | XXX...                                    | K.....                                                       |
| 9199999.                                            | Total - Common Stocks - Parent, Subsidiaries and Affiliates..... |  |                                      |                  |                    |                                 | 10            | XXX.....  | 10          | 0                                                    | 0                                                  | 0                                                 | 0                                                              | 0                                             | 0                                                      | 10                                                         | 0                                                       | 0                                            | 0                                         | 0                                                                  | XXX...                                    | ..XXX...                                                     |
| 9799997                                             | Total - Common Stocks - Part 4.....                              |  |                                      |                  |                    |                                 | 93,994,627    | XXX.....  | 54,872,643  | 75,840,534                                           | (29,130,703)                                       | 0                                                 | 0                                                              | ..(29,130,703)                                | 0                                                      | 46,709,843                                                 | 0                                                       | 47,284,784                                   | 47,284,784                                | ..1,207,292                                                        | XXX...                                    | ..XXX...                                                     |
| 9799999.                                            | Total - Common Stocks.....                                       |  |                                      |                  |                    |                                 | 93,994,627    | XXX.....  | 54,872,643  | 75,840,534                                           | (29,130,703)                                       | 0                                                 | 0                                                              | ..(29,130,703)                                | 0                                                      | 46,709,843                                                 | 0                                                       | 47,284,784                                   | 47,284,784                                | ..1,207,292                                                        | XXX...                                    | ..XXX...                                                     |
| 9899999.                                            | Total - Preferred and Common Stocks.....                         |  |                                      |                  |                    |                                 | 93,994,627    | XXX.....  | 54,872,643  | 75,840,534                                           | (29,130,703)                                       | 0                                                 | 0                                                              | ..(29,130,703)                                | 0                                                      | 46,709,843                                                 | 0                                                       | 47,284,784                                   | 47,284,784                                | ..1,207,292                                                        | XXX...                                    | ..XXX...                                                     |
| 9999999.                                            | Total - Bonds, Preferred and Common Stocks.....                  |  |                                      |                  |                    |                                 | 185,102,387   | XXX.....  | 145,167,691 | 164,662,211                                          | (29,028,020)                                       | 642,661                                           | 0                                                              | ..(28,385,359)                                | 0                                                      | 137,136,574                                                | 0                                                       | 47,965,812                                   | 47,965,812                                | ..5,254,324                                                        | XXX...                                    | ..XXX...                                                     |

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

QE05.26

SCHEDULE DB - PART A - SECTION 1

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

| 1           | 2                                                         | 3                            | 4               | 5                        | 6          | 7                              | 8                   | 9               | 10                                            | 11                                                 | 12                                                   | 13                  | 14                            | 15   | 16         | 17                                       | 18                                         | 19                                      | 20                                           | 21                 | 22                                 | 23                                                      |
|-------------|-----------------------------------------------------------|------------------------------|-----------------|--------------------------|------------|--------------------------------|---------------------|-----------------|-----------------------------------------------|----------------------------------------------------|------------------------------------------------------|---------------------|-------------------------------|------|------------|------------------------------------------|--------------------------------------------|-----------------------------------------|----------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description | Description of Items Hedged or Used for Income Generation | Schedule /Exhibit Identifier | Type(s) of Risk | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Indexed Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) |

Forwards - Other

|                                    |                                 |            |              |                 |             |            |        |               |             |        |        |        |               |       |               |        |               |        |        |             |               |               |
|------------------------------------|---------------------------------|------------|--------------|-----------------|-------------|------------|--------|---------------|-------------|--------|--------|--------|---------------|-------|---------------|--------|---------------|--------|--------|-------------|---------------|---------------|
| 1.6126 GBP / 1 USD .....           | G5822*AA6 Marketform Group..... | D Part 1.. | Currency.... | U. S. Bank..... | 09/28/2012  | 03/28/2013 | .....1 | ....2,000,000 | .....1.6126 | .....0 | .....0 | .....0 | .....(8,600)  | ..... | .....(8,600)  | .....0 | .....(8,600)  | .....0 | .....0 | .....7,000  | 0.....        | 0.40.....     |
| 1.5907 GBP / 1 USD .....           | G5822*AA6 Marketform Group..... | D Part 1.. | Currency.... | U. S. Bank..... | .04/13/2012 | 10/15/2012 | .....1 | ....3,000,000 | .....1.5907 | .....0 | .....0 | .....0 | .....(78,675) | XXX   | .....(78,675) | .....0 | .....(78,675) | .....0 | .....0 | .....3,000  | 0.....        | 0.60.....     |
| 1259999. Total-Forwards-Other..... |                                 |            |              |                 |             |            |        |               |             | .....0 | .....0 | .....0 | .....(87,275) | XXX   | .....(87,275) | .....0 | .....(87,275) | .....0 | .....0 | .....10,000 | .....XXX..... | .....XXX..... |
| 1269999. Total-Forwards.....       |                                 |            |              |                 |             |            |        |               |             | .....0 | .....0 | .....0 | .....(87,275) | XXX   | .....(87,275) | .....0 | .....(87,275) | .....0 | .....0 | .....10,000 | .....XXX..... | .....XXX..... |
| 1439999. Total-Other.....          |                                 |            |              |                 |             |            |        |               |             | .....0 | .....0 | .....0 | .....(87,275) | XXX   | .....(87,275) | .....0 | .....(87,275) | .....0 | .....0 | .....10,000 | .....XXX..... | .....XXX..... |
| 1449999. TOTAL.....                |                                 |            |              |                 |             |            |        |               |             | .....0 | .....0 | .....0 | .....(87,275) | XXX   | .....(87,275) | .....0 | .....(87,275) | .....0 | .....0 | .....10,000 | .....XXX..... | .....XXX..... |

