



QUARTERLY STATEMENT

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

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084
(Current Period) (Prior Period)

NAIC Company Code..... 63312

Employer's ID Number..... 13-1935920

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

Incorporated/Organized..... December 29, 1961

Commenced Business..... August 13, 1963

Statutory Home Office

301 East Fourth Street..... Cincinnati OH 45202
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office

301 East Fourth Street..... Cincinnati OH 45202
(Street and Number) (City or Town, State and Zip Code)

513-357-3300-
(Area Code) (Telephone Number)

Mail Address

Post Office Box 5420..... Cincinnati OH 45201
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records

301 East Fourth Street..... Cincinnati OH 45202
(Street and Number) (City or Town, State and Zip Code)

513-357-3300-
(Area Code) (Telephone Number)

Internet Web Site Address

www.gafri.com

Statutory Statement Contact

Brian Patrick Sponaule
(Name)
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OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me

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

This day of November, 2012

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	14,108,354,447		14,108,354,447	12,433,476,169
2. Stocks:				
2.1 Preferred stocks.....	5,015,112		5,015,112	15,147
2.2 Common stocks.....	423,620,264	1,000	423,619,264	335,237,658
3. Mortgage loans on real estate:				
3.1 First liens.....	422,399,169		422,399,169	291,111,463
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	83,207,241		83,207,241	84,418,419
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$....2,258,858), cash equivalents (\$.....0) and short-term investments (\$....394,622,314).....	396,881,172		396,881,172	210,511,685
6. Contract loans (including \$.....0 premium notes).....	141,562,827		141,562,827	144,915,808
7. Derivatives.....	142,352,557		142,352,557	65,621,758
8. Other invested assets.....	98,011,096		98,011,096	55,164,039
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	15,821,403,885	1,000	15,821,402,885	13,620,472,146
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	142,879,280		142,879,280	132,501,846
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,975,835	12,952	1,962,883	347,367
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	11,383,805		11,383,805	12,353,187
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,361,225		3,361,225	11,276,613
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	82,336,480	35,691,102	46,645,378	56,883,115
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	623,203		623,203	1,564,136
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	1,659,455		1,659,455	1,212,046
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	171,566,764	4,317,207	167,249,557	113,857,704
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,237,189,932	40,022,261	16,197,167,672	13,950,468,160
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	16,237,189,932	40,022,261	16,197,167,672	13,950,468,160

DETAILS OF WRITE-INS				
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Company-owned life insurance.....	114,145,122		114,145,122	111,049,553
2502. Funds held as collateral.....	45,896,539		45,896,539	
2503. Accrued contractual fee income.....	7,207,896		7,207,896	2,808,151
2598. Summary of remaining write-ins for Line 25 from overflow page.....	4,317,207	4,317,207	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	171,566,764	4,317,207	167,249,557	113,857,704

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....13,852,122,805 less \$.....0 included in Line 6.3 (including \$.....21,431,521 Modco Reserve).....	13,852,122,805	11,938,228,594
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		750,368
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	673,689,976	703,108,767
4. Contract claims:		
4.1 Life.....	76,780,398	61,908,751
4.2 Accident and health.....		876,425
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....333 accident and health premiums.....	360,613	386,985
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....2,383,586 assumed and \$.....800,470 ceded.....	3,184,056	1,141,371
9.4 Interest Maintenance Reserve.....	71,158,389	41,452,957
10. Commissions to agents due or accrued - life and annuity contracts \$.....5,233,344, accident and health \$.....336,296 and deposit-type contract funds \$.....0.....	5,569,640	4,048,406
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	17,464,590	16,637,353
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,200,301	5,021,971
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	22,792,125	19,498,423
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	493,055	
17. Amounts withheld or retained by company as agent or trustee.....	139,759	197,094
18. Amounts held for agents' account, including \$.....1,171,653 agents' credit balances.....	1,171,653	1,790,822
19. Remittances and items not allocated.....	20,860,673	29,608,965
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	100,571,863	22,608,226
24.02 Reinsurance in unauthorized companies.....		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	2,874,311	705,244
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	120,763,387	25,094,987
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	53,656,260	6,898,448
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	15,029,853,853	12,879,964,155
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	15,029,853,853	12,879,964,155
29. Common capital stock.....	2,512,500	2,512,500
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	20,011,829
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	704,977,734	704,977,734
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	459,823,585	343,001,941
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,164,801,319	1,067,991,504
38. Totals of Lines 29, 30 and 37.....	1,167,313,819	1,070,504,004
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	16,197,167,672	13,950,468,160

DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral.....	45,896,539	
2502. Accounts payable.....	4,693,166	4,990,562
2503. Unclaimed property.....	3,066,554	1,907,886
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	53,656,260	6,898,448
3101. SSAP 10R election 10. e.....		20,011,829
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	20,011,829
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	2,457,855,978	2,253,410,849	2,802,897,447
2. Considerations for supplementary contracts with life contingencies.....	502,802		596,832
3. Net investment income.....	620,550,097	565,714,588	760,456,897
4. Amortization of Interest Maintenance Reserve (IMR).....	6,162,807	3,325,559	5,038,168
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	6,630,138	6,033,873	7,592,354
7. Reserve adjustments on reinsurance ceded.....	(885,500)	(480,242)	(265,785)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....	4,433,148	5,893,852	7,704,700
8.3 Aggregate write-ins for miscellaneous income.....	13,000,967	9,836,418	12,838,816
9. Totals (Lines 1 to 8.3).....	3,108,250,437	2,843,734,898	3,596,859,428
10. Death benefits.....	19,977,018	18,820,089	24,316,989
11. Matured endowments (excluding guaranteed annual pure endowments).....	166,318	3,807	10,362
12. Annuity benefits.....	194,317,593	168,198,960	230,034,346
13. Disability benefits and benefits under accident and health contracts.....	3,725,303	6,517,313	8,316,573
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	539,482,361	436,751,210	597,222,922
16. Group conversions.....	349	214	317
17. Interest and adjustments on contract or deposit-type contract funds.....	91,019,290	95,423,700	123,154,727
18. Payments on supplementary contracts with life contingencies.....	33,151	5,141	6,854
19. Increase in aggregate reserves for life and accident and health contracts.....	1,913,143,843	1,758,389,516	2,136,561,706
20. Totals (Lines 10 to 19).....	2,761,865,226	2,484,109,949	3,119,624,794
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	146,767,147	143,266,386	181,068,705
22. Commissions and expense allowances on reinsurance assumed.....	(1,862,702)	(1,871,769)	(2,497,842)
23. General insurance expenses.....	35,574,715	37,138,616	47,013,859
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	5,412,267	4,415,669	5,753,053
25. Increase in loading on deferred and uncollected premiums.....	71,410	(717,073)	(323,934)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	2,947,828,063	2,666,341,778	3,350,638,634
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	160,422,374	177,393,120	246,220,794
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	160,422,374	177,393,120	246,220,794
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	76,752,170	30,774,020	57,631,853
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	83,670,204	146,619,100	188,588,941
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....7,082,418 (excluding taxes of \$.....8,860,232 transferred to the IMR).....	12,541,518	(29,998,676)	(36,412,992)
35. Net income (Line 33 plus Line 34).....	96,211,722	116,620,424	152,175,949
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,070,504,004	990,855,927	990,855,927
37. Net income (Line 35).....	96,211,722	116,620,424	152,175,949
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....4,406,453.....	80,565,410	(78,095,534)	(48,075,354)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	4,863,054	2,396,533	6,190,410
41. Change in nonadmitted assets.....	(4,346,553)	(2,996,215)	(6,909,173)
42. Change in liability for reinsurance in unauthorized companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(77,963,637)	21,942,500	15,582,165
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(3,118,405)	(2,049,768)	(2,797,829)
52. Dividends to stockholders.....		(10,000,000)	(40,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	598,224	2,844,871	3,481,910
54. Net change in capital and surplus (Lines 37 through 53).....	96,809,815	50,662,811	79,648,078
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,167,313,819	1,041,518,738	1,070,504,004
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income.....	9,154,500	2,293,054	3,809,917
08.302. Interest on company-owned life insurance.....	3,095,569	3,023,457	4,040,063
08.303. Reinsurance experience refund.....	642,191	4,586,179	4,960,328
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	108,707	(66,273)	28,509
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	13,000,967	9,836,418	12,838,816
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301. Employee and agent stock option contribution.....	598,224	568,378	735,228
5302. Correction of error - annuity reserve purchase annuitization rate.....		3,174,000	3,174,000
5303. SSAP 10R election 10. e. - non-admitted deferred tax asset.....		(897,507)	(427,318)
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	598,224	2,844,871	3,481,910

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

CASH FLOW

	1	2	3
	Current Year to Date	Prior Year To Date	Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,466,380,634	2,263,831,833	2,807,100,634
2. Net investment income.....	638,437,632	554,432,288	743,423,581
3. Miscellaneous income.....	6,657,542	4,597,350	6,307,409
4. Total (Lines 1 through 3).....	3,111,475,808	2,822,861,471	3,556,831,624
5. Benefit and loss related payments.....	748,338,479	620,885,459	845,943,434
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	183,861,467	182,545,314	235,249,681
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	89,395,835	57,540,185	59,338,185
10. Total (Lines 5 through 9).....	1,021,595,781	860,970,958	1,140,531,300
11. Net cash from operations (Line 4 minus Line 10).....	2,089,880,027	1,961,890,513	2,416,300,324
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,296,177,567	990,336,951	1,410,704,882
12.2 Stocks.....	90,678,266	3,342,904	14,866,031
12.3 Mortgage loans.....	3,687,425	131,986,715	132,668,965
12.4 Real estate.....			
12.5 Other invested assets.....	34,907,951	5,681,277	69,516,176
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,425,451,209	1,131,347,847	1,627,756,054
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,900,140,759	2,780,585,716	3,660,168,747
13.2 Stocks.....	131,172,156	89,800,332	130,969,489
13.3 Mortgage loans.....	135,025,000	114,937,520	144,187,520
13.4 Real estate.....	1,901,695	5,205,962	5,404,679
13.5 Other invested assets.....	76,051,875	21,511,840	66,100,899
13.6 Miscellaneous applications.....	(36,460,660)	24,710,179	51,631,168
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,207,830,825	3,036,751,549	4,058,462,502
14. Net increase (decrease) in contract loans and premium notes.....	(3,352,981)	(9,934,290)	(10,487,873)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,779,026,635)	(1,895,469,412)	(2,420,218,575)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(123,961,708)	(111,371,100)	94,156,363
16.5 Dividends to stockholders.....		141,383	30,141,383
16.6 Other cash provided (applied).....	(522,195)	4,089,686	6,847,907
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(124,483,903)	(107,422,797)	70,862,887
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).....	186,369,489	(41,001,696)	66,944,636
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	210,511,685	143,567,049	143,567,049
19.2 End of period (Line 18 plus Line 19.1).....	396,881,174	102,565,353	210,511,685

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

20.0001	Securities acquired per reinsurance agreement.....	360,664,201		
20.0002	Securities transferred per reinsurance agreement	113,592,489		
20.0003	Exchanges.....	6,723,148	24,542,873	27,239,048
20.0004	Capitalized Interest.....	413,937	576,869	742,647
20.0005	Securities acquired from liquidation distributions.....	8,336	477,836	477,836
20.0006	Securities transferred as dividends or return of capital distribution		9,595,659	9,595,659

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	39,201,616	41,797,481	55,410,290
3. Ordinary individual annuities.....	2,196,044,626	2,214,338,391	2,740,043,342
4. Credit life (group and individual).....			
5. Group life insurance.....	(9,088)	(28,754)	(39,965)
6. Group annuities.....	16,313,889	17,823,104	24,460,449
7. A&H - group.....	58,999	77,376	83,573
8. A&H - credit (group and individual).....			
9. A&H - other.....	9,161,470	12,251,679	14,260,066
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	2,260,771,511	2,286,259,277	2,834,217,755
12. Deposit-type contracts.....	6,534,275	6,809,697	8,386,023
13. Total.....	2,267,305,786	2,293,068,974	2,842,603,778

DETAILS OF WRITE-INS

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

Notes to Financial Statements

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

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

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

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

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

3. BUSINESS COMBINATIONS AND GOODWILL – No significant change.

4. DISCONTINUED OPERATIONS – No significant change.

5. INVESTMENTS

A, B & C - No significant change.

D. Loan-Backed Securities

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

CUSIP	Amortized Cost	Present Value	OTTI Charge	Amortized Cost	Fair Value at	Date
	Before OTTI	of Projected	Recognized in			
		Cash Flows	Income Statement	After OTTI	Time of OTTI	Reported
12641QAF9	\$ 1,461,296	\$ 1,389,777	\$ 71,519	\$ 1,389,777	\$ 459,979	3/31/12
46627MAD9	3,854,414	3,499,807	360,451	3,493,963	3,128,538	3/31/12
46627MEC7	2,329,582	2,193,763	135,818	2,193,764	1,969,372	3/31/12
46632YAC8	20,094,321	18,262,499	849,361	19,244,960	19,244,960	3/31/12
46635BAD3	9,488,309	9,363,941	124,367	9,363,942	8,164,637	3/31/12
47232DAK8	241,193	194,148	47,045	194,148	178,773	3/31/12
47232DBB7	564,296	488,510	75,786	488,510	717,134	3/31/12
47232DBJ0	308,472	288,276	20,196	288,276	238,096	3/31/12
47232VAJ1	66,221	42,122	24,099	42,122	74,137	3/31/12
47232VCN0	581,045	523,376	57,669	523,376	212,117	3/31/12
47232VDS8	496,869	417,036	79,833	417,036	216,298	3/31/12
47232VEG3	82,793	45,043	37,750	45,043	106,042	3/31/12
47232VGK2	865,562	589,031	276,531	589,031	770,064	3/31/12
525241AL9	1,527,566	971,566	79,536	1,448,030	1,448,029	3/31/12
75970JAX4	1,886,631	1,180,818	181,373	1,705,258	1,705,258	3/31/12
86359LNA3	6,020,839	5,931,764	89,075	5,931,764	4,625,694	3/31/12
41161GAC7	372,217	303,580	50,658	321,559	321,560	6/30/12
46632YAB0	621,654	580,917	40,737	580,917	579,866	6/30/12
472321AD0	376,850	202,557	174,293	202,557	202,557	6/30/12
472321AH1	113,056	32,975	80,081	32,975	32,974	6/30/12
47232AAH1	1,501,516	1,244,818	256,698	1,244,818	954,406	6/30/12
47232VEA6	1,336,802	1,317,701	19,101	1,317,701	795,245	6/30/12
525241AL9	1,442,441	951,145	17,633	1,424,808	1,424,826	6/30/12
93934NAR6	399,748	387,342	12,406	387,342	368,759	6/30/12
472321AD0	357,116	216,689	140,427	216,689	216,689	9/30/12
Total			\$ 3,302,443			

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
\$ 315,762,534	\$ (7,713,313)	\$ 362,392,262	\$ (39,403,835)

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

E, F, & G – No significant change.

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

7. INVESTMENT INCOME – No significant change.

Notes to Financial Statements

8. DERIVATIVE INSTRUMENTS – No significant change.

9. INCOME TAXES

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

A. Deferred tax assets and deferred tax liabilities

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

09-2012				12-2011			Change		
Description	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a Gross deferred tax assets	\$87,359,109	\$10,607,601	\$97,966,710	\$77,689,272	21,167,753	\$98,857,025	\$ 9,669,837	\$(10,560,152)	\$ (890,315)
b Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c Adjusted gross deferred tax asset	87,359,109	10,607,601	97,966,710	77,689,272	21,167,753	98,857,025	9,669,837	(10,560,152)	(890,315)
d Gross deferred tax liabilities	14,333,789	1,296,442	15,630,231	16,977,146	-	16,977,146	(2,643,357)	1,296,442	(1,346,915)
e Net deferred tax assets (liability) before admissibility test	73,025,320	9,311,159	82,336,479	60,712,126	21,167,753	81,879,879	12,313,194	(11,856,594)	456,600
f Deferred tax assets nonadmitted	(35,691,101)	-	(35,691,101)	(24,996,764)	-	(24,996,764)	(10,694,337)	-	(10,694,337)
g Net admitted deferred tax asset/(liability)	\$37,334,219	\$9,311,159	\$46,645,378	\$35,715,362	\$21,167,753	\$56,883,115	\$1,618,857	\$(11,856,594)	\$(10,237,737)

2. Admission calculation components:

09-2012				12-2011			Change		
Description	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission calculation under ¶11.a. – ¶11.c.									
a Admitted pursuant to ¶11.a.	\$37,334,219	\$10,607,601	\$47,941,820	\$35,715,362	\$12,593,992	\$48,309,354	\$ 1,618,857	\$ (1,986,391)	\$ (367,534)
b Admitted pursuant to ¶11.b. (lesser of i. or ii.)	-	-	-	-	8,573,761	8,573,761	-	(8,573,761)	(8,573,761)
c ¶11.b.i.	-	-	-	-	8,573,761	8,573,761	-	(8,573,761)	(8,573,761)
d ¶11.b.ii	XXXXXXXX	XXXXXXXX	160,842,469	XXXXXXXX	XXXXXXXX	147,786,138	XXXXXXXX	XXXXXXXX	13,056,331
e Admitted pursuant to ¶11.c.	14,333,789	-	14,333,789	16,977,146	-	16,977,146	(2,643,357)	-	(2,643,357)
f Total admitted under ¶11.a. – ¶11.c.	51,668,008	10,607,601	62,275,609	52,692,507	21,167,753	73,860,260	(1,024,499)	(10,560,152)	(11,584,651)
g Deferred tax liabilities	(14,333,789)	(1,296,442)	(15,630,231)	(16,977,146)	-	(16,977,146)	2,643,357	(1,296,442)	1,346,915
Net admitted deferred tax asset/(liability) under ¶11.a. - ¶11.c.	\$37,334,219	\$9,311,159	\$46,645,378	\$35,715,362	\$21,167,753	\$56,883,115	\$ 1,618,857	\$(11,856,594)	\$(10,237,737)

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

09-2012	
a	Total adjusted capital \$1,275,369,797
b	Authorized control level \$ 156,157,408
	Adjusted capital /Authorized control level 817%