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

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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1                                                 | 2                               | 3                                      | 4                                         | Book Adjusted Carrying Value                             |                                                          |                               | Fair Value                          |                                     |                               | 11                    | 12                               |
|---------------------------------------------------|---------------------------------|----------------------------------------|-------------------------------------------|----------------------------------------------------------|----------------------------------------------------------|-------------------------------|-------------------------------------|-------------------------------------|-------------------------------|-----------------------|----------------------------------|
|                                                   |                                 |                                        |                                           | 5                                                        | 6                                                        | 7                             | 8                                   | 9                                   | 10                            |                       |                                  |
| Description<br>Counterparty or Exchange<br>Traded | Master<br>Agreement<br>(Y or N) | Credit<br>Support<br>Annex<br>(Y or N) | Fair Value<br>of Acceptable<br>Collateral | Contracts With<br>Book Adjusted<br>Carrying<br>Value > 0 | Contracts With<br>Book Adjusted<br>Carrying<br>Value < 0 | Exposure Net<br>of Collateral | Contracts<br>With Fair<br>Value > 0 | Contracts<br>With Fair<br>Value < 0 | Exposure Net<br>of Collateral | Potential<br>Exposure | Off-Balance<br>Sheet<br>Exposure |
| NAIC 6 Designation                                |                                 |                                        |                                           |                                                          |                                                          |                               |                                     |                                     |                               |                       |                                  |
| U. S. Bank.....                                   | ....N.....                      | ...N.....                              | .....0                                    | .....0                                                   | .....(87,275)                                            | .....0                        | .....0                              | .....(87,275)                       | .....0                        | .....10,000           | .....10,000                      |
| 0799999. Total NAIC 6 Designation.....            |                                 |                                        | .....0                                    | .....0                                                   | .....(87,275)                                            | .....0                        | .....0                              | .....(87,275)                       | .....0                        | .....10,000           | .....10,000                      |
| 0899999. Totals.....                              |                                 |                                        | .....0                                    | .....0                                                   | .....(87,275)                                            | .....0                        | .....0                              | .....(87,275)                       | .....0                        | .....10,000           | .....10,000                      |

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

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

GREAT AMERICAN INSURANCE COMPANY  
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