4. Impact of Tax Planning Strategies:

09-2012			
	Ordinary Percent	Capital Percent	Total Percent
a Adjusted Gross DTAs (% of Total Adjusted Gross DTAs)	0%	6.7%	6.7%
b Net Admitted Adjusted Gross DTAs (% of Total Net Admitted Adjusted Gross DTAs)	0%	11.8%	11.8%

Notes to Financial Statements

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

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

	<u>09-2012</u>	<u>12-2011</u>
Federal income tax on operations	\$ 76,746,888	\$ 57,631,853
Tax on foreign investment income	5,282	-
Tax incurred (excluding capital gains tax)	<u>76,752,170</u>	<u>57,631,853</u>
Federal income tax expense on net capital gains / losses	15,942,650	10,599,490
Utilization of capital loss carryforward	-	-
Federal income tax expense	<u>\$ 92,694,820</u>	<u>\$ 68,231,343</u>

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

	<u>09-2012</u>	<u>12-2011</u>	<u>Change</u>
Deferred tax assets resulting in book/tax differences in:			
Ordinary:			
DAC premium tax	\$ 43,420,248	\$ 36,622,422	\$ 6,797,826
Reserves	32,120,092	27,517,702	4,602,390
Deferred compensation	2,123,790	2,146,168	(22,378)
Net operating loss carryforward (Old West)	952,249	1,200,669	(248,420)
Accrued expenses	5,814,558	5,877,485	(62,927)
Other	<u>2,928,172</u>	<u>4,324,826</u>	<u>(1,396,654)</u>
Total ordinary deferred tax assets	87,359,109	77,689,272	9,669,837
Capital:			
Security-related adjustments	10,607,251	16,956,114	(6,348,863)
Unrealized losses	-	3,110,011	(3,110,011)
Other	<u>350</u>	<u>1,101,628</u>	<u>(1,101,278)</u>
Total capital deferred tax assets	10,607,601	21,167,753	(10,560,152)
Total deferred tax assets	97,966,710	98,857,025	(890,315)
Deferred tax assets nonadmitted	<u>(35,691,101)</u>	<u>(24,996,764)</u>	<u>(10,694,337)</u>
Admitted deferred tax assets	62,275,609	73,860,261	(11,584,652)
Deferred tax liabilities resulting book/tax differences in:			
Ordinary:			
Section 807(f) amortization	5,054,035	5,897,538	(843,504)
Depreciation / other	<u>9,279,754</u>	<u>11,079,608</u>	<u>(1,799,854)</u>
Total ordinary deferred tax liabilities	14,333,789	16,977,146	(2,643,358)
Capital:			
Unrealized gains	<u>1,296,442</u>	-	1,296,442
Total capital deferred tax liabilities	1,296,442	-	1,296,442
Total deferred tax liabilities	15,630,231	16,977,146	(1,346,916)
Total net deferred admitted tax assets	<u>\$ 46,645,378</u>	<u>\$ 56,883,115</u>	<u>\$ (10,237,738)</u>

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

	<u>09-2012</u>	<u>12-2011</u>	<u>Change</u>
Total deferred tax assets	\$97,966,710	\$ 98,857,025	\$ (890,315)
Total deferred tax liabilities	15,630,231	16,977,146	(1,346,916)
Net deferred tax assets	<u>\$ 82,336,479</u>	<u>\$ 81,879,879</u>	456,601
Tax effect of unrealized gains (losses)			4,406,453
Change in net deferred income tax (Page 4, line 40)			<u>\$ 4,863,054</u>

Notes to Financial Statements

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

	<u>09-2012</u>	<u>12-2011</u>
Provision computed at statutory rate (operations and realized gains / losses)	\$ 69,719,459	\$ 81,017,669
Permanent differences:		
Affiliated dividends	-	(2,100,000)
Dividend exclusion	(48,391)	(40,222)
Stock options	(37,568)	43,654
Company-owned life insurance	(1,083,449)	(1,414,022)
Provision to return adjustments	(245,953)	(171,084)
Other	<u>(988,133)</u>	<u>(931,590)</u>
Total permanent differences	(2,403,494)	(4,613,264)
Timing adjustments:		
Investment differences	(6,464,350)	(2,098,472)
Reserves	5,636,735	3,073,520
DAC tax adjustment	6,797,826	6,024,349
Accounts payable	266,244	301,609
Other	<u>(975,040)</u>	<u>(1,692,579)</u>
Total timing adjustments	5,261,415	5,608,427
Other adjustments:		
Unrealized gain (loss) on options	<u>20,112,158</u>	<u>(13,781,489)</u>
Total other adjustments	20,112,158	(13,781,489)
Federal income tax expense on operations and realized gains / losses	<u>\$ 92,689,538</u>	<u>\$68,231,343</u>
Gross change in deferred tax asset:		
Timing adjustments	\$ (5,261,415)	\$ (5,608,427)
Impact of nonadmitted assets	2,221,724	(795,382)
Unrealized gains / losses	4,406,453	(9,888,555)
Other	<u>(1,823,363)</u>	<u>213,398</u>
Total change in deferred tax asset recorded directly to surplus	(456,601)	(16,078,966)
Total statutory income tax expense	<u>\$ 92,232,937</u>	<u>\$ 52,152,377</u>

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

<u>Period</u>	<u>Operations</u>	<u>Realized Gains</u>	<u>Total</u>
09-2012	\$ 76,752,170	\$ 15,942,650	\$ 92,694,820
2011	\$ 58,463,670	\$ 10,599,490	\$ 69,063,160
2010	\$ 56,009,684	\$ 1,994,502	\$ 58,004,186

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

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

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

On May 10, 2012, Great American Financial Resources, Inc. ("GAFRI"), the ultimate parent of the Company, and certain of its subsidiaries entered into an agreement to sell their Medicare Supplement and other non-long term care health businesses to Cigna Health and Life Insurance Company (the "Buyer"). Pursuant to the sale on August 31, 2012, the Buyer became the ultimate parent of American Retirement Life Insurance Company, Central Reserve Life Insurance Company, Loyal American Life Insurance Company, Provident American Life & Health Insurance Company, United Benefit Life Insurance Company, and Ceres Sales of Ohio, LLC (the "Targets"). Prior to the sale of the Targets, those companies (other than Ceres Sales of Ohio, which is not an insurance company) reinsured any life or annuity business they held to GALIC through a 100% coinsurance agreement. Also, GALIC, Continental General Insurance Company and United Teacher Associates Insurance Company reinsured all Medicare Supplement and other non-long term care health business they held into Loyal American Life Insurance Company through a 100% coinsurance agreement, prior to the sale of the Targets. Completion of these transactions was subject to receipt of certain regulatory approvals and was completed in third quarter 2012. The Company does not expect this reinsurance or sale to have significant impacts on the operations and capital of GALIC.

11. DEBT

The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned \$25.7 million of FHLB stock at September 30, 2012 and December 31, 2011. The Company borrowed \$240.0 million through the FHLB membership in the 4th quarter of 2011. The Company also posted collateral to the FHLB of assets with a fair value of approximately \$315.2 million as of September 30, 2012. The deposit contract liabilities and related assets are accounted for in the Company's general account.

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

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

14. CONTINGENCIES – No significant change.

Notes to Financial Statements

15. LEASES – No significant change.
16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK – No significant change.
17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES
A & B - No significant change.
C. The Company had no wash sales.
18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS – No significant change.
19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS – No significant change.
20. FAIR VALUE MEASUREMENTS

A.

1. Fair Value Measurements at Reporting Date

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

Description	Level 1		Level 2		Level 3		Total	
Assets:								
Bonds:								
U.S. Government and government agencies	\$	-	\$	-	\$	-	\$	-
States, municipalities and political subdivisions		-		-		-		-
Foreign government		-		-		-		-
Residential mortgage-backed securities		-		-	336,735		336,735	
Commercial mortgage-backed securities		-		-	-		-	
All other bonds		-	588,760		80		588,840	
Total Bonds		-	588,760		336,815		925,575	
Non-affiliated common stock	165,590,331		9,903		74,166,104		239,766,338	
Non-affiliated preferred stock	-		1		15,146		15,147	
Equity index call options	-		140,961,364		-		140,961,364	
Interest rate swaptions	-		1,391,193		-		1,391,193	
Total assets accounted for at fair value	\$ 165,590,331		\$ 142,951,221		\$ 74,518,065		\$ 383,059,617	

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

	Balance at 12/31/2011	Transfers into Level 3	Transfers out of Level 3 to Level 2	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases and Issuances	Sales and Settlements	Balance at 09/30/2012
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	1,917,771	407,123	(1,925,923)	(45,470)	(16,767)	-	-	336,735
All other bonds	60	-	-	-	-	20	-	80
Non-affiliated common stock	44,348,300	6,000,000	(2,919,000)	-	612,843	26,123,961	-	74,166,104
Non-affiliated preferred stock	-	15,146	-	-	-	-	-	15,146
Total	\$ 46,266,131	\$ 6,422,269	\$ (4,844,923)	\$ (45,470)	\$ 596,076	\$ 26,123,981	\$ -	\$ 74,518,065

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

Notes to Financial Statements

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

- 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	\$ 40,531,322	\$ 39,002,031	\$ 5,022,596	\$ 15,657,103	\$ 19,851,623
States, municipalities and political subdivisions	1,550,096,262	1,406,239,044	-	1,535,149,723	14,946,539
Foreign government	29,448,975	25,739,814	-	29,448,975	-
Residential MBS	3,185,330,169	2,987,690,007	-	2,918,428,001	266,902,168
Commercial MBS	2,126,764,546	1,889,617,445	-	2,107,336,804	19,427,742
All other Bonds	8,549,164,577	7,760,066,106	19,181,800	7,997,765,305	532,217,472
Total Bonds	15,481,335,851	14,108,354,447	24,204,396	14,603,785,911	853,345,544
Non-affiliated common stock	239,866,338	239,866,338	165,690,331	9,903	74,166,104
Non-affiliated preferred stock	5,291,147	5,015,112	-	5,276,001	15,146
Mortgage loans	426,016,000	422,399,169	-	-	426,016,000
Equity index call options	140,961,364	140,961,364	-	140,961,364	-
Interest rate swaptions	1,391,193	1,391,193	-	1,391,193	-
Policy loans	141,562,827	141,562,827	-	-	141,562,827
Total financial assets	\$ 16,436,424,720	\$ 15,059,550,450	\$ 189,894,727	\$ 14,751,424,372	\$ 1,495,105,621

21. OTHER ITEMS – No significant change.
22. EVENTS SUBSEQUENT – No significant change.
23. REINSURANCE
- A. No significant change.
- B. No significant change.
- C. No significant change.
24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION – No significant change.
25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES – No significant change.
26. INTERCOMPANY POOLING ARRANGEMENTS – No significant change.
27. STRUCTURED SETTLEMENTS – No significant change.
28. HEALTH CARE RECEIVABLES – No significant change.
29. PARTICIPATING POLICIES – No significant change.
30. PREMIUM DEFICIENCY RESERVES – No significant change.
31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS – No significant change.
32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS – No significant change.
33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED – No significant change.
34. SEPARATE ACCOUNTS – No significant change.
35. LOSS/CLAIM ADJUSTMENT EXPENSES – No significant change.

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

1.1

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

Yes ☒]

No ☐]

1.2

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

Yes ☒]

No ☐]

2.1

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

Yes ☐]

No ☒]

2.2

If yes, date of change:

.....

3.

Have there been any substantial changes in the organizational chart since the prior quarter end?
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 ☐]

6.1

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

12/31/2011.....

6.2

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

12/31/2006.....

6.3

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

1/25/2008.....

6.4

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

6.5

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

Yes ☐]

No ☐]

N/A ☒]

6.6

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

Yes ☐]

No ☐]

N/A ☒]

7.1

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

Yes ☐]

No ☒]

7.2

If yes, give full information:

8.1

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

Yes ☐]

No ☒]

8.2

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

8.3

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

Yes ☒]

No ☐]

8.4

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

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

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(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:

9.2

Has the code of ethics for senior managers been amended?

Yes ☐]

No ☒]

9.21

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

9.3

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

Yes ☐]

No ☒]

Q08

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐

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

\$.....0

PART 1 - INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes ☐ No ☒

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

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

\$.....28,797,013

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

\$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes ☒ No ☐

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$170,776,054	\$183,753,927
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$23,544,494	\$32,224,635
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$194,320,548	\$215,978,562
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes ☒ No ☐

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☒ No ☐

If no, attach a description with this statement.

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes ☒ No ☐

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

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

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter?

Yes ☐ No ☒

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

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

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

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

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

Yes ☐ No ☒

17.2 If no, list exceptions:

61686ZZZ1 MORGAN JOSEPH TRIARTISAN GROUP SERIES D

GREAT AMERICAN LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.

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

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$.....

1.12

Residential mortgages.....

\$.....1,868,620

1.13

Commercial mortgages.....

\$.....420,530,549

1.14

Total mortgages in good standing.....

\$.....422,399,169

1.2

Long-term mortgages in good standing with restructured terms

1.21

Total mortgages in good standing with restructured terms.....

\$.....

1.3

Long-term mortgage loans upon which interest is overdue more than three months

1.31

Farm mortgages.....

\$.....

1.32

Residential mortgages.....

\$.....

1.33

Commercial mortgages.....

\$.....

1.34

Total mortgages with interest overdue more than three months.....

\$.....0

1.4

Long-term mortgage loans in process of foreclosure

1.41

Farm mortgages.....

\$.....

1.42

Residential mortgages.....

\$.....

1.43

Commercial mortgages.....

\$.....

1.44

Total mortgages in process of foreclosure.....

\$.....0

1.5

Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$.....422,399,169

1.6

Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61

Farm mortgages.....

\$.....

1.62

Residential mortgages.....

\$.....

1.63

Commercial mortgages.....

\$.....

1.64

Total mortgages foreclosed and transferred to real estate.....

\$.....0

2.

Operating Percentages:

2.1

A&H loss percent.....

.....

2.2

A&H cost containment percent.....

.....

2.3

A&H expense percent excluding cost containment expenses.....

.....

3.1

Do you act as a custodian for health savings accounts?.....

Yes []

No [X]

3.2

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

\$.....

3.3

Do you act as an administrator for health savings accounts?.....

Yes []

No [X]

3.4

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

\$.....

GREAT AMERICAN LIFE INSURANCE COMPANY
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)
Life Non-Affiliates						
88340.....	59-2859797.....	08/31/2012	Hannover Life Reassurance Company of America	FL.....	CO/I.....	YES.....
65722.....	63-0343428.....	08/31/2012	Loyal American Life Insurance	OH.....	CO/I.....	YES.....

GREAT AMERICAN LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only				
				Life Contracts		4	5	6
				2	3			
			Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5
								Deposit-Type Contracts
1.	Alabama.....	AL	L	351,319	40,181,140	162,186		40,694,645
2.	Alaska.....	AK	L	23,500	282,442	49,307		355,249
3.	Arizona.....	AZ	L	828,457	32,690,498	36		33,518,991
4.	Arkansas.....	AR	L	312,429	18,769,121	600		19,082,150
5.	California.....	CA	L	8,277,421	168,913,374	(18,076)		177,172,719
6.	Colorado.....	CO	L	514,664	21,743,700	109,090		22,367,455
7.	Connecticut.....	CT	L	661,655	78,846,530	1,118		79,509,303
8.	Delaware.....	DE	L	103,286	7,871,645			7,974,932
9.	District of Columbia.....	DC	L	54,124	2,063,012			2,117,135
10.	Florida.....	FL	L	3,130,161	221,585,434	526,225		225,241,819
11.	Georgia.....	GA	L	1,553,677	53,496,981	100,460		55,151,118
12.	Hawaii.....	HI	L	307,325	3,125,760	137		3,433,221
13.	Idaho.....	ID	L	139,798	9,236,018			9,375,816
14.	Illinois.....	IL	L	1,429,253	84,542,039	144,030		86,115,321
15.	Indiana.....	IN	L	419,289	64,225,631	287,757		64,932,676
16.	Iowa.....	IA	L	204,282	11,855,596	391,292		12,451,170
17.	Kansas.....	KS	L	335,875	12,846,887	358,785		13,541,548
18.	Kentucky.....	KY	L	370,245	43,317,535	877,537		44,565,316
19.	Louisiana.....	LA	L	416,097	39,402,107			39,818,203
20.	Maine.....	ME	L	175,261	12,712,616	7,193		12,895,069
21.	Maryland.....	MD	L	1,038,386	40,232,891			41,271,277
22.	Massachusetts.....	MA	L	769,713	45,046,528			45,816,241
23.	Michigan.....	MI	L	402,129	113,930,550	9,637		114,342,317
24.	Minnesota.....	MN	L	561,085	41,720,258			42,281,343
25.	Mississippi.....	MS	L	232,653	25,871,386	15,724		26,119,763
26.	Missouri.....	MO	L	526,482	30,911,585	483,037		31,921,104
27.	Montana.....	MT	L	20,283	2,590,383			2,610,666
28.	Nebraska.....	NE	L	211,239	7,299,580	116,659		7,627,477
29.	Nevada.....	NV	L	509,177	17,022,643	2,505		17,534,325
30.	New Hampshire.....	NH	L	117,942	16,721,358	75,452		16,914,752
31.	New Jersey.....	NJ	L	1,399,401	89,322,818	493		90,722,713
32.	New Mexico.....	NM	L	351,652	6,975,211			7,326,863
33.	New York.....	NY	N	295,466	15,569,705	1,430		15,866,601
34.	North Carolina.....	NC	L	1,582,610	105,078,467	1,677,488		108,338,565
35.	North Dakota.....	ND	L	69,812	3,165,036			3,234,848
36.	Ohio.....	OH	L	1,037,904	121,300,913	92,731		122,431,548
37.	Oklahoma.....	OK	L	808,375	17,730,768	304,725		18,843,868
38.	Oregon.....	OR	L	231,368	19,397,400	71,617		19,700,385
39.	Pennsylvania.....	PA	L	1,759,953	128,833,052	37,058		130,630,063
40.	Rhode Island.....	RI	L	112,165	11,589,399	3,139		11,704,702
41.	South Carolina.....	SC	L	703,041	63,191,315	905,674		64,800,030
42.	South Dakota.....	SD	L	57,833	1,953,096	25		2,010,955
43.	Tennessee.....	TN	L	721,494	76,570,226	772,790		78,064,510
44.	Texas.....	TX	L	4,216,528	89,357,201	338,641		93,912,370
45.	Utah.....	UT	L	213,696	30,696,336	89,125		30,999,158
46.	Vermont.....	VT	L	64,853	5,436,740	15,274		5,516,867
47.	Virginia.....	VA	L	1,526,424	63,474,354	322,978		65,323,756
48.	Washington.....	WA	L	664,612	46,837,433	261,614		47,763,659
49.	West Virginia.....	WV	L	122,820	11,275,602	4,166		11,402,588
50.	Wisconsin.....	WI	L	429,865	33,894,451	511,532		34,835,849
51.	Wyoming.....	WY	L	41,348	1,240,356			1,281,704
52.	American Samoa.....	AS	N					0
53.	Guam.....	GU	L	131,418				131,418
54.	Puerto Rico.....	PR	N	4,488	50,000			54,488
55.	US Virgin Islands.....	VI	L	5,773				5,773
56.	Northern Mariana Islands.....	MP	N					0
57.	Canada.....	CN	N	3,210				3,210
58.	Aggregate Other Alien.....	OT	XXX	34,792	363,410	0	0	398,202
59.	Subtotal.....	(a)	52	40,588,106	2,212,358,514	9,111,191	0	2,262,057,811
90.	Reporting entity contributions for employee benefit plans.....		XXX					0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....		XXX					0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....		XXX					0
93.	Premium or annuity considerations waived under disability or other contract provisions.....		XXX	96,525		31,698		128,223
94.	Aggregate other amounts not allocable by State.....		XXX	0	0	0	0	0
95.	Totals (Direct Business).....		XXX	40,684,631	2,212,358,514	9,142,889	0	2,262,186,035
96.	Plus Reinsurance Assumed.....		XXX	153,021,622	195,112,614			348,134,237
97.	Totals (All Business).....		XXX	193,706,253	2,407,471,129	9,142,889	0	2,610,320,271
98.	Less Reinsurance Ceded.....		XXX	139,689,938	28,717	4,220,982		143,939,637
99.	Totals (All Business) less Reinsurance Ceded.....		XXX	54,016,315	2,407,442,412	4,921,907	0	2,466,380,634
DETAILS OF WRITE-INS								
5801.	Other Foreign.....		XXX	34,792	363,410			398,202
5802.	.....		XXX					0
5803.	.....		XXX					0
5898.	Summary of remaining write-ins for line 58 from overflow page.....		XXX	0	0	0	0	0
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....		XXX	34,792	363,410	0	0	398,202
9401.	.....		XXX					0
9402.	.....		XXX					0
9403.	.....		XXX					0
9498.	Summary of remaining write-ins for line 94 from overflow page.....		XXX	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....		XXX	0	0	0	0	0

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (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	

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Participant in Lloyd's Syndicate 2468
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^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
Q13.1	0084..... American Financial Group, Inc.....	43753.....	31-1054123				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1262960				Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-4521779				Atlas Building Company, LLC.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0823725				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1733037				Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0606803				GAI Holding Bermuda Ltd.....	BM.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0556144				GAI Indemnity, Ltd.....	GB.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Group Limited.....	GB.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Holdings Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Caduceus Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0412245				Lavenham Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Gabinete Marketform SL.....	ES.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Australia Pty Limited.....	AU.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Studio Marketform SRL.....	IT.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Management Services Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Managing Agency Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0431601				Sampford Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Trust Company Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			06-1356481				Great American Financial Resources, Inc.....	DE.....	UIP.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
			31-1475936				AAG Holding Company, Inc.....	OH.....	UDP.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			58-646032..				Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084..... American Financial Group, Inc.....	63312.....	13-1935920				Great American Life Insurance Company.....	OH.....		AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-2969767				Aerielle IP Holdings, LLC.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
			26-4391696				Aerielle, LLC.....	DE.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
	0084..... American Financial Group, Inc.....	93661.....	31-1021738				Annuity Investors Life Insurance Company.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC..	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
			27-0513333				Bay Bridge Marina Management, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
			20-1246122				Brothers Management, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	
			45-3988240				FT Liquidation, LLC.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-4604276				GALIC - Bay Bridge Marina, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-5565693				GALIC-Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
			45-3829557				GALIC - Stoneleigh, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1391777				GALIC Brothers, Inc.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	
			45-1144095				GALIC Pointe, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
			26-3260520				Manhattan National Holding Corporation.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.....	American Financial Group, Inc.....	67083.....	45-0252531				Manhattan National Life Insurance Company.....	IL.....	DS.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			52-2179330				Skipjack Marina Corp.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			74-2180806				United Teacher Associates, Ltd.....	TX.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
0084.....	American Financial Group, Inc.....	63479.....	58-0869673				United Teacher Associates Insurance Company....	TX.....	IA.....	United Teacher Associates, Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1422717				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1017531				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1880408				Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1947043				Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1920479				HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			47-0717079				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	71404.....	47-0463747			Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				47-0562685			Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				34-1947042			QQAAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				31-1395344			Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				42-1575938			Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				27-3062314			Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				45-4110027			Unites States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	14084.....	27-4395897			Livestock Market Enhancement Risk Retention Group	NV.....	IA.....	Unites States Commodities Producers LLC.....	Ownership.....	...1.000	American Financial Group, Inc.....	2.....
				27-2354685			United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	American Financial Group, Inc.....	
							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.....	14084.....	27-4395897			American Empire Surplus Lines Insurance Company	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	...99.000	American Financial Group, Inc.....	2.....
0084.....	American Financial Group, Inc.....	35351.....	31-0912199				American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
										American Empire Surplus Lines Insurance Company	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	37990.....	31-0973761				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-1671722				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							GAI Australia Pty Ltd.....	AU.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Great American International Insurance Limited....	IE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	23418.....	73-0556513			Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	15380.....	73-1406844				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	13794.....	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc...	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	23426.....	73-0773259				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0627464				Premier International Insurance Company.....	TC.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	16691.....	31-0501234				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
Q13.3			45-2969767				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
			26-4391696				Aerielle, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
			31-1463075				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			59-2840291				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	.....
			20-5173494				Brothers Le Pavillon, LLC.....	DE.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			20-5173589				Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			25-1754638				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			20-4498054				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Financiadora de Primas Condor, S.A. de C.V.....	MX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V....	Ownership.....	...99.000	American Financial Group, Inc.....	.....
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....	.....	American Financial Group, Inc.....	3.....
			31-1753938				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							GAI Warranty Company of Canada Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			45-5565693				GALIC-Sorrento, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	2.....
			45-1144095				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	2.....
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			74-2693636				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	26832.....	95-1542353			Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	26344.....	15-6020948			Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	39896.....	61-0983091			Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
				31-1228726			Great American Claims Services, Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	10646.....	36-4079497			Great American Contemporary Insurance Company	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	37532.....	31-0954439			Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	41858.....	31-1036473			Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
				31-1652643			Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	22136.....	13-5539046			Great American Insurance Company of New York..	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	38024.....	31-0974853			Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....	.....	American Financial Group, Inc.....	4.....
				31-1073664			Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	38580	31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Insurance (GB) Limited	GB	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	52.200	American Financial Group, Inc.	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			98-0191335				Hudson Indemnity, Ltd.	KY	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			66-0660039				Hudson Management Group, Ltd.	VI	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
							Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
							National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Vanliner Group, Inc.	DE	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1415856				TransProtection Service Company	MO	NIA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				Vanliner Insurance Company	MO	IA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Reinsurance Limited	BM	IA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-5546054				Safety Claims and Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
							Penn Central U.K. Limited	GB	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-2226948				Pinecrest Place LLC	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			871850814				PLLS Canada Insurance Brokers Inc	CN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	
			31-1293064				Professional Risk Brokers, Inc	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			72-1331800				Strategic Comp Holdings, L.L.C.	LA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			36-4517754				Strategic Comp Services, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			32-0050970				Strategic Comp, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1737792				Superior NWVN of Ohio, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	

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

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

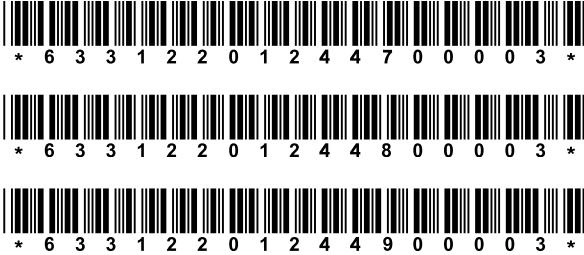
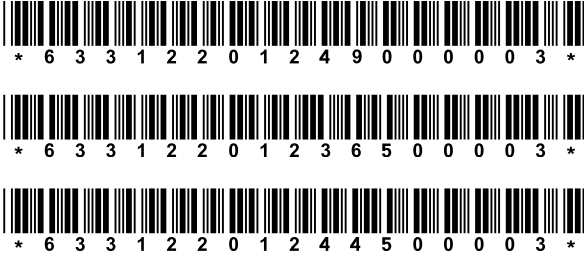
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

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

Explanations:

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

Bar Code:



Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Inventory and prepaid assets on real estate holdings.....	2,782,349	2,782,349	0	.....
2505. Accounts receivable.....	1,534,859	1,534,859	0	.....
2597. Summary of remaining write-ins for Line 25.....	4,317,207	4,317,207	0	0

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income.....	108,707	(66,273)	28,509
08.397. Summary of remaining write-ins for Line 8.3.....	108,707	(66,273)	28,509

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	84,418,419	83,791,726
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	1,901,695	5,404,679
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....	3,112,873	4,777,985
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	83,207,241	84,418,419
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	83,207,241	84,418,419

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	291,111,463	277,950,347
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	135,025,000	144,187,500
2.2 Additional investment made after acquisition.....		20
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	120,571	1,642,561
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(170,440)	
7. Deduct amounts received on disposals.....	3,687,425	132,668,965
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	422,399,169	291,111,463
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	422,399,169	291,111,463
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	422,399,169	291,111,463

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	55,164,040	55,770,074
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	69,002,590	36,703,431
2.2 Additional investment made after acquisition.....	7,049,285	29,397,468
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		4,798,165
5. Unrealized valuation increase (decrease).....	1,593,761	(1,376,356)
6. Total gain (loss) on disposals.....	109,371	204,014
7. Deduct amounts received on disposals.....	34,907,951	69,516,176
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		816,579
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	98,011,096	55,164,040
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	98,011,096	55,164,040

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	12,771,876,482	10,364,774,572
2. Cost of bonds and stocks acquired.....	3,031,312,895	3,791,138,236
3. Accrual of discount.....	71,549,508	65,230,251
4. Unrealized valuation increase (decrease).....	27,424,479	6,151,670
5. Total gain (loss) on disposals.....	51,444,977	29,056,680
6. Deduct consideration for bonds and stocks disposed of.....	1,386,855,835	1,425,570,913
7. Deduct amortization of premium.....	24,070,642	20,756,328
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	5,692,042	38,147,687
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,536,989,822	12,771,876,482
11. Deduct total nonadmitted amounts.....	1,000	3,147,508
12. Statement value at end of current period (Line 10 minus Line 11).....	14,536,988,822	12,768,728,974

SCHEDULE D - PART 1B

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

QSI02

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	9,943,253,031	1,370,121,207	628,057,911	6,854,736	9,676,286,329	9,943,253,031	10,692,171,063	9,087,830,980
2. Class 2 (a).....	3,087,177,516	245,669,553	150,960,936	12,589,446	2,932,804,360	3,087,177,516	3,194,475,579	2,919,122,402
3. Class 3 (a).....	405,025,774	45,282,871	63,102,249	29,822,837	422,456,607	405,025,774	417,029,233	432,945,560
4. Class 4 (a).....	179,449,736	27,414,525	32,030,617	(5,752,728)	159,331,073	179,449,736	169,080,916	163,038,035
5. Class 5 (a).....	23,053,590	1,429,438	698,485	20,170	22,699,767	23,053,590	23,804,713	20,134,808
6. Class 6 (a).....	36,952,511	122,567	4,506,333	(26,153,489)	15,397,156	36,952,511	6,415,256	16,789,442
7. Total Bonds.....	13,674,912,158	1,690,040,161	879,356,531	17,380,972	13,228,975,292	13,674,912,158	14,502,976,760	12,639,861,227
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....		5,000,000		(34)			4,999,966	
10. Class 3.....								
11. Class 4.....	15,146				15,146	15,146	15,146	15,146
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	15,146	5,000,000	0	(34)	15,146	15,146	5,015,112	15,146
15. Total Bonds and Preferred Stock.....	13,674,927,304	1,695,040,161	879,356,531	17,380,938	13,228,990,438	13,674,927,304	14,507,991,872	12,639,876,373

(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 \$.....394,622,314; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	394,622,314	XXX.....	394,622,314	44,834	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	206,385,058	159,953,378
2. Cost of short-term investments acquired.....	1,067,351,071	2,497,709,088
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	879,113,815	2,451,277,408
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	394,622,314	206,385,058
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	394,622,314	206,385,058

GREAT AMERICAN LIFE INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	65,621,758
2.	Cost paid/(consideration received) on additions.....	80,825,134
3.	Unrealized valuation increase (decrease).....	63,859,241
4.	Total gain (loss) on termination recognized.....	
5.	Considerations received (paid) on terminations.....	
6.	Amortization.....	(67,953,576)
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	142,352,557
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	142,352,557

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	142,352,557
2.	Part B, Section 1, Column 14.....	
3.	Total (Line 1 plus Line 2).....	142,352,557
4.	Part D, Column 5.....	142,352,557
5.	Part D, Column 6.....	
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	142,352,557
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	142,352,557
10.	Part D, Column 8.....	142,352,557
11.	Part D, Column 9.....	
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	
14.	Part B, Section 1, Column 19.....	
15.	Part D, Column 11.....	
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

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

Acquired by Purchase

Building, Land, and Improvements.....	Palm Beach.....	FL.....	...07/06/2004	Sailfish Marina Resort.....	.....	.....	.....	.....40,102
Building, Land, and Improvements.....	Stevenville.....	MD.....	...05/22/2002	Bay Bridge.....	.....	.....	.....	.....18,508
Building, Land, and Improvements.....	Charleston.....	SC.....	...05/01/2002	Charleston Harbor Resort and Marina.....	.....	.....	.....	.....677,586
Building, Land, and Improvements.....	Whitefield.....	NH.....	...06/01/2005	Mountain View Grand Resort LLC.....	.....	.....	.....	.....28,553
Building, Land, and Improvements.....	Florida City.....	FL.....	...09/24/2009	Florida City Center.....	.....	.....	.....	.....1,295
Building, Land, and Improvements.....	Miramar.....	FL.....	...12/28/2010	Tropical Storage.....	.....	.....	.....	.....6,190
Building, Land, and Improvements.....	Georgetown.....	MD.....	...07/30/1999	Skipjack Cove Resort.....	.....	.....	.....	.....42,825
0199999. Totals.....					0	0	0	815,059
0399999. Totals.....					0	0	0	815,059

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

Mortgages in Good Standing

Commercial Mortgages - All Other

McHenry Row.....	Baltimore.....	MD.....		06/29/2012...	5.012	28,275,000		38,805,000
Hilton Jackson Hotel.....	Jackson.....	MS.....		08/16/2012...	6.432	16,000,000		28,000,000
Intercontinental Tampa Hotel.....	Tampa.....	FL.....		09/28/2012...	7.122	22,000,000		30,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX	XXX	66,275,000	0	96,805,000
0899999. Total - Mortgages in Good Standing.....				XXX	XXX	66,275,000	0	96,805,000
3399999. Total Mortgages.....				XXX	XXX	66,275,000	0	96,805,000

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

Biltmore Hotel.....	Coral Gables.....	FL.....		08/13/1999...	09/12/2012...	110,783					0		110,783	110,783			0
JQH - Murfreesboro.....	Murfreesboro.....	TN.....		08/16/2007...	09/01/2012...	333,183					0		333,183	333,183			0
Wild Dunes Resort.....	Isle of Palms.....	SC.....		03/30/2011...	09/12/2012...	71,044					0		71,044	71,044			0
Lauderdale Marine Center	Lauderdale.....	FL.....		06/02/2010...	09/12/2012...	117,655					0		117,655	117,655			0
633 Folsom.....	San Francisco.....	CA.....		05/27/2010...	09/12/2012...	69,544					0		69,544	69,544			0
Walden at Oakwood.....	Flowery Branch.....	GA.....		03/25/2011...	09/12/2012...	45,883					0		45,883	45,883			0
Bella Roe Plaza.....	Roeland Park.....	KS.....		09/28/2010...	09/12/2012...	23,241					0		23,241	23,241			0
Jubilee Square.....	Daphne.....	AL.....		11/19/2010...	09/12/2012...	37,111					0		37,111	37,111			0
One Greenway Centre.....	Franklin.....	TN.....		01/14/2011...	09/12/2012...	111,289					0		111,289	111,289			0
Old Standard.....	Cincinnati.....	OH.....		01/01/2006...	09/07/2012...	47,390					0		47,390	47,390			0
OWLIC.....	Cincinnati.....	OH.....		01/01/2006...	09/07/2012...	2,939					0		2,939	2,939			0
Sandestin.....	Destin.....	FL.....		03/12/2010...	09/12/2012...	7,500					0		7,500	7,500			0
Koyo Building.....	Greenville.....	SC.....		08/31/2011...	09/12/2012...	62,634					0		62,634	62,634			0
Miami Beach Marina.....	Miami.....	FL.....		11/22/2011...	09/12/2012...	126,128					0		126,128	126,128			0
Santa Monica Pacific Pier.	Santa Monica.....	CA.....		09/28/2011...	09/12/2012...	76,685					0		76,685	76,685			0
Convention Center Parking	Philadelphia.....	PA.....		01/31/2012...	09/12/2012...	45,893					0		45,893	45,893			0
Willow Lakes Apartments.	Port Arthur.....	TX.....		02/07/2012...	09/12/2012...	160,902					0		160,902	160,902			0
Elitch Gardens.....	Denver.....	CO.....		05/01/2012...	09/12/2012...	122,873					0		122,873	122,873			0
0299999. Total - Mortgages With Partial Repayments.....						1,572,679	0	0	0	0	0	0	1,572,679	1,572,679	0	0	0
0599999. Total Mortgages.....						1,572,679	0	0	0	0	0	0	1,572,679	1,572,679	0	0	0

QE02

SCHEDULE BA - PART 2

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

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

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

000000	00	0	Snow, Phipps, & Guggenheim, L.P.....	Wilmington.....	DE.....	Snow, Phipps, & Guggenheim, L.P.....	.....	02/06/2007 ....	.....	.....66,011	.....	.....	.....2.7
000000	00	0	Snow, Phipps, & Guggenheim II, L.P.....	Wilmington.....	DE.....	Snow, Phipps, & Guggenheim II, L.P.....	.....	01/08/2010 ....	.....	.....798,115	.....	.....	.....1.5
000000	00	0	Pineapple Square Properties, LLC.....	Sarasota.....	FL.....	The Isaac Group Holdings, LLC.....	.....	04/19/2006 .....	.....	.....47,989	.....	.....	.....12.0
000000	00	0	Orchard Tosca Investment Partners, L.P.....	Mason.....	OH.....	Orchard Investment Management, LLC.....	.....	08/19/2011 ....	.....	.....4,144,737	.....	.....	.....43.8
000000	00	0	River Cities Capital Fund IV LP.....	Cincinnati.....	OH.....	River Cities Capital Management IV, LLC.....	.....	09/30/2012	3,209,246	.....	.....	.....	.....3.5
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										3,209,246	5,056,851	0	0 ...XXX.....