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

Open Depositories

|                                           |                                |             |             |             |                   |                   |                   |       |
|-------------------------------------------|--------------------------------|-------------|-------------|-------------|-------------------|-------------------|-------------------|-------|
| The Bank of New York Mellon.....          | New York, New York.....        | .....0.010  | .....3      | .....0      | .....173,092      | .....147,087      | .....92,209       | XXX.. |
| Bank of America.....                      | Miami, Florida.....            | .....0.000  | .....0      | .....0      | .....364,810      | .....356,466      | .....685,087      | XXX.. |
| The Bank of Kentucky.....                 | Crestview Hills, Kentucky..... | .....0.000  | .....0      | .....0      | .....1,999,910    | .....1,999,910    | .....1,999,910    | XXX.. |
| The Bank of Guam.....                     | Hagatna, Guam.....             | .....0.000  | .....0      | .....0      | .....50,000       | .....50,000       | .....50,000       | XXX.. |
| The Centreville National Bank.....        | Stevensville, Maryland.....    | .....0.000  | .....0      | .....0      | .....48,608       | .....65,070       | .....7,050        | XXX.. |
| Fifth Third Bank.....                     | Cincinnati, Ohio.....          | .....0.050  | .....0      | .....156    | .....628,860      | .....628,860      | .....628,860      | XXX.. |
| Certificate of Deposit .05% 4-29-13.....  | .....                          | .....0.000  | .....0      | .....0      | .....0            | .....0            | .....0            | XXX.. |
| First Midwest.....                        | Waukegan, Illinois.....        | .....0.000  | .....0      | .....0      | .....1,948,044    | .....330,343      | .....482,336      | XXX.. |
| Huntington National Bank.....             | Columbus, Ohio.....            | .....0.000  | .....0      | .....0      | .....5,000,000    | .....5,000,000    | .....5,000,000    | XXX.. |
| JP Morgan Chase.....                      | Indianapolis, Indiana.....     | .....0.224  | .....56     | .....0      | .....75,132       | .....75,151       | .....75,168       | XXX.. |
| Keybank.....                              | Albany, New York.....          | .....0.000  | .....0      | .....0      | .....400,015      | .....400,015      | .....400,015      | XXX.. |
| Laconia Savings Bank.....                 | Whitefield, New Hampshire..... | .....0.000  | .....0      | .....0      | .....139,842      | .....183,462      | .....292,606      | XXX.. |
| LaSalle Bank N.A.....                     | Chicago, Illinois.....         | .....0.000  | .....0      | .....0      | .....104,530      | .....134,377      | .....141,045      | XXX.. |
| The Northern Trust Company / O'Hare.....  | Schaumburg, Illinois.....      | .....0.000  | .....0      | .....0      | .....2,833,116    | .....644,769      | .....1,235,494    | XXX.. |
| PNC Bank.....                             | Pittsburgh, Pennsylvania.....  | .....0.000  | .....0      | .....0      | .....(28,049,823) | .....(30,149,685) | .....(49,311,509) | XXX.. |
| Northrim Bank.....                        | Anchorage, Alaska.....         | .....0.260  | .....0      | .....85     | .....36,506       | .....36,506       | .....36,506       | XXX.. |
| Certificate of Deposit .26% 10-23-12..... | .....                          | .....0.000  | .....0      | .....0      | .....0            | .....0            | .....0            | XXX.. |
| Royal Bank of Canada.....                 | Toronto, Canada.....           | .....0.381  | .....13,279 | .....0      | .....9,604,350    | .....11,304,319   | .....14,280,810   | XXX.. |
| RBC Dexia Investor Services Trust.....    | Toronto, Canada.....           | .....0.000  | .....0      | .....0      | .....10,191,690   | .....10,191,690   | .....10,892,690   | XXX.. |
| U.S Bank.....                             | Cincinnati, Ohio.....          | .....0.000  | .....0      | .....0      | .....0            | .....0            | .....0            | XXX.. |
| Wells Fargo Bank.....                     | Los Angeles, California.....   | .....0.000  | .....0      | .....0      | .....16,175,675   | .....3,851,783    | .....1,365,934    | XXX.. |
| 0199999. Total Open Depositories.....     | ...XXX.....                    | ...XXX..... | .....13,339 | .....242    | .....21,724,358   | .....5,250,123    | .....(11,645,789) | XXX.. |
| 0399999. Total Cash on Deposit.....       | ...XXX.....                    | ...XXX..... | .....13,339 | .....242    | .....21,724,358   | .....5,250,123    | .....(11,645,789) | XXX.. |
| 0499999. Cash in Company's Office.....    | ...XXX.....                    | ...XXX..... | ...XXX..... | ...XXX..... | .....36,035       | .....39,766       | .....58,374       | XXX.. |
| 0599999. Total Cash.....                  | ...XXX.....                    | ...XXX..... | .....13,339 | .....242    | .....21,760,393   | .....5,289,889    | .....(11,587,415) | XXX.. |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1                                      | 2    | 3                | 4                   | 5                | 6                               | 7                                   | 8                              |
|----------------------------------------|------|------------------|---------------------|------------------|---------------------------------|-------------------------------------|--------------------------------|
| Description                            | Code | Date<br>Acquired | Rate of<br>Interest | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Amount of Interest<br>Due & Accrued | Amount Received<br>During Year |
| Sweep Accounts                         |      |                  |                     |                  |                                 |                                     |                                |
| PNC Repurchase Agreement.....          |      | 09/30/2012       | 0.100               | 10/01/2012       | 19,065,620                      | 0                                   | 19,117                         |
| 8499999. Total - Sweep Accounts.....   |      |                  |                     |                  | 19,065,620                      | 0                                   | 19,117                         |
| 8699999. Total - Cash Equivalents..... |      |                  |                     |                  | 19,065,620                      | 0                                   | 19,117                         |





DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2012

NAIC Group Code.....0084

NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

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

1. Monoline Policies

|                                    |                                   |                                   |
|------------------------------------|-----------------------------------|-----------------------------------|
| 1<br>Direct<br>Written<br>Premiums | 2<br>Direct<br>Earned<br>Premiums | 3<br>Direct<br>Losses<br>Incurred |
| .....128,215,261                   | .....128,196,504                  | .....66,534,118                   |

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy  
be quantified or estimated? ..... Yes [ ] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount  
for D&O liability coverage in CMP packaged policies:  
2.31 Amount quantified: ..... \$......0  
2.32 Amount estimated using reasonable assumptions: ..... \$......0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case  
reserves) for the D&O liability coverages provided in CMP packaged policies: ..... \$......0