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

000000	00	0	GALIC - Sorrento, LLC.....	Coral Gables.....	FL.....	GALIC - Sorrento LLC.....	.....	06/27/2012 ....	.....	.....97,500	.....	.....	.....65.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....										0	97,500	0	0 ...XXX.....

Any Other Class of Asset - Unaffiliated

000000	00	0	AMMC CLO XI UBS WAREHOUSE, AMMC CLO XI Limited.....	George Town.....	KY.....	UBS Securities LLC.....	.....	06/29/2012 ....	.....	.....19,500,000	.....	.....	.....65.0
3799999. Total - Any Other Class of Asset - Unaffiliated.....										0	19,500,000	0	0 ...XXX.....
3999999. Subtotal - Unaffiliated.....										3,209,246	24,556,851	0	0 ...XXX.....
4099999. Subtotal - Affiliated.....										0	97,500	0	0 ...XXX.....
4199999. Totals.....										3,209,246	24,654,351	0	0 ...XXX.....

QE03

SCHEDULE BA - PART 3

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

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

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

000000	00	0	Voyager Capital Fund L.P.....	Spokane	WA...	Voyager Capital Fund, L.P.....	05/31/2005	09/27/2012	48,039	.....	.....	.....	.....0	48,039	48,039	.....	.....	.....0	.....
000000	00	0	Caltius Partners III, L.P.....	Los Angeles.....	CA...	Distribution.....	06/25/2004	09/13/2012	142,541	.....	.....	.....	.....0	142,541	142,541	.....	.....	.....0	40,460
000000	00	0	Panda Hereford Ethanol Acquisition, LLC.....	Wilmington.....	DE...	Ethanol Acquisition, LLC.....	05/09/2009	08/31/2012	43,311	.....	.....	.....	.....0	43,311	43,311	.....	.....43,311	43,311	.....
000000	00	0	Snow, Phipps, & Guggenheim, L.P.....	Wilmington.....	DE...	Snow, Phipps, & Guggenheim, L.P.....	02/06/2007	08/02/2012	145,028	.....	.....	.....	.....0	145,028	145,028	.....	.....	.....0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....										378,918	0	0	0	335,607	378,918	0	43,311	43,311	40,460

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

000000	00	0	GALIC Stoneleigh, LLC.....	Coral Gables.....	FL....	GALIC - Stoneleigh, LLC.....	11/15/2011	09/12/2012	126,223	.....	.....	.....	.....0	126,223	126,223	.....	.....	.....0	.....
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....										126,223	0	0	0	126,223	126,223	0	0	0	0
3999999. Subtotal - Unaffiliated.....										378,918	0	0	0	335,607	378,918	0	43,311	43,311	40,460
4099999. Subtotal - Affiliated.....										126,223	0	0	0	126,223	126,223	0	0	0	0
4199999. Totals.....										505,141	0	0	0	461,830	505,141	0	43,311	43,311	40,460

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)

Bonds - U.S. Government

3133X0	PF	0	FED HOME LN BANK 5.375 08/15/2018.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,250,876	1,000,000	2,389	1.....
31371K	LU	3	FNCL 254239 PT 6.50 3/01/2032.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	31,789	27,469	149	1.....
31388T	QZ	9	FNCL 614372 PT 7.0 1/01/2032.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	52,568	45,942	268	1.....
36218V	G4	9	GNSF 233419 PT 9.50 09/15/2017.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	738	735	6	1.....
649085	AA	5	NEW VALEY GEN II5.572 05/01/20.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	2,116,584	1,811,662	33,649	1FE.....
690353	RX	7	OVERSEAS PRIV INV 4.44 2/27/27.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	2,003,060	1,716,551	847	1.....
83162C	FF	5	SBAP 1994-20D 1 7.70 04/01/2014.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	5,815	5,781	185	1.....
83162C	GJ	6	SBAP 1995-20K 1 6.65 11/01/2015.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	128,203	127,451	2,825	1.....
912828	AP	5	U.S. TREASURY NOTES 4.00 11/15/2012.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,067,950	1,060,000	12,443	1.....
912828	JT	8	U.S. TREASURY NOTES 2.00 11/30/2013.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	511,016	500,000	2,514	1.....
912828	NV	8	U.S. TREASURY NOTES 1.25 08/31/2015.....	.....	...08/07/2012	GOLDMAN SACHS.....	.....	.....	.....	295,718	288,000	1,575	1.....
0599999.	Total - Bonds - U.S. Government.....			.....	.....	.....	.....	.....	.....	7,464,316	6,583,592	56,850	XXX.....

Bonds - U.S. States, Territories and Possessions

20772G	4Z	8	CT ST 5.632 12/01/2029.....	.....	...08/16/2012	J. P. MORGAN SECURITIES.....	.....	.....	.....	1,459,276	1,215,000	15,206	1FE.....
20772G	F4	5	CT ST SER A 5.85 3/15/2032.....	.....	...08/14/2012	MORGAN STANLEY & CO.....	.....	.....	.....	9,178,884	7,270,000	179,569	1FE.....
20772G	F4	5	CT ST SER A 5.85 3/15/2032.....	.....	...09/05/2012	MORGAN STANLEY & CO.....	.....	.....	.....	6,392,200	5,000,000	142,188	1FE.....
20772G	F4	5	CT ST SER A 5.85 3/15/2032.....	.....	...09/07/2012	MORGAN STANLEY & CO.....	.....	.....	.....	6,257,700	5,000,000	143,813	1FE.....
452152	GR	6	ILLINOIS BABS 6.20 7/01/2021.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,110,940	1,000,000	10,333	1FE.....
574192	5F	3	MARYLAND ST BABS 4.60 03/01/2025.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,244,090	1,000,000	23,000	1FE.....
574193	GK	8	MARYLAND ST FACS LOAN 2.80 8/01/2027.....	.....	...08/08/2012	MORGAN STANLEY & CO.....	.....	.....	.....	5,300,888	5,370,000	.....	1FE.....
57582P	UT	5	MASS ST BABS 4.91 5/1/2029.....	.....	...08/09/2012	GOLDMAN SACHS.....	.....	.....	.....	6,961,229	5,875,000	82,532	1FE.....
57582P	WH	9	MASS ST SER D 4.50 8/01/2031.....	.....	...09/12/2012	MORGAN KEEGAN & COMPANY.....	.....	.....	.....	2,152,997	1,935,000	11,126	1FE.....
57582P	WK	2	MASSACHUSETTS ST 4.20 12/01/2021.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,150,970	1,000,000	10,500	1FE.....
605580	5X	3	MISS ST BAB 5.245 11/01/2034.....	.....	...08/15/2012	MORGAN STANLEY & CO.....	.....	.....	.....	6,456,161	5,430,000	86,232	1FE.....
68583R	BR	2	OR ST CLG-TXB-PENSION 5.44 06/30/2023.....	.....	...08/23/2012	MORGAN KEEGAN & COMPANY.....	.....	.....	.....	12,707,855	10,595,000	92,859	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....			.....	.....	.....	.....	.....	.....	60,373,190	50,690,000	797,359	XXX.....

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

355694	R6	9	FREDERICK CNTY MD 5.30 02/01/24.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	2,903,770	2,465,000	10,887	1FE.....
442331	QM	9	HOUSTON TX REF PENSION 6.29 3/01/2032.....	.....	...09/21/2012	WELLS FARGO BROKERAGE.....	.....	.....	.....	6,131,100	5,000,000	21,840	1FE.....
442331	QM	9	HOUSTON TX REF PENSION 6.29 3/01/2032.....	.....	...09/20/2012	WELLS FARGO BROKERAGE.....	.....	.....	.....	6,125,000	5,000,000	20,967	1FE.....
592112	DR	4	NASHVILLE GOVT-BAB 5.707 07/01/2034.....	.....	...08/29/2012	MORGAN KEEGAN & COMPANY.....	.....	.....	.....	3,791,280	3,000,000	29,962	1FE.....
592112	LR	5	MET GOVT NASHVILLE -TN 3.367.....	.....	...08/02/2012	MORGAN KEEGAN & COMPANY.....	.....	.....	.....	3,700,000	3,700,000	.....	1FE.....
602409	HG	2	MILWAUKEE SEW L BABS WI 4.30 10/01/2020.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,197,930	1,000,000	17,917	1FE.....
64966H	HA	1	NEW YORK NY SER H2 6.491 03/01/2021.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,257,020	1,000,000	32,455	1FE.....
64966H	TL	4	NEW YORK NY SER D2 4.00 12/01/2015.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,098,140	1,000,000	10,000	1FE.....
64966H	TM	2	NEW YORK NY SER D2 4.00 12/01/2016.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,095,190	1,000,000	10,000	1FE.....
676822	EL	9	OGLE CO CUSD A 5.698 01/01/2022.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,529,484	1,285,000	12,203	1FE.....
68583R	CV	2	OR CMNTY COLLEGE 5.68 06/30/2026.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,378,708	1,090,000	10,319	1FE.....
68666P	AA	4	ORLEANS PARISH LA SCH BD 4.4 02/01/2021.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....	.....	1,124,860	1,000,000	3,667	1FE.....

QE04

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
717883	LV	2	PHILADELPHIA SD A 5.995 09/01/2030.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,123,110	1,000,000	41,798	1FE.....
797646	NE	2	SAN FRAN CNTY CA BAB 5.75 6/15/2027.....		...09/05/2012	MORGAN KEEGAN & COMPANY.....		10,397,041	8,275,000	112,345	1FE.....
797646	NF	9	SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028.....		...08/09/2012	MORGAN KEEGAN & COMPANY.....		13,135,200	10,400,000	101,074	1FE.....
2499999.			Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					55,987,833	46,215,000	435,433	XXX.....

Bonds - U.S. Special Revenue and Special Assessment

010608	5M	5	AL PUB SCH CONSTR BD 5.15 09/01/2027.....		...07/17/2012	WELLS FARGO BROKERAGE.....		4,834,480	4,000,000	391,400	1FE.....
02765U	CW	2	AMERN MUN PWR OH 5.814 02/15/23.....		...08/31/2012	Reinsurance Intercompany Balance.....		3,394,590	3,000,000	7,752	1FE.....
230563	AU	2	CUMBERLAND IMPT NJ B 5.294 04/15/2022.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,959,426	1,575,000	31,499	1FE.....
235416	3W	2	DALLAS WTRWKS & SWR SER B 2.919 10/1/24.....		...08/22/2012	CITIGROUP.....		2,000,000	2,000,000		1FE.....
235416	3X	0	DALLAS WTRWKS & SWR-B 3.069 10/1/2025.....		...08/22/2012	CITIGROUP.....		1,500,000	1,500,000		1FE.....
25477G	CU	7	DIST COL INC TAX REV 4.513 12/01/2019.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,152,400	1,000,000	11,283	1FE.....
25477G	EV	3	DC TAX 5.282 12/01/2026.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,225,960	1,000,000	13,205	1FE.....
264416	AN	8	DUKE UNIV NC SER A 5.85 4/01/2037.....		...09/11/2012	US BANCORP/PIPER JAFFRAY.....		12,669,012	9,415,000	249,380	1FE.....
29270C	YQ	2	ENERGY N W WA ELEC REV 2.953 7/1/2022.....		...08/16/2012	BANK OF AMER/ML.....		2,500,000	2,500,000		1FE.....
29270C	YR	0	ENERGY N W WA ELEC REV 3.103 7/1/2023.....		...08/16/2012	BANK OF AMER/ML.....		2,500,000	2,500,000		1FE.....
31340Y	DB	2	FHR 88-12 A PAC 9.25 11/15/2019.....		...08/31/2012	Reinsurance Intercompany Balance.....		828	739	3	1.....
31358E	3Z	3	FNR 90-111 XSEQ 8.75 9/25/2020.....		...08/31/2012	Reinsurance Intercompany Balance.....		6,010	5,480	40	1.....
31358E	D8	2	FNR 90-93G PAC 5.50 8/25/2020.....		...08/31/2012	Reinsurance Intercompany Balance.....		12,610	11,446	52	1.....
31358G	5J	2	FNR 91-65Z ZX 6.50 6/25/2021.....		...08/31/2012	Reinsurance Intercompany Balance.....		117,357	107,660	583	1.....
31358H	HV	0	FNR 91-85 ZX 8.00 6/25/21.....		...08/31/2012	Reinsurance Intercompany Balance.....		27,381	24,846	166	1.....
31358H	JM	8	FNR 91-76 ZX 9.00 7/25/2021.....		...08/31/2012	Reinsurance Intercompany Balance.....		25,136	21,641	162	1.....
31358K	DY	1	FNR 1991-G36 ZBX 7.00 11/25/2021.....		...08/31/2012	Reinsurance Intercompany Balance.....		66,154	56,976	332	1.....
31358N	ZD	7	FNR 1992-79 ZX 9.00 6/25/2022.....		...08/31/2012	Reinsurance Intercompany Balance.....		52,451	45,088	338	1.....
313602	AZ	7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....		...08/31/2012	Reinsurance Intercompany Balance.....		6,103	5,609	47	1.....
31392J	5B	1	FNR 2003-23 PG PAC 5.50 1/25/2032.....		...08/31/2012	Reinsurance Intercompany Balance.....		635,182	625,795	2,868	1.....
31393B	5U	5	FNR 2003-53 JM PAC 5.50 12/25/2031.....		...08/31/2012	Reinsurance Intercompany Balance.....		368,416	366,583	1,680	1.....
31393U	P8	0	FNR 2004-3 HC SEQ 4.0 7/25/2017.....		...08/31/2012	Reinsurance Intercompany Balance.....		455,182	453,579	1,512	1.....
31393X	VH	7	FNW 2004-W3 A6 PAC 5.50 5/25/2034.....		...08/31/2012	Reinsurance Intercompany Balance.....		2,170,625	2,000,000	9,167	1.....
31394A	LU	8	FNW 2004-W10 A5 PAC 5.50 08/25/2034.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,660,547	1,500,000	6,875	1.....
31394M	JG	6	FHR 2721 PD PAC 5.0 4/15/2021.....		...08/31/2012	Reinsurance Intercompany Balance.....		23,367	23,375	97	1.....
31395A	ET	8	FHR 2808 BD PAC 5.50 3/15/2033.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,502,048	1,437,796	6,590	1.....
31395X	3F	0	FHR 3018 UG PAC 5.50 10/15/2034.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,077,180	1,000,000	4,583	1.....
31396F	2Y	8	FHR 3070 QG PAC 5.0 3/15/2034.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,041,515	1,000,000	4,167	1.....
347622	CJ	9	FT LAUDERDALE FL SPL OBLG 3.824 1/1/2024.....		...09/20/2012	CITIGROUP.....		9,190,000	9,190,000		1FE.....
347622	CK	6	FT LAUDERDALE FL SPL 3.824 1/1/2024.....		...09/20/2012	CITIGROUP.....		3,000,000	3,000,000		1FE.....
358266	CC	6	FRESNO CTY CA PENSION A 0.00 8/15/2025.....		...09/11/2012	RBC DOMINION.....		2,809,500	6,000,000		1FE.....
438701	RE	6	HONOLULU HI WSTEWTR B 5.193 07/01/2024.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,116,630	1,000,000	8,655	1FE.....
454622	QD	6	IN BD BK-TXB--5-A 5.04 01/15/2014.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,057,820	1,000,000	6,440	1FE.....
454622	QE	4	IN BD BK-TXB--5-A 5.04 07/15/2014.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,048,830	1,000,000	6,440	1FE.....
454624	U4	7	IN BD BK TXB 5.24 7/15/2020.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,156,120	1,000,000	6,696	1FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
QE04.2	485429	CX 0		...08/31/2012	Reinsurance Intercompany Balance.....		1,203,910	1,000,000	22,600	1FE.....
	57429L	AL 0		...08/31/2012	Reinsurance Intercompany Balance.....		1,192,240	1,000,000	10,800	1FE.....
	57586N	MT 5		...09/14/2012	BANK OF AMER/ML.....		350,000	350,000		1FE.....
	57586N	MU 2		...09/14/2012	BANK OF AMER/ML.....		350,000	350,000		1FE.....
	57586N	MW 8		...09/14/2012	BANK OF AMER/ML.....		1,500,000	1,500,000		1FE.....
	57604T	AB 2		...08/31/2012	Reinsurance Intercompany Balance.....		1,298,960	1,000,000	13,008	1FE.....
	59447P	CQ 2		...08/31/2012	Reinsurance Intercompany Balance.....		558,415	500,000	13,740	1FE.....
	606092	ER 1		...08/31/2012	Reinsurance Intercompany Balance.....		1,175,450	1,000,000	9,797	1FE.....
	606092	EU 4		...08/31/2012	Reinsurance Intercompany Balance.....		1,439,137	1,230,000	12,255	1FE.....
	60636A	EF 6		...07/19/2012	MORGAN STANLEY & CO.....		21,000,000	21,000,000		1FE.....
	60636A	EF 6		...08/31/2012	Reinsurance Intercompany Balance.....		993,520	1,000,000	2,038	1FE.....
	645913	AA 2		...08/27/2012	MORGAN KEEGAN & COMPANY.....		6,365,350	5,000,000	15,469	1FE.....
	649883	QE 8		...08/31/2012	Reinsurance Intercompany Balance.....		527,345	500,000	8,331	1FE.....
	649883	TM 7		...07/12/2012	MORGAN STANLEY & CO.....		9,500,000	9,500,000		1FE.....
	649883	TM 7		...07/16/2012	MORGAN STANLEY & CO.....		4,555,890	4,500,000		1FE.....
	649883	UK 9		...08/24/2012	BANK OF AMER/ML.....		10,000,000	10,000,000		1FE.....
	649883	UM 5		...08/24/2012	BANK OF AMER/ML.....		5,000,000	5,000,000		1FE.....
	649902	ZP 1		...08/31/2012	Reinsurance Intercompany Balance.....		2,385,580	2,000,000	48,804	1FE.....
	650035	UZ 9		...08/31/2012	Reinsurance Intercompany Balance.....		1,237,250	1,000,000	22,179	1FE.....
	658207	NZ 4		...07/10/2012	BANK OF AMER/ML.....		2,500,000	2,500,000		1FE.....
	664754	Q9 2		...08/31/2012	Reinsurance Intercompany Balance.....		1,187,840	1,000,000	12,725	1FE.....
	67908P	AZ 9		...08/09/2012	MORGAN KEEGAN & COMPANY.....		6,127,450	5,000,000	33,507	1FE.....
	709223	UA 7		...08/31/2012	Reinsurance Intercompany Balance.....		1,223,690	1,000,000	16,750	1FE.....
	73358W	EK 6		...08/31/2012	Reinsurance Intercompany Balance.....		582,265	500,000	10,263	1FE.....
	768874	SE 0		...08/31/2012	Reinsurance Intercompany Balance.....		1,654,508	1,370,000	37,190	1FE.....
	783186	NJ 4		...08/20/2012	MORGAN KEEGAN & COMPANY.....		4,223,065	3,500,000	60,379	1FE.....
	795681	GL 3		...08/31/2012	Reinsurance Intercompany Balance.....		1,734,810	1,500,000	19,800	1FE.....
	796253	Z3 9		...08/31/2012	Reinsurance Intercompany Balance.....		1,098,310	1,000,000	3,102	1FE.....
	797398	EF 7		...08/31/2012	Reinsurance Intercompany Balance.....		569,185	500,000	1,255	1FE.....
	80168N	EP 0		...08/13/2012	MORGAN KEEGAN & COMPANY.....		10,232,805	8,250,000	181,789	1FE.....
	812631	HB 8		...08/31/2012	Reinsurance Intercompany Balance.....		1,245,130	1,000,000	16,667	1FE.....
	829594	HT 0		...08/31/2012	Reinsurance Intercompany Balance.....		1,131,810	1,000,000	16,489	1FE.....
	88283L	HU 3		...08/13/2012	MORGAN KEEGAN & COMPANY.....		4,873,968	3,960,000	76,893	1FE.....
	89602N	VD 3		...08/31/2012	Reinsurance Intercompany Balance.....		1,133,850	1,000,000	11,925	1FE.....
	913366	DG 2		...08/09/2012	J. P. MORGAN SECURITIES.....		4,816,431	3,875,000	61,867	1FE.....
	91412F	7X 9		...08/10/2012	CITIGROUP.....		4,333,212	3,760,000	58,938	1FE.....
	914440	KZ 4		...08/31/2012	Reinsurance Intercompany Balance.....		1,123,940	1,000,000	13,167	1FE.....
	91754R	PR 2		...08/09/2012	GOLDMAN SACHS & CO.....		5,547,600	4,140,000	96,037	1FE.....
	927781	TN 4		...08/31/2012	Reinsurance Intercompany Balance.....		1,761,495	1,500,000	6,750	1FE.....
	92812Q	3T 2		...09/25/2012	MORGAN KEEGAN & COMPANY.....		4,000,000	4,000,000		1FE.....

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)
92812Q 3U 9	VA HSG DEV-D-TXBL 3.218	10/01/2024.....	.....	...09/25/2012	MORGAN KEEGAN & COMPANY.....	.....	.....2,000,000	2,000,000	.....	1FE.....
92812Q 3V 7	VA HSG DEV-D-TXBL 3.418	10/01/2025.....	.....	...09/25/2012	MORGAN KEEGAN & COMPANY.....	.....	.....2,000,000	2,000,000	.....	1FE.....
92812Q BJ 5	VIRGINIA ST HSG-C 5.45	05/01/2018.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....509,780	500,000	9.083	1FE.....
92817S XW 3	VA PUBLIC SCH AUTH 4.25	12/15/2030.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....2,112,020	2,000,000	17,944	1FE.....
93730P AA 4	WA ST BIOMED BAB 5.231	07/01/2021.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,163,630	1,000,000	8,718	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....		.....	.....	.....	.....	.....201,882,703	185,651,615	1,722,271	XXX.....

Bonds - Industrial and Miscellaneous

00209T AA 3	AT&T BROADBAND 8.375	3/15/13.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....688,057	661,000	25,527	2FE.....
006346 AK 6	ADMSO 2010-1 A ABS 5.438	12/20/2040.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....2,115,586	1,950,082	3,240	1FE.....
02361D AG 5	AMEREN ILLINOIS COMPANY 9.75	11/15/2018.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....2,085,205	1,500,000	43,063	2FE.....
02364W BD 6	AMERICA MOVIL SA 3.125	07/16/2022.....	R.....	...07/09/2012	MORGAN STANLEY & CO.....	.....	.....4,477,050	4,500,000	.....	1FE.....
025816 AW 9	AMERICAN EXPRESS 5.50	09/12/2016.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,164,528	1,000,000	25,819	1FE.....
02635P TQ 6	AMER GENL FIN MTN 6.50	09/15/2017.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....820,000	1,000,000	29,972	5FE.....
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....	.....	.....	...07/25/2012	KEYBANK CAPITAL MARKET.....	.....	.....2,768,715	3,315,827	5,950	1Z.....
032166 AR 1	AMSOUTH BANK AI 5.20	04/01/2015.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,040,000	1,000,000	21,667	3FE.....
03235E AK 6	AMVESCAP PLC 5.375	2/27/13.....	R.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....2,041,046	2,000,000	1,194	1FE.....
034863 AG 5	ANGLO AMERICAN 4.125	09/27/2022.....	R.....	...09/20/2012	BARCLAYS AMERICA.....	.....	.....4,962,400	5,000,000	.....	2FE.....
03512T AC 5	ANGLOGOLD HOLDINGS 5.125	08/01/2022.....	R.....	...07/25/2012	BARCLAYS AMERICA.....	.....	.....4,969,900	5,000,000	.....	2FE.....
03763R AA 9	APID 2012-9A A CLO FLT 07/15/2023.....	.....	R.....	...08/13/2012	BARCLAYS AMERICA.....	.....	.....4,970,000	5,000,000	9,339	1FE.....
038763 AA 6	ARCLO 2012-1A A CLO FLT 10/15/2022.....	.....	R.....	...09/12/2012	SANDLER O'NEIL & PARTNER.....	.....	.....9,000,000	9,000,000	.....	1FE.....
038763 AC 2	ARCLO 2012-1A B CLO FLT 10/15/2022.....	.....	R.....	...09/12/2012	SANDLER O'NEIL & PARTNER.....	.....	.....1,500,000	1,500,000	.....	1Z.....
039488 ZZ 7	ARCTIC GLACIER TL LIBOR+700 7/27/2018.....	.....	.....	...07/19/2012	CS FIRST BOSTON CORP.....	.....	.....970,019	1,000,000	.....	4FE.....
04013Y AA 0	ARES 2012-2A A CLO 1.9228	10/12/2023.....	R.....	...08/29/2012	J. P. MORGAN SECURITIES.....	.....	.....13,000,000	13,000,000	.....	1Z.....
04621X AC 2	ASSURANT INC 5.625	02/15/14.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,044,080	1,000,000	2,500	2FE.....
04964H AA 6	ATRM 8A A1 CLO FLT 10/23/2022.....	.....	R.....	...09/18/2012	CS FIRST BOSTON CORP.....	.....	.....12,000,000	12,000,000	.....	1FE.....
04964H AC 2	ATRM 8A B CLO FLT 10/23/2022.....	.....	R.....	...09/18/2012	CS FIRST BOSTON CORP.....	.....	.....2,977,500	3,000,000	.....	1Z.....
051157 AG 0	AUGUSTA VI 96A3 7.375	4-15-13.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....266,224	263,515	7,342	4AM.....
05377R AC 8	AESOP 2009-2A A ABS 5.68	02/20/14.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....2,530,950	2,500,000	4,339	1FE.....
054937 AE 7	BB&T CORPORATION 5.20	12/23/2015.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,109,271	1,000,000	9,822	1FE.....
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00	6/26/37.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,451,677	1,392,496	6,962	1FM.....
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0	10/2035 RE.....	.....	...09/26/2012	Capital Interest.....	.....	.....5,383	6,415	.....	1AM.....
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0	10/2035 RE.....	.....	...08/26/2012	Capital Interest.....	.....	.....5,313	6,401	.....	1AM.....
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0	10/2035 RE.....	.....	...07/26/2012	Capital Interest.....	.....	.....5,243	6,375	.....	1AM.....
05541C AZ 1	BCAP 2012-RR7 5A1 SEQ 5.527	03/2047 RE.....	.....	...07/26/2012	BARCLAYS AMERICA.....	.....	.....5,755,050	6,615,000	30,468	1Z.....
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....	.....	.....	...08/23/2012	BARCLAYS AMERICA.....	.....	.....17,065,368	20,654,000	2,707	1Z.....
05565Q BU 1	BP CAPITAL MKT PLC 3.561	11/01/2021.....	R.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,085,985	1,000,000	11,870	1FE.....
05570W AJ 7	BNPP 2009-1 A6 MEZ 6.00	08/27/2037 RE.....	.....	...08/10/2012	J. P. MORGAN SECURITIES.....	.....	.....7,443,384	8,446,393	19,708	1Z.....
05947U TJ 1	BACM 2006-1 A3A SEQ CSTR 9/10/45.....	.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,013,438	1,000,000	4,539	1FM.....
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50	9/25/35.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....951,900	1,000,000	4,583	1FM.....
05949T AX 7	BAFC 2006-1 1A23 PAC 5.75	01/36 6R-1.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,846,876	2,000,000	9,583	2FM.....

QE04.3

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)
QE044	05955T	AC	4		...08/31/2012	Reinsurance Intercompany Balance.....		1,130,800	1,000,000	4,934	1FE.....
	05955T	AE	0		...08/31/2012	Reinsurance Intercompany Balance.....		1,106,400	1,000,000	4,438	1FE.....
	060505	AU	8		...08/31/2012	Reinsurance Intercompany Balance.....		2,125,680	2,000,000	30,181	1FE.....
	06541E	AA	0		...08/31/2012	Reinsurance Intercompany Balance.....		20	1,000,000		6*.....
	06739G	BP	3	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,014,931	1,000,000	19,561	2FE.....
	07330T	AA	0		...08/31/2012	Reinsurance Intercompany Balance.....		1,206,670	1,000,000	3,611	1FE.....
	073568	AA	5		...09/25/2012	DEUTSCHE MORGAN GRENFELL.....		5,999,732	6,000,000		1Z.....
	07387B	FQ	1		...08/31/2012	Reinsurance Intercompany Balance.....		1,093,773	1,091,481	5,196	1FM.....
	07388L	AE	0		...08/31/2012	Reinsurance Intercompany Balance.....		2,303,400	2,000,000	9,233	1FM.....
	07388R	AC	1		...08/31/2012	Reinsurance Intercompany Balance.....		1,151,630	1,136,627	5,029	1FM.....
	07388R	AC	1		...08/31/2012	Reinsurance Intercompany Balance.....		1,151,630	1,136,627	5,029	1FM.....
	07388R	AE	7		...07/05/2012	AMHERST SECURITIES GROUP.....		8,671,250	8,000,000	10,662	1FM.....
	07388R	AE	7		...07/06/2012	RBC DOMINION.....		7,140,117	6,600,000	9,774	1FM.....
	09247X	AE	1		...08/31/2012	Reinsurance Intercompany Balance.....		2,328,081	2,000,000	22,500	1FE.....
	09256B	AD	9		...08/15/2012	MORGAN STANLEY & CO.....		2,014,140	2,000,000	792	1FE.....
	09256B	AD	9		...08/14/2012	MORGAN STANLEY & CO.....		1,962,120	2,000,000		1FE.....
	09751W	AA	9	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		2,100,402	2,000,000	8,400	1FE.....
	09774X	AU	6		...08/31/2012	Reinsurance Intercompany Balance.....		284,512	296,872	1,479	1AM.....
	10138M	AB	1		...08/31/2012	Reinsurance Intercompany Balance.....		1,008,366	1,000,000	13,618	1FE.....
	101400	ZZ	5		...04/19/2009	Prior Period Adjustment.....		3,867,822	4,468,468		3FE.....
	111320	AG	2		...08/13/2012	J. P. MORGAN SECURITIES.....		4,962,750	5,000,000		1FE.....
	12479K	AA	0		...07/25/2012	CS FIRST BOSTON CORP.....		3,999,183	4,000,000		1FE.....
	12513X	AE	2		...08/31/2012	Reinsurance Intercompany Balance.....		1,117,500	1,000,000	4,568	1FM.....
	12566V	AE	2		...08/31/2012	PERFORMANCE TRUST.....		2,533,345	3,261,311	2,605	1Z.....
	12572Q	AE	5		...09/05/2012	BANK OF AMER/ML.....		7,975,280	8,000,000		1FE.....
	12624K	AD	8		...08/08/2012	DEUTSCHE MORGAN GRENFELL.....		8,199,483	8,000,000	14,686	1FE.....
	12626P	AE	3		...08/31/2012	Reinsurance Intercompany Balance.....		1,040,672	1,000,000	20,022	2FE.....
	12639M	AQ	8		...08/02/2012	CANTOR FITZGERALD & CO.....		795,205	1,013,000	591	1FE.....
	12639M	BM	6		...07/17/2012	CANTOR FITZGERALD & CO.....		1,848,381	2,093,000	3,866	1FE.....
	12641P	AX	2		...08/31/2012	Reinsurance Intercompany Balance.....		566,885	560,000	2,567	1FM.....
	12641P	AY	0		...08/31/2012	Reinsurance Intercompany Balance.....		97,580	110,000	504	1FM.....
	12641P	AZ	7		...08/31/2012	Reinsurance Intercompany Balance.....		82,600	100,000	458	2FM.....
	12641P	BA	1		...08/31/2012	Reinsurance Intercompany Balance.....		50,263	80,000	367	1FM.....
	12641P	BB	9		...08/31/2012	Reinsurance Intercompany Balance.....		34,953	90,000	413	1FM.....
	12641P	BC	7		...08/31/2012	Reinsurance Intercompany Balance.....		3,741	60,000	275	1FM.....
	12641P	BJ	2		...08/31/2012	Reinsurance Intercompany Balance.....		705,308	670,000	3,071	1FM.....
	12641P	BM	5		...08/31/2012	Reinsurance Intercompany Balance.....		96,776	110,000	504	1FM.....
	12641P	BN	3		...08/31/2012	Reinsurance Intercompany Balance.....		51,257	70,000	321	1FM.....
	12641P	BP	8		...08/31/2012	Reinsurance Intercompany Balance.....		35,551	60,000	275	1FM.....
	12641P	BQ	6		...08/31/2012	Reinsurance Intercompany Balance.....		12,882	40,000	183	1FM.....

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)
QE04.5	12641P	BR	4		...08/31/2012	Reinsurance Intercompany Balance.....		10,948	50,000	229	1FM.....
	12641Q	BC	5		...08/31/2012	Reinsurance Intercompany Balance.....		292,722	273,991	274	1FM.....
	12641Q	BD	3		...08/31/2012	Reinsurance Intercompany Balance.....		191,613	188,322	188	1FM.....
	12641Q	BE	1		...08/31/2012	Reinsurance Intercompany Balance.....		92,021	94,161	94	1FM.....
	12641Q	BF	8		...08/31/2012	Reinsurance Intercompany Balance.....		163,708	282,483	282	1FM.....
	12641Q	BU	5		...08/31/2012	Reinsurance Intercompany Balance.....		745,508	700,000	3,063	1FM.....
	12641Q	BV	3		...08/31/2012	Reinsurance Intercompany Balance.....		102,721	120,000	525	1FM.....
	12641Q	BW	1		...08/31/2012	Reinsurance Intercompany Balance.....		46,214	60,000	263	1FM.....
	12641Q	BX	9		...08/31/2012	Reinsurance Intercompany Balance.....		60,943	120,000	525	1FM.....
	12641Q	DV	1		...08/31/2012	Reinsurance Intercompany Balance.....		817,752	816,704	3,913	1FM.....
	12641Q	DW	9		...08/31/2012	Reinsurance Intercompany Balance.....		35,643	148,244	710	1FM.....
	12641T	AB	2		...09/11/2012	CITIGROUP.....		11,362,500	15,000,000	32,337	1Z.....
	12641T	CP	9		...05/04/2012	CS FIRST BOSTON CORP.....				144	1AM.....
	12643J	AW	6		...08/15/2012	CS FIRST BOSTON CORP.....		6,259,688	6,070,000	18,245	1FE.....
	126650	BY	5		...08/31/2012	Reinsurance Intercompany Balance.....		1,166,253	986,853	3,411	2AM.....
	12667F	EG	6		...08/31/2012	Reinsurance Intercompany Balance.....		725,105	3,325	3,325	1FM.....
	12667F	EG	6		...08/31/2012	Reinsurance Intercompany Balance.....		758,105	725,459	3,325	1FM.....
	12669A	LC	0		...08/31/2012	Reinsurance Intercompany Balance.....		1,774,352	1,996,458	9,150	3FM.....
	12669D	US	5		...08/31/2012	Reinsurance Intercompany Balance.....		881,461	851,982	4,082	1FM.....
	12707P	AA	3	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,018,353	1,000,000	26,250	2FE.....
	127210	AB	8		...08/31/2012	Reinsurance Intercompany Balance.....		1,039,045	1,000,000	21,354	2FE.....
	136375	BV	3	I.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,052,212	1,000,000	6,017	1FE.....
	140661	AK	5		...08/23/2012	Liquidation.....		128	128	1	4Z.....
	14574K	AE	2		...08/31/2012	Reinsurance Intercompany Balance.....		1,053,534	977,129	2,488	1FE.....
	14754D	B@	8		...08/28/2012	Private Placement.....		7,000,000	7,000,000		2.....
	151020	AH	7		...08/06/2012	BANK OF AMER/ML.....		7,995,920	8,000,000		2FE.....
	16162W	MB	2		...08/31/2012	Reinsurance Intercompany Balance.....		1,884,376	2,000,000	9,167	2FM.....
	16162X	AD	9		...08/31/2012	Reinsurance Intercompany Balance.....		143,472	153,446	153	1FM.....
	166751	AH	0		...08/31/2012	Reinsurance Intercompany Balance.....		526,203	500,000	9,765	1FE.....
	17275R	AH	5		...08/31/2012	Reinsurance Intercompany Balance.....		1,171,796	1,000,000	5,686	1FE.....
	173067	EE	5		...08/31/2012	Reinsurance Intercompany Balance.....		1,591,875	1,500,000	5,916	1FM.....
	17309A	AF	6		...09/13/2012	GREENWICH CAPITAL MARKETS, INC.....		10,433,477	11,768,462	33,344	1Z.....
	17310E	AD	0		...08/31/2012	Reinsurance Intercompany Balance.....		809,551	834,344	4,015	1FM.....
	17311Q	BG	4		...08/31/2012	Reinsurance Intercompany Balance.....		2,082,500	2,000,000	9,814	1FM.....
	17311Q	BK	5		...08/31/2012	Reinsurance Intercompany Balance.....		1,156,250	1,000,000	4,907	1FM.....
	17315X	AD	3		...08/31/2012	Reinsurance Intercompany Balance.....		1,539,954	1,537,840	6,670	1FM.....
	17315X	AE	1		...08/31/2012	Reinsurance Intercompany Balance.....		303,035	375,000	1,627	1FM.....
	17319A	AL	1		...09/07/2012	CANTOR FITZGERALD & CO.....		1,043,250	1,200,000	1,011	1FE.....
	191216	AL	4		...08/31/2012	Reinsurance Intercompany Balance.....		1,048,638	1,000,000	16,715	1FE.....
	1912EQ	AC	6	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,030,030	1,000,000	23,347	2FE.....

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)
QE04.6	19567P	AH 2		...08/31/2012	Reinsurance Intercompany Balance.....		1,925,360	1,500,000	4,747	1FE.....
	20035C	AA 8		...08/31/2012	Reinsurance Intercompany Balance.....		2,126,220	2,000,000	28,500	1FE.....
	200641	AA 6		...08/31/2012	Reinsurance Intercompany Balance.....		1,022,613	1,000,000	13,553	2FE.....
	20449E	XN 1		...08/31/2012	Reinsurance Intercompany Balance.....		1,035,541	1,000,000	26,667	2FE.....
	205363	AN 4		...09/11/2012	BANK OF AMER/ML.....		5,980,860	6,000,000		2FE.....
	210795	QB 9		...09/19/2012	CS FIRST BOSTON CORP.....		5,000,000	5,000,000		1FE.....
	210795	QC 7		...09/19/2012	CS FIRST BOSTON CORP.....		1,000,000	1,000,000		2FE.....
	21685W	BT 3	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,101,179	1,000,000	6,250	1FE.....
	22541L	AM 5		...08/31/2012	Reinsurance Intercompany Balance.....		1,053,101	1,000,000	6,549	1FE.....
	22541Q	FV 9		...08/31/2012	Reinsurance Intercompany Balance.....		470,632	447,650	2,052	1FM.....
	22541Q	J2 9		...08/31/2012	Reinsurance Intercompany Balance.....		2,295,218	2,224,318	9,083	1FM.....
	22546Q	AF 4	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,117,582	1,000,000	3,160	1FE.....
	225470	AP 8		...08/31/2012	Reinsurance Intercompany Balance.....		2,203,716	2,000,000	8,500	1FM.....
	227170	AD 9	R.....	...09/20/2012	WELLS FARGO BROKERAGE.....		7,996,654	8,000,000		1FE.....
	22944J	DE 8		...07/16/2012	CANTOR FITZGERALD & CO.....		5,928,497	6,171,500	10,800	1FE.....
	23636T	AA 8	R.....	...08/15/2012	MORGAN STANLEY & CO.....		6,340,901	6,240,000	38,480	1FE.....
	23636T	AA 8	R.....	...08/09/2012	BNP PARIBAS.....		2,153,865	2,100,000	11,900	1FE.....
	237194	AG 0		...08/31/2012	Reinsurance Intercompany Balance.....		3,490,929	3,000,000	70,267	2FE.....
	24763L	FN 5		...08/31/2012	Reinsurance Intercompany Balance.....		102,744	118,301	693	1FM.....
	251563	EM 0		...08/31/2012	Reinsurance Intercompany Balance.....		111,589	110,874	539	1FM.....
	25243Y	AM 1	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		2,446,527	2,000,000	40,889	1FE.....
	260543	BV 4		...08/31/2012	Reinsurance Intercompany Balance.....		1,205,002	1,000,000	16,783	2FE.....
	26250D	AC 7	R.....	...09/25/2012	MORGAN STANLEY & CO.....		7,500,000	7,500,000		1Z.....
	26441Y	AW 7		...09/14/2012	WELLS FARGO BROKERAGE.....		3,983,360	4,000,000		2FE.....
	268317	AD 6	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,103,687	1,000,000	4,344	1FE.....
	26875P	AK 7		...09/05/2012	J. P. MORGAN SECURITIES.....		3,975,240	4,000,000		1FE.....
	277461	ZZ 5		...01/26/2012	Prior Period Adjustment.....		19			4Z.....
	278058	DD 1		...08/31/2012	Reinsurance Intercompany Balance.....		2,383,776	2,000,000	32,978	1FE.....
	27876G	BE 7		...08/31/2012	Reinsurance Intercompany Balance.....		2,200,000	2,000,000	11,875	3FE.....
	292899	ZZ 7		...07/13/2012	BANK OF AMER/ML.....		3,960,019	4,000,000		3FE.....
	292899	ZZ 7		...07/26/2012	BARCLAYS AMERICA.....		995,039	1,000,000		3FE.....
	29364N	AP 3		...08/31/2012	Reinsurance Intercompany Balance.....		1,215,101	1,000,000	11,067	2FE.....
	29365T	AA 2		...08/31/2012	Reinsurance Intercompany Balance.....		2,483,374	2,000,000	11,875	2FE.....
	29717P	AC 1		...08/08/2012	WELLS FARGO BROKERAGE.....		7,919,200	8,000,000		2FE.....
	30249U	AB 7		...09/18/2012	WELLS FARGO BROKERAGE.....		9,991,500	10,000,000		2FE.....
	30257G	AA 9		...08/31/2012	Reinsurance Intercompany Balance.....		545,531	556,010	14,811	3FE.....
	31331F	AY 7		...08/31/2012	Reinsurance Intercompany Balance.....		1,225,778	1,077,693	9,426	1AM.....
	31620M	AB 2		...08/27/2012	Exchanged.....		209,327	200,000	1,779	3FE.....
	31620R	AF 2		...08/21/2012	BANK OF AMER/ML.....		4,975,650	5,000,000		2FE.....

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)
316773 CF 5	FIFTH THIRD BANK 5.45 01/15/17.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,112,576	1,000,000	6,964	2FE.....
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.....			...08/15/2012	CS FIRST BOSTON CORP.....		784,723	1,041,092	539	1Z.....
337158 AE 9	FIRST TENN BANK BKNT 5.65 04/01/2016.....			...08/31/2012	Reinsurance Intercompany Balance.....		519,013	500,000	11,771	2FE.....
33716M AA 5	FIRST TENN BANK BKNT 4.625 05/15/2013.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,012,847	1,000,000	13,618	2FE.....
34354P AC 9	FLOWSERVE CORP 3.50 09/15/2022.....			...09/06/2012	J. P. MORGAN SECURITIES.....		4,980,750	5,000,000		2FE.....
345397 WF 6	FORD MOTOR CRED 4.25 09/20/2022.....			...09/20/2012	MORGAN STANLEY & CO.....		2,973,300	3,000,000		2FE.....
360271 AE 0	FULTON FINANCIAL 5.35 04-01-15 NC.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,037,757	1,000,000	22,292	2FE.....
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		7,274	7,274	30	1FM.....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,788,047	1,744,436	8,688	1FM.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....			...09/05/2012	SANDLER O'NEIL & PARTNER.....		2,902,190	4,109,295	728	1Z.....
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036.....			...09/14/2012	BANK OF AMER/ML.....		11,148,413	16,157,121	49,431	1Z.....
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027.....			...09/24/2012	FIRST TENNESSEE.....		5,422,540	5,850,346	25,352	1Z.....
36828Q HH 2	GECMC 2004-C2 A3 SEQ 4.641 3/10/2040.....			...08/31/2012	Reinsurance Intercompany Balance.....		703,388	691,290	2,674	1FM.....
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039.....			...08/31/2012	Reinsurance Intercompany Balance.....		2,122,500	2,000,000	8,648	1FM.....
36962G 6F 6	GEN ELEC CAP CRP 3.15 09/07/2022.....			...09/04/2012	CITIGROUP.....		11,982,600	12,000,000		1FE.....
36962G ZY 3	GEN ELEC CAP CRP MTNA 5.45 01/15/2013.....			...08/31/2012	Reinsurance Intercompany Balance.....		509,136	500,000	3,482	1FE.....
36962G ZY 3	GEN ELEC CAP CRP MTNA 5.45 01/15/2013.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,527,409	1,500,000	10,446	1FE.....
371866 ZZ 0	GENESIS GRP TL 12.00 9/17/2017.....			...09/17/2012	Private Placement.....		8,897,000	9,100,000		4Z.....
37247D AE 6	GENWORTH FINL 5.75 06/15/2014.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,028,750	1,000,000	12,139	2FE.....
37427U AC 4	GETTY IMAGES INITIAL TL L+375 11/05/2016.....			...08/09/2012	GENERAL ELECTRIC CR CORP.....		1,002,519	1,000,000		3FE.....
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027.....	R.....		...07/25/2012	DEUTSCHE MORGAN GRENFELL.....		7,998,414	8,000,000		1FE.....
38141G CG 7	GOLDMAN SACHS GP 5.70 09/01/2012.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,000,000	1,000,000	28,500	1FE.....
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030.....			...08/31/2012	Reinsurance Intercompany Balance.....		296,779	320,170	24	1FM.....
4041A2 AH 7	HBOS PLC 6.75 05/21/2018.....	R.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,961,457	2,000,000	37,500	3FE.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....			...08/31/2012	Reinsurance Intercompany Balance.....		412,118	603,836	110	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....			...08/31/2012	Reinsurance Intercompany Balance.....		323,290	448,043	82	1FM.....
415864 AH 0	HARSCO CORP 5.125 09/15/2013.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,035,358	1,000,000	23,632	2FE.....
41987Q AX 1	HAWAIIAN ELE IND MTNC 6.51 05/05/2014.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,083,542	1,000,000	25,498	2FE.....
42805R AV 1	HERTZ 2009-2A A2 5.29 03/25/16.....			...08/31/2012	Reinsurance Intercompany Balance.....		2,195,280	2,000,000	1,763	1FE.....
438888 ZZ 5	HOMEWARD RESIDENTIALTL L+675 8/8/2017.....			...08/08/2012	BARCLAYS AMERICA.....		1,970,788	2,000,000		4FE.....
44106M AN 2	HOSPITALITY PROP 6.70 01/15/2018.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,119,074	1,000,000	8,561	2FE.....
443510 AE 2	HUBBELL INC 5.95 06/01/2018.....			...08/31/2012	Reinsurance Intercompany Balance.....		3,596,919	3,000,000	44,625	1FE.....
444859 AY 8	HUMANA INC. 7.20 06/15/2018.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,208,492	1,000,000	15,200	2FE.....
449786 AA 0	ING BANK NV 5.125 05/01/2015.....	R.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,530,905	1,500,000	25,625	1FE.....
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017.....	R.....		...08/29/2012	BANK OF AMER/ML.....		8,959,800	9,180,123		1FE.....
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017.....	R.....		...09/25/2012	BANK OF AMER/ML.....		2,170,466	2,215,892	1,186	1FE.....
44986E AA 3	INGIM 2012-3A A CLO 1.8102 10/15/2022.....	R.....		...09/27/2012	WELLS FARGO BROKERAGE.....		18,936,521	19,000,000		1Z.....
44986E AC 9	INGIM 2012-3A B CLO 2.8102 10/15/2022.....	R.....		...09/27/2012	WELLS FARGO BROKERAGE.....		6,407,591	6,429,000		1Z.....
45068H AF 3	ITT HARTFORD GRP 7.30 11/01/2015.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,130,551	1,000,000	24,333	2FE.....
45252H AE 2	IMMUCOR TL B-1 L+450 8/19/2018.....			...08/20/2012	CITIBANK, N.A.....		9,000,019	9,000,000		3FE.....

QE04.7

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)
45254N	MZ	7		...08/31/2012	Reinsurance Intercompany Balance.....		511,298	847,309	121	3FM.....
45254T	PK	4		...08/31/2012	Reinsurance Intercompany Balance.....		140,741	139,430	551	1FM.....
45665Q	AF	0		...09/12/2012	BARCLAYS AMERICA.....		11,000,000	11,000,000		2FE.....
460146	CG	6		...08/31/2012	Reinsurance Intercompany Balance.....		281,061	250,000	528	2FE.....
465210	ZZ	8		...08/29/2012	Intercompany Sale.....		387,215	385,949	1,287	3FE.....
46628L	AB	4		...08/31/2012	Reinsurance Intercompany Balance.....		402,107	525,906	1,319	1FM.....
46628V	AH	9		...08/09/2012	GREENWICH CAPITAL MARKETS, INC.....		8,495,860	13,703,000	31,768	1Z.....
46630J	AC	3		...08/31/2012	Reinsurance Intercompany Balance.....		1,140,000	1,000,000	4,517	1FM.....
46630V	AC	6		...08/31/2012	Reinsurance Intercompany Balance.....		1,073,500	1,000,000	4,932	1FM.....
46632H	AD	3		...08/31/2012	Reinsurance Intercompany Balance.....		5,823,500	5,000,000	24,508	1FM.....
46632T	AA	3		...08/31/2012	Reinsurance Intercompany Balance.....		1,302,569	1,527,940	3,268	1FM.....
46633K	AY	9		...08/31/2012	Reinsurance Intercompany Balance.....		376,487	379,332	1,633	1FM.....
46633M	AM	1		...07/26/2012	Capital Interest.....		2,480	7,861		1FM.....
46633M	AM	1		...09/26/2012	Capital Interest.....		2,466	7,907		1FM.....
46633M	AM	1		...08/26/2012	Capital Interest.....		2,388	7,886		1FM.....
472319	AB	8		...08/31/2012	Reinsurance Intercompany Balance.....		1,052,500	1,000,000	25,361	2FE.....
472321	AJ	7		...08/31/2012	Reinsurance Intercompany Balance.....		567,029	651,757	1,376	1FM.....
472321	AK	4		...08/31/2012	Reinsurance Intercompany Balance.....		18,982	146,012	308	1FM.....
472321	AL	2		...08/31/2012	Reinsurance Intercompany Balance.....		319	85,066	180	1FM.....
47232D	AF	9		...08/31/2012	Reinsurance Intercompany Balance.....		197,380	197,440	1,069	1FM.....
47232D	AG	7		...08/31/2012	Reinsurance Intercompany Balance.....		79,429	97,206	527	3FM.....
47232D	AH	5		...08/31/2012	Reinsurance Intercompany Balance.....		27,407	48,603	263	4FM.....
47232D	AJ	1		...08/31/2012	Reinsurance Intercompany Balance.....		15,146	48,603	263	5FM.....
47232D	AK	8		...08/31/2012	Reinsurance Intercompany Balance.....		12,138	48,603	263	5FM.....
47232D	AL	6		...08/31/2012	Reinsurance Intercompany Balance.....		17,839	105,386	571	6FM.....
47232D	AT	9		...08/31/2012	Reinsurance Intercompany Balance.....		246,179	246,598	1,231	1FM.....
47232D	AU	6		...08/31/2012	Reinsurance Intercompany Balance.....		602,829	675,000	3,369	1FM.....
47232D	AV	4		...08/31/2012	Reinsurance Intercompany Balance.....		198,513	300,000	1,498	1FM.....
47232D	BV	3		...08/31/2012	Reinsurance Intercompany Balance.....		726,234	726,888	3,332	1FM.....
47232D	BW	1		...08/31/2012	Reinsurance Intercompany Balance.....		262,363	284,632	1,305	1FM.....
47232D	BX	9		...08/31/2012	Reinsurance Intercompany Balance.....		123,106	142,316	652	1FM.....
47232D	BY	7		...08/31/2012	Reinsurance Intercompany Balance.....		108,331	142,316	652	1FM.....
47232D	BZ	4		...08/31/2012	Reinsurance Intercompany Balance.....		244,601	426,948	1,957	1FM.....
47232D	DG	4		...08/31/2012	Reinsurance Intercompany Balance.....		1,796,936	1,802,162	10,513	1FM.....
47232D	DK	5		...08/31/2012	Reinsurance Intercompany Balance.....		513,022	527,094	3,075	1FM.....
47232D	DL	3		...08/31/2012	Reinsurance Intercompany Balance.....		229,355	263,547	1,537	1FM.....
47232D	DM	1		...08/31/2012	Reinsurance Intercompany Balance.....		241,554	368,966	2,152	1FM.....
47232D	DN	9		...08/31/2012	Reinsurance Intercompany Balance.....		226,543	407,877	2,379	5FM.....
47232D	DT	6		...08/31/2012	Reinsurance Intercompany Balance.....		349,164	349,443	1,511	1FM.....
47232D	DW	9		...08/31/2012	Reinsurance Intercompany Balance.....		451,382	462,766	2,001	1FM.....

QE04.8

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)
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		219,212	231,383	1,001	1FM.....
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		169,047	231,383	1,001	1FM.....
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		302,865	578,457	2,502	1FM.....
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		214,202	583,528	2,523	5FM.....
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		593,540	594,313	1,436	1FM.....
47232D EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		382,293	458,358	1,108	1FM.....
47232D EW 8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		137,662	229,179	554	1FM.....
47232D EX 6	JMAC 2009-R5 22A4 SUB SSUP CSTR 8/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		118,365	229,179	554	1FM.....
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		104,570	288,878	698	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,870,552	1,886,588	10,605	1Z.....
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		430,653	432,513	2,072	1FM.....
47232V AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		82,448	115,347	553	1FM.....
47232V AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		45,521	86,510	415	5FM.....
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		27,536	86,510	415	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....			...08/31/2012	Reinsurance Intercompany Balance.....		28,772	118,615	568	1FM.....
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....			...08/31/2012	Reinsurance Intercompany Balance.....		622,477	633,629	2,904	2FM.....
47232V CN 0	JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35.....			...08/31/2012	Reinsurance Intercompany Balance.....		29,009	100,000	458	4FM.....
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....			...08/31/2012	Reinsurance Intercompany Balance.....		29,972	165,986	761	1FM.....
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,215,224	1,220,472	5,950	1FM.....
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		234,116	308,000	1,502	1FM.....
47232V CS 9	JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		89,980	154,000	751	1FM.....
47232V CT 7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		74,020	154,000	751	1FM.....
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		64,662	179,146	873	1FM.....
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,555,310	1,600,000	7,000	1FM.....
47232V DD 1	JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35.....			...08/31/2012	Reinsurance Intercompany Balance.....		95,888	200,000	875	5FM.....
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....			...08/31/2012	Reinsurance Intercompany Balance.....		48,802	200,000	875	1FM.....
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		553,254	555,085	2,775	1FE.....
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		211,561	233,018	1,165	1AM.....
47232V DK 5	JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		78,452	116,509	583	1AM.....
47232V DL 3	JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		58,316	116,509	583	1AM.....
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		75,257	219,311	1,097	6FE.....
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		187,108	188,560	943	1FM.....
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		133,731	197,803	989	1FM.....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		29,432	86,976	435	6FM.....
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		46,717	46,721	224	1FM.....
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		177,804	180,000	863	1FM.....
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		84,762	90,000	431	1FM.....
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		82,639	90,000	431	1FM.....
47232V EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		67,552	90,000	431	2FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....			...08/31/2012	Reinsurance Intercompany Balance.....		116,481	289,565	1,388	1FM.....

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)
47232V	FF	4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		133,210	134,366	644	1FM.....
47232V	FG	2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		597,650	621,000	2,976	1FM.....
47232V	FH	0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		654,301	690,000	3,306	2FM.....
47232V	FJ	6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		128,801	241,500	1,157	1FM.....
47232V	FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		370,534	370,720	1,585	1FM.....
47232V	FL	1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		137,837	139,243	595	1FM.....
47232V	FM	9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		167,301	174,054	744	1FM.....
47232V	FN	7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		116,081	121,838	521	1FM.....
47232V	GH	9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		113,380	116,801	633	1FM.....
47232V	GJ	5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		251,482	285,440	1,546	4FM.....
47232V	GK	2	JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		109,567	142,720	773	1FM.....
47232V	GL	0	JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		66,763	142,720	773	1FM.....
47232V	GM	8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		53,410	142,720	773	1FM.....
475070	AD	0	JEFFERSON-PILOT 4.75 01-30-14 NC.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,566,586	1,500,000	5,938	2FE.....
481165	AJ	7	JOY GLOBAL INC 5.125 10/15/2021.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,100,065	1,000,000	19,361	2FE.....
48124W	AA	7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,141,250	1,000,000	4,765	1FE.....
48124X	AA	5	JPMCC 2009-RR2 GEA SEQ 12/17/2049.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,125,300	1,000,000	4,619	1FE.....
48124X	AC	1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,138,000	1,000,000	4,842	1FE.....
485134	BL	3	KANSAS CITY P&L 2009A 7.15 04/01/2019.....		...08/31/2012	Reinsurance Intercompany Balance.....		3,864,680	3,000,000	89,375	2AM.....
49327X	AA	8	KEY BANK NA 4.95 09/15/2015.....		...08/31/2012	Reinsurance Intercompany Balance.....		2,163,598	2,000,000	45,650	2FE.....
494550	BM	7	KINDER MORGAN ENER 3.45 02/15/2023.....		...08/08/2012	WELLS FARGO BROKERAGE.....		7,967,840	8,000,000		2FE.....
500630	BX	5	KOREA DEV BANK 3.00 09/14/2022.....	R.....	...09/05/2012	CS FIRST BOSTON CORP.....		11,853,720	12,000,000		1FE.....
50076Q	AS	5	KRAFT FOODS GROUP 5.375 02/10/2020.....		...07/18/2012	Exchanged.....		3,156,287	2,618,000		2FE.....
50105F	ZZ	1	KRONOS WORLDWIDE T/L L+475 6/13/2018.....		...06/11/2012	Prior Period Adjustment.....		4,925,019	5,000,000		3FE.....
50183Y	AB	5	LCM 12A A CLO FLT 10/19/2022.....	R.....	...09/14/2012	BANK OF AMER/ML.....		12,000,000	12,000,000		4Z.....
50183Y	AC	3	LCM 12A B CLO MEZ FLT 10/19/2022.....	R.....	...09/14/2012	BANK OF AMER/ML.....		2,462,155	2,500,000		4Z.....
50540R	AL	6	LABORATORY CORP 3.75 08/23/2022.....		...08/20/2012	BARCLAYS AMERICA.....		3,995,360	4,000,000		2FE.....
524660	AW	7	LEGGETT & PLATT 3.40 08/15/2022.....		...08/08/2012	J. P. MORGAN SECURITIES.....		6,979,420	7,000,000		2FE.....
52521V	AE	2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....		...08/31/2012	Reinsurance Intercompany Balance.....		2,537,871	2,667,231	216	1FE.....
525221	EM	5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		...08/31/2012	Reinsurance Intercompany Balance.....		633,772	856,448	72	1FM.....
52525F	AA	1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,763,670	1,711,586	8,224	1FM.....
532457	BE	7	ELI LILLY & CO 4.20 03/06/2014.....		...08/31/2012	Reinsurance Intercompany Balance.....		527,674	500,000	10,208	1FE.....
55952U	AB	1	MAGNE 2012-6A A CLO FLT 09/15/2023.....	R.....	...08/21/2012	BANK OF AMER/ML.....		15,000,000	15,000,000		1Z.....
55952U	AC	9	MAGNE 2012-6A B CLO FLT 09/15/2023.....	R.....	...08/21/2012	BANK OF AMER/ML.....		6,000,000	6,000,000		1Z.....
566428	AA	6	MAREA 2012-1A A CLO FLT 10/16/2023.....	R.....	...09/13/2012	WELLS FARGO BROKERAGE.....		13,206,623	13,214,000		1Z.....
566428	AC	2	MAREA 2012-1A B CLO FLT 10/16/2023.....	R.....	...09/12/2012	WELLS FARGO BROKERAGE.....		2,921,780	3,000,000		1Z.....
568416	AA	9	MRNPK 2012-1A A1A CLO 2.0031 05/18/2023.....	R.....	...09/11/2012	DEUTSCHE MORGAN GRENFELL.....		12,000,000	12,000,000		1Z.....
568416	AE	1	MRNPK 2012-1A B CLO 3.6331 05/18/2023.....	R.....	...09/11/2012	DEUTSCHE MORGAN GRENFELL.....		4,382,100	4,500,000		1Z.....
576434	HM	9	MALT 2003-7 7A4 5.75 11/25/2033.....		...08/31/2012	Reinsurance Intercompany Balance.....		2,158,384	2,086,000	9,995	1FM.....
576434	J7	0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....		...07/06/2012	CANTOR FITZGERALD & CO.....		7,519,133	9,045,574	2,594	1Z.....

QE04.10

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)
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....		...07/09/2012	CANTOR FITZGERALD & CO.....		944,216	1,135,898	326	1Z.....
57643M LZ 5	MASTR 2006-1 1A3 5 05/25/36.....		...08/31/2012	Reinsurance Intercompany Balance.....		962,500	1,000,000	4,792	1FM.....
59156R AH 1	METLIFE INC 5.50 06/15/2014.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,077,079	1,000,000	11,611	1FE.....
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030.....		...08/31/2012	Reinsurance Intercompany Balance.....		39,570	37,663	523	3AM.....
599999 ZZ 5	MMODAL INC TL B L+550 8/17/2019.....		...08/15/2012	BANK OF AMER/ML.....		1,970,019	2,000,000		3FE.....
599999 ZZ 5	MMODAL INC TL B L+550 8/17/2019.....		...08/23/2012	BANK OF AMER/ML.....		1,485,148	1,500,000		3FE.....
615369 AB 1	MOODY'S CORP 4.50 09/01/2022.....		...08/15/2012	CITIGROUP.....		3,968,720	4,000,000		2FE.....
617446 V7 1	MORGAN STANLEY SER F 6.25 08/28/2017 MTN.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,084,015	1,000,000	521	1FE.....
617451 CL 1	MSC 2005-HQ7 A4 SEQ CSTR 11/14/42.....		...08/31/2012	Reinsurance Intercompany Balance.....		2,790,843	2,500,000	11,214	1FM.....
61746W H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,939,528	1,883,036	8,081	1FM.....
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....		...08/16/2012	GREENWICH CAPITAL MARKETS, INC.....		13,376,360	12,877,362	42,925	1Z.....
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....		...08/21/2012	GREENWICH CAPITAL MARKETS, INC.....		9,190,714	8,853,187	33,937	1Z.....
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035.....		...08/01/2012	SANDLER O'NEIL & PARTNER.....		2,100,000	2,500,000	1,042	1Z.....
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,069,063	1,000,000	322	1FE.....
62999Z ZZ 1	NAB HOLDING LLC TL L+550 4/24/2018.....		...04/24/2012	Prior Period Adjustment.....		19			3FE.....
636180 BK 6	NATL FUEL GAS 4.90 12/01/2021.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,091,985	1,000,000	12,250	2FE.....
638612 AG 6	NATIONWIDE FIN 5.625 02/13/2015.....		...08/31/2012	Reinsurance Intercompany Balance.....		2,118,408	2,000,000	5,625	2FE.....
650119 AA 8	NEW YORK UNIV 2009 5.236 07/01/2032.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,166,007	1,000,000	8,727	1FE.....
65120F AC 8	NEWCREST FINANCE 4.20 10/01/2022.....	R.....	...09/24/2012	BARCLAYS AMERICA.....		4,970,950	5,000,000		2FE.....
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020.....	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,113,146	1,000,000	4,083	2FE.....
65557F AD 8	NORDEA BANK AB 4.25 09/21/2022.....	R.....	...09/17/2012	J. P. MORGAN SECURITIES.....		4,968,200	5,000,000		1FE.....
67089B AA 6	OHAIN 2011-1A A CLO FLT 4/20/2021.....		...08/11/2012	CS FIRST BOSTON CORP.....		7,093,275	7,080,000	10,382	1FE.....
67740Q AG 1	OHIO NAT FINAN 6.625 05/01/2031.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,153,274	1,000,000	22,083	2FE.....
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,267,587	1,062,500	16,495	1FE.....
679574 AH 6	OLD DOMIN ELEC 5.676 12/01/28.....		...08/31/2012	Reinsurance Intercompany Balance.....		819,207	708,324	10,051	1FE.....
69138V AB 7	OXBOW 2011-1A A2 ABS 4.969 05/01/2036.....		...08/08/2012	BANK OF AMER/ML.....		8,880,000	8,000,000	13,251	1FE.....
693476 AT 0	PNC FUNDING CORP 5.25 11/15/2015.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,671,017	1,500,000	23,188	2FE.....
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,181,594	1,000,000	21,667	2FE.....
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026.....		...08/14/2012	MORGAN KEEGAN & COMPANY.....		9,606,768	8,709,198	41,642	1FE.....
698455 AB 8	PANHANDLE EASTERN 7.00 06/15/2018.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,196,864	1,000,000	14,778	2FE.....
705006 AB 0	PEARSON PLC 5.70 06/01/2014.....	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,067,546	1,000,000	14,250	2FE.....
708130 AB 5	JC PENNEY CORP 5.75 02/15/2018.....		...08/31/2012	Reinsurance Intercompany Balance.....		932,500	1,000,000	2,556	3FE.....
709599 AH 7	PENSKE TRUCK LEASING 4.875 07/11/2022.....		...07/10/2012	BANK OF AMER/ML.....		7,950,080	8,000,000		2FE.....
713448 BN 7	PEPSICO INC 4.50 01/15/20.....		...08/31/2012	Reinsurance Intercompany Balance.....		2,323,613	2,000,000	11,500	1FE.....
72650R AT 9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018.....		...08/31/2012	Reinsurance Intercompany Balance.....		2,449,444	2,000,000	43,333	2FE.....
740816 AG 8	HARVARD PRES & FELLOWS 6.50 01/15/2039.....		...08/23/2012	MORGAN KEEGAN & COMPANY.....		22,210,800	15,000,000	116,458	1FE.....
74251V AE 2	PRINCIPAL FINL 3.30 09/15/2022.....		...09/05/2012	WELLS FARGO BROKERAGE.....		3,985,440	4,000,000		1FE.....
74254P AK 8	PRINCIPAL LIFE MTN 5.10 04/15/2014.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,067,872	1,000,000	19,267	1FE.....
743674 AR 4	PROTECTIVE LIFE 4.30 06/01/2013.....		...08/31/2012	Reinsurance Intercompany Balance.....		3,075,937	3,000,000	32,250	2FE.....
74432Q AD 7	PRUDENTIAL FIN MTNB 4.75 04/01/2014.....		...08/31/2012	Reinsurance Intercompany Balance.....		1,054,027	1,000,000	19,792	2FE.....

QE04.11

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)
QE04.12	74834L	AM 2		...08/31/2012	Reinsurance Intercompany Balance.....		1,194,856	1,000,000	10,667	2FE.....
	749271	AA 0		...08/31/2012	Reinsurance Intercompany Balance.....		3,170,625	3,000,000	14,887	1FE.....
	74928D	AV 7		...09/26/2012	Capital Interest.....		12,599	27,251		1FM.....
	74928F	AY 6		...08/26/2012	Capital Interest.....		33,201	16,357		1FM.....
	74928F	AY 6		...07/26/2012	Capital Interest.....		32,382	48,604		1FM.....
	74928H	AB 2		...08/31/2012	Reinsurance Intercompany Balance.....		1,030,938	1,000,000	4,556	1FE.....
	74930A	AA 5		...08/31/2012	Reinsurance Intercompany Balance.....		1,168,125	1,000,000	5,170	1FE.....
	74930A	BE 6		...08/31/2012	Reinsurance Intercompany Balance.....		1,135,000	1,000,000	4,746	1FE.....
	74930A	BL 0		...08/29/2012	GREENWICH CAPITAL MARKETS, INC.....		4,982,599	4,857,000	23,051	1FE.....
	74930X	BB 2		...08/15/2012	GREENWICH CAPITAL MARKETS, INC.....		6,791,955	7,111,995	28,060	1Z.....
	751028	AF 8		...08/31/2012	Reinsurance Intercompany Balance.....		1,066,615	1,000,000	2,200	2FE.....
	75524R	AA 7	R.....	...09/25/2012	BANK OF AMER/ML.....		7,969,520	8,000,000		2FE.....
	755999	ZA 0		...08/16/2012	CS FIRST BOSTON CORP.....		737,019	733,333		4Z.....
	759351	AF 6		...08/31/2012	Reinsurance Intercompany Balance.....		3,353,205	3,000,000	77,813	2FE.....
	76110H	E8 8		...08/14/2012	GREENWICH CAPITAL MARKETS, INC.....		4,207,359	4,337,484	10,603	1Z.....
	76110H	T9 0		...07/26/2012	CORTVIEW CAPITAL.....		1,014,834	2,795		1FM.....
	761118	KH 0		...08/31/2012	Reinsurance Intercompany Balance.....		502,897	584,764	2,924	1FM.....
	76111J	U5 1		...08/31/2012	Reinsurance Intercompany Balance.....		818,744	789,017	3,781	1FM.....
	767201	AC 0	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		2,495,875	2,000,000	16,611	1FE.....
	771196	AS 1		...08/31/2012	Reinsurance Intercompany Balance.....		632,784	500,000	15,000	1FE.....
	780097	AL 5	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,012,267	1,000,000	20,833	3FE.....
	780255	ZA 6		...03/06/2012	Prior Period Adjustment.....		19			2FE.....
	78442F	AG 3		...08/31/2012	Reinsurance Intercompany Balance.....		1,015,771	1,000,000	6,868	2FE.....
	78442F	EN 4		...09/06/2012	BANK OF AMER/ML.....		6,922,510	7,000,000		2FE.....
	80382S	AP 3	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		0	15,651		1FM.....
	80382S	AR 9	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		3	6,242		1FM.....
	808513	AF 2		...08/22/2012	CITIGROUP.....		8,004,720	8,000,000	717	1FE.....
	80851Q	DA 9		...08/31/2012	Reinsurance Intercompany Balance.....		1,204,834	1,000,000	31,875	1FE.....
	81013T	AB 7	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,037,749	1,000,000	24,785	2FE.....
	81375F	CM 3		...08/31/2012	Reinsurance Intercompany Balance.....		1,653	1,645	9	1FM.....
	822582	AF 9		...08/31/2012	Reinsurance Intercompany Balance.....		1,054,128	1,000,000	17,778	1FE.....
	828807	CF 2		...08/31/2012	Reinsurance Intercompany Balance.....		2,242,285	2,000,000	43,750	1FE.....
	844741	AG 3		...08/31/2012	Reinsurance Intercompany Balance.....		30,484	30,425	831	2AM.....
	855707	AB 1		...08/31/2012	Reinsurance Intercompany Balance.....		1,023,957	1,000,000	18,056	3FE.....
	863576	EQ 3		...08/31/2012	Reinsurance Intercompany Balance.....		878,723	1,268,914	92	1FM.....
	863576	EQ 3		...09/17/2012	ODEON CAPITAL GROUP LLC.....		668,972	812,105	236	1FM.....
	86358R	DX 2		...09/21/2012	GUGGENHEIM CAPITAL MARKETS.....		864,051	903,583	2,118	1FM.....
	86358R	DX 2		...09/25/2012	GUGGENHEIM CAPITAL MARKETS.....		266,059	280,616	710	1FM.....
	86359A	WR 0		...07/11/2012	CANTOR FITZGERALD & CO.....		1,514,298	1,642,629	2,297	1FM.....

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)
86360B	AJ	7		...09/27/2012	BARCLAYS AMERICA.....		3,526,315	4,394,162	653	1Z.....
863667	AB	7		...08/31/2012	Reinsurance Intercompany Balance.....		2,302,247	2,000,000	11,181	1FE.....
865622	AW	4	R.....	...07/10/2012	GOLDMAN SACHS & CO.....		9,000,000	9,000,000		1FE.....
86722T	AM	0	L.....	...08/31/2012	Reinsurance Intercompany Balance.....		2,450,232	2,000,000	30,500	2FE.....
86787E	AA	9		...08/31/2012	Reinsurance Intercompany Balance.....		1,777,516	1,500,000	50,146	2FE.....
869099	AH	4		...08/08/2012	J. P. MORGAN SECURITIES.....		2,000,000	2,000,000		2FE.....
87151Q	AA	4		...08/31/2012	Reinsurance Intercompany Balance.....		1,096,690	1,000,000	25,521	2FE.....
883145	AJ	3	R.....	...09/11/2012	BARCLAYS AMERICA.....		3,329,251	3,135,833	12,282	1FE.....
883145	AJ	3	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		922,914	883,333	1,845	1FE.....
88319Q	G5	6		...08/31/2012	Reinsurance Intercompany Balance.....		1,054,466	1,000,000	2,278	2FE.....
891027	AN	4		...08/31/2012	Reinsurance Intercompany Balance.....		1,114,101	1,000,000	13,458	2FE.....
891027	AQ	7		...09/17/2012	WELLS FARGO BROKERAGE.....		1,994,100	2,000,000		2FE.....
891027	AQ	7		...09/17/2012	WELLS FARGO BROKERAGE.....		1,994,100	2,000,000		2FE.....
891501	ZB	7		...08/02/2012	Private Placement.....		6,860,000	7,000,000		4Z.....
89152U	AB	8	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,156,251	1,000,000	8,972	1FE.....
893830	BC	2	R.....	...09/10/2012	BARCLAYS AMERICA.....		4,965,450	5,000,000		2FE.....
89655Y	AA	4		...08/31/2012	Reinsurance Intercompany Balance.....		2,094,563	1,782,607	4,945	1FE.....
89656C	AA	1		...08/31/2012	Reinsurance Intercompany Balance.....		2,035,601	1,874,511	4,057	1AM.....
898813	AL	4		...09/11/2012	J. P. MORGAN SECURITIES.....		6,977,250	7,000,000		2FE.....
90261A	AB	8	R.....	...08/10/2012	UBS WARBURG.....		3,000,000	3,000,000		2FE.....
90261A	AB	8	R.....	...08/10/2012	BARCLAYS AMERICA.....		2,030,000	2,000,000		2FE.....
90261A	AB	8	R.....	...08/15/2012	UBS WARBURG.....		2,014,000	2,000,000	1,271	2FE.....
90333W	AC	2		...08/31/2012	Reinsurance Intercompany Balance.....		1,101,601	1,000,000	18,133	1FE.....
904851	AA	0		...08/31/2012	Reinsurance Intercompany Balance.....		1,044,762	1,000,000	10,938	1FE.....
906548	CG	5		...08/31/2012	Reinsurance Intercompany Balance.....		1,287,809	1,000,000	5,583	1FE.....
90783T	AA	8		...08/31/2012	Reinsurance Intercompany Balance.....		1,390,802	1,218,567	10,792	1FE.....
92276M	AX	3		...08/31/2012	Reinsurance Intercompany Balance.....		1,068,117	1,000,000	23,729	2FE.....
92328C	AA	3	R.....	...09/25/2012	UBS WARBURG.....		12,277,860	12,300,000		1Z.....
92328C	AB	1	R.....	...09/25/2012	UBS WARBURG.....		6,818,700	7,000,000		1Z.....
92328C	AC	9	R.....	...09/25/2012	UBS WARBURG.....		6,878,480	7,100,000		1Z.....
92334N	AB	9	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		2,315,730	2,000,000	30,000	2FE.....
92857W	AF	7	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,054,172	1,000,000	10,417	1FE.....
92857W	AK	6	R.....	...08/31/2012	Reinsurance Intercompany Balance.....		1,157,620	1,000,000	26,514	1FE.....
92890M	AA	9		...09/24/2012	CITIGROUP.....		6,913,340	7,000,000		1FE.....
929043	AG	2		...08/31/2012	Reinsurance Intercompany Balance.....		1,094,237	1,000,000	6,389	2FE.....
929160	AF	6		...08/31/2012	Reinsurance Intercompany Balance.....		2,112,500	2,000,000	32,000	3FE.....
92936M	AC	1	R.....	...09/04/2012	BNP PARIBAS.....		3,966,520	4,000,000		2FE.....
931009	AE	4		...07/26/2012	WELLS FARGO BROKERAGE.....		5,000,000	5,000,000		1FE.....
93884P	CQ	1		...08/31/2012	Reinsurance Intercompany Balance.....		1,875,932	1,500,000	44,889	1FE.....
949746	FS	5		...08/31/2012	Reinsurance Intercompany Balance.....		1,050,576	1,000,000	17,472	1FE.....

QE04.13

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)
96032T AA 4	WESTR 2012-2A A ABS 3.0 01/20/2025.....			...09/14/2012	AMHERST SECURITIES GROUP.....		6,500,000	6,500,000		1Z.....
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033.....			...08/17/2012	Private Placement.....		13,000,000	13,000,000		4Z.....
971807 AC 6	WILMINGTON TRUST 4.875 04/15/2013.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,014,639	1,000,000	18,417	2FE.....
971807 AD 4	WILMINGTON TRUST 8.50 04/02/2018.....			...08/31/2012	Reinsurance Intercompany Balance.....		1,203,121	1,000,000	35,417	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						1,046,034,512	1,052,509,986	3,428,486	XXX.....
8399997.	Total - Bonds - Part 3.....						1,371,742,553	1,341,650,193	6,440,399	XXX.....
8399999.	Total - Bonds.....						1,371,742,553	1,341,650,193	6,440,399	XXX.....
Preferred Stocks - Industrial and Miscellaneous										
759351 70 3	REINSURANCE GRP 6.20 09/15/2042.....			...08/14/2012	BARCLAYS AMERICA.....	200,000.000	5,000,000			RP2UFE.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....						5,000,000	XXX.....	0	XXX.....
8999997.	Total - Preferred Stocks - Part 3.....						5,000,000	XXX.....	0	XXX.....
8999999.	Total - Preferred Stocks.....						5,000,000	XXX.....	0	XXX.....
Common Stocks - Industrial and Miscellaneous										
139794 10 1	CAPITAL BANK FINANCIAL-CL A.....			...09/20/2012	FRIEDMAN BILLING.....	105,000.000	1,922,603	XXX.....		L.....
139794 10 1	CAPITAL BANK FINANCIAL-CL A.....			...09/21/2012	FRIEDMAN BILLING.....	35,000.000	632,139	XXX.....		L.....
139794 10 1	CAPITAL BANK FINANCIAL-CL A.....			...09/24/2012	FRIEDMAN BILLING.....	20,000.000	362,240	XXX.....		L.....
139794 10 1	CAPITAL BANK FINANCIAL-CL A.....			...09/25/2012	FRIEDMAN BILLING.....	20,000.000	361,102	XXX.....		L.....
140661 10 9	CAPMARK FINANCIAL GROUP INC.....			...08/23/2012	Liquidation.....	79.000	2,024	XXX.....		L.....
428236 10 3	HEWLETT-PACKARD CO.....			...07/10/2012	ISI GROUP INC.....	45,000.000	863,055	XXX.....		L.....
428236 10 3	HEWLETT-PACKARD CO.....			...07/17/2012	BERNSTEIN.....	15,000.000	281,364	XXX.....		L.....
859319 30 3	STERLING FINANCIAL CORPORATION.....			...08/15/2012	SANDLER O'NEIL & PARTNER.....	25,000.000	500,000	XXX.....		L.....
17275R 10 2	CISCO SYSTEMS INC.....			...08/02/2012	INTERSTATE.....	40,000.000	630,264	XXX.....		L.....
23204G 10 0	CUSTOMERS BANCORP INC.....			...09/11/2012	FRIEDMAN BILLINGS RAMSEY.....	350,000.000	4,900,000	XXX.....		L.....
371866 ZA 5	GENESIS GRP WTS \$0.01 09/17/2014.....			...09/17/2012	Private Placement.....	203,000.000	203,000	XXX.....		A.....
65685Q 10 7	NORTH AMERICAN FINANCIAL HOLDINGS INC.....			...08/08/2012	FRIEDMAN BILLINGS RAMSEY.....	14,715.000	221,461	XXX.....		U.....
92852T 20 1	VIVENDI SA-UNSPON ADR.....	R.....		...04/20/2012	Prior Period Adjustment.....	916.000		XXX.....		U.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						10,879,251	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....						10,879,251	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....						10,879,251	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....						15,879,251	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						1,387,621,804	XXX.....	6,440,399	XXX.....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....2.

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

Bonds - U.S. Government

QE05	312931	A6	5	FGLMC	A84529 PT 4.50 02/01/2039.....	09/15/2012	MBS Paydown 0.45926966.....		22,685	22,685	22,987	22,962	(298)	(298)		22,685			0	766	02/01/2039	1.....
	312931	A6	5	FGLMC	A84529 PT 4.50 02/01/2039.....	08/15/2012	MBS Paydown 0.48195502.....		19,257	19,257	19,513	19,492	(252)	(252)		19,257			0	578	02/01/2039	1.....
	312931	A6	5	FGLMC	A84529 PT 4.50 02/01/2039.....	07/15/2012	MBS Paydown 0.50121226.....		10,716	10,716	10,858	10,846	(136)	(136)		10,716			0	281	02/01/2039	1.....
	31340B	4J	5	FH14	141725 PT 12.00 5/01/17.....	09/15/2012	MBS Paydown 0.00149096.....		542	542	569	499	35	35		542			0	50	05/01/2017	1.....
	31340B	4J	5	FH14	141725 PT 12.00 5/01/17.....	08/15/2012	MBS Paydown 0.00163337.....		537	537	563	494	30	30		537			0	50	05/01/2017	1.....
	31340B	4J	5	FH14	141725 PT 12.00 5/01/17.....	07/15/2012	MBS Paydown 0.00177431.....		531	531	557	489	25	25		531			0	35	05/01/2017	1.....
	31371K	LU	3	FNCL	254239 PT 6.50 3/01/2032.....	09/25/2012	MBS Paydown 0.02703038.....		439	439	508	508	(61)	(61)		439			0	2	03/01/2032	1.....
	31388T	QZ	9	FNCL	614372 PT 7.0 1/01/2032.....	09/25/2012	MBS Paydown 0.01528109.....		99	99	113	113		0		99			0	1	01/01/2032	1.....
	31416K	WP	9	FNCL	AA2453 PT 4.50 02/01/2039.....	09/25/2012	MBS Paydown 0.19071337.....		7,595	7,595	7,698	7,715	(125)	(125)		7,595			0	256	02/01/2039	1.....
	31416K	WP	9	FNCL	AA2453 PT 4.50 02/01/2039.....	08/25/2012	MBS Paydown 0.19829881.....		5,289	5,289	5,360	5,372	(86)	(86)		5,289			0	159	02/01/2039	1.....
	31416K	WP	9	FNCL	AA2453 PT 4.50 02/01/2039.....	07/25/2012	MBS Paydown 0.20358083.....		16,496	16,496	16,720	16,758	(282)	(282)		16,496			0	433	02/01/2039	1.....
	36218V	G4	9	GNSF	233419 PT 9.50 09/15/2017.....	09/15/2012	MBS Paydown 0.0072529.....		10	10	10	10		0		10			0	0	09/15/2017	1.....
	36296J	FT	7	GN	692378 PT 4.50 02/15/2039.....	09/15/2012	MBS Paydown 0.38320529.....		37,965	37,965	38,433	38,395	(467)	(467)		37,965			0	1,281	02/15/2039	1.....
	36296J	FT	7	GN	692378 PT 4.50 02/15/2039.....	08/15/2012	MBS Paydown 0.42117007.....		68,509	68,509	69,355	69,285	(866)	(866)		68,509			0	2,055	02/15/2039	1.....
	36296J	FT	7	GN	692378 PT 4.50 02/15/2039.....	07/15/2012	MBS Paydown 0.48967936.....		58,715	58,715	59,440	59,380	(751)	(751)		58,715			0	1,541	02/15/2039	1.....
	36296T	DP	5	GNSF	700410 PT 5.00 03/15/2039.....	09/15/2012	MBS Paydown 0.35404713.....		18,417	18,417	18,912	18,795	(420)	(420)		18,417			0	691	03/15/2039	1.....
	36296T	DP	5	GNSF	700410 PT 5.00 03/15/2039.....	08/15/2012	MBS Paydown 0.37246381.....		15,900	15,900	16,327	16,226	(362)	(362)		15,900			0	530	03/15/2039	1.....
	36296T	DP	5	GNSF	700410 PT 5.00 03/15/2039.....	07/15/2012	MBS Paydown 0.38836333.....		16,986	16,986	17,443	17,335	(388)	(388)		16,986			0	495	03/15/2039	1.....
	478045	AA	5	TVA	JOHN SEVIER COMB 4.626 01/15/2042.....	07/15/2012	Sinking Fund Redemption 100.0.....		26,040	26,040	26,040	26,040	(0)	(0)		26,040			0	596	01/15/2042	1FE.....
	690353	RX	7	OVERSEAS	PRIV INV 4.44 2/27/27.....	08/27/2012	Sinking Fund Redemption 100.0.....		49,256	49,256	49,256	49,255	0	0		49,256			0	2,187	02/27/2027	1.....
	690353	RX	7	OVERSEAS	PRIV INV 4.44 2/27/27.....	09/01/2012	Transfer to Hannover.....		2,003,060	1,716,551	2,003,060	2,002,975	(85)	(85)		2,002,975		85	85	847	02/27/2027	1.....
	83162C	FC	2	SBAP	1994-20B 1 6.55 02/01/2014.....	08/01/2012	MBS Paydown 0.005695085.....		11,639	11,639	11,639	2,910		0		11,639			0	762	02/01/2014	1.....
	83162C	GC	1	SBAP	1995-20G 1 6.90 07/01/2015.....	07/01/2012	MBS Paydown 0.024532563.....		108,956	108,956	107,135	108,697	203	203		108,956			0	7,518	07/01/2015	1.....
	912828	AJ	9	U.S. TREASURY	NOTES 4.375 8/15/12.....	08/15/2012	Maturity 100.0.....		4,000,000	4,000,000	4,018,436	4,002,643	(2,643)	(2,643)		4,000,000			0	175,000	08/15/2012	1.....
0599999.	Total - Bonds - U.S. Government.....								6,499,640	6,213,131	6,520,932	6,497,194	0	(6,928)	0	6,499,555	0	85	85	196,114	XXX...	XXX...

Bonds - U.S. States, Territories and Possessions

574192	5F	3	MARYLAND	ST BABS 4.60 03/01/2025.....	09/01/2012	Transfer to Hannover.....		1,244,090	1,000,000	1,244,090	1,244,090			0		1,244,090			0	23,000	03/01/2025	1FE.....
57582P	WK	2	MASSACHUSETTS	ST 4.20 12/01/2021.....	09/01/2012	Transfer to Hannover.....		1,150,970	1,000,000	1,150,970	1,150,930	(40)	(40)	(40)	(40)	1,150,930		40	40	10,500	12/01/2021	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....								2,395,060	2,000,000	2,395,060	2,395,020	0	(40)	0	2,395,020	0	40	40	33,500	XXX...	XXX...

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

355694	R6	9	FREDERICK CNTY	MD 5.30 02/01/24.....	09/01/2012	Transfer to Hannover.....		2,903,770	2,465,000	2,903,770	2,903,621	(149)	(149)	(149)		2,903,621		149	149	10,887	02/01/2024	1FE.....
544565	AA	2	L.A. FIRE	A 8.48 9/2/2015.....	09/02/2012	Sinking Fund Redemption 100.0.....		29,137	29,137	29,137	29,108	30	30	30		29,137			0	2,471	09/02/2015	1FE.....
602409	HG	2	MILWAUKEE SEW L	BABS WI 4.30 10/01/2020.....	09/01/2012	Transfer to Hannover.....		1,197,930	1,000,000	1,197,930	1,197,867	(63)	(63)	(63)		1,197,867		63	63	17,917	10/01/2020	1FE.....
64966H	HA	1	NEW YORK NY	SER H2 6.491 03/01/2021.....	09/01/2012	Transfer to Hannover.....		1,257,020	1,000,000	1,257,020	1,257,020		0			1,257,020			0	32,455	03/01/2021	1FE.....
64966H	TL	4	NEW YORK NY	SER D2 4.00 12/01/2015.....	09/01/2012	Transfer to Hannover.....		1,098,140	1,000,000	1,098,140	1,098,057	(83)	(83)	(83)		1,098,057		83	83	10,000	12/01/2015	1FE.....

SCHEDULE D - PART 4

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

1	2		3 F o r e i g 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 Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
64966H TM	2	NEW YORK NY SER D2 4.00 12/01/2016.....		09/01/2012	Transfer to Hannover.....		1,095,190	1,000,000	1,095,190	1,095,130		(60)		(60)		1,095,130		60	60	10,000	12/01/2016	1FE.....
676822 EL	9	OGLE C0 CUSD A 5.698 01/01/2022.....		09/01/2012	Transfer to Hannover.....		1,529,484	1,285,000	1,529,484	1,529,401		(83)		(83)		1,529,401		83	83	12,203	01/01/2022	1FE.....
68583R CV	2	OR CMNTY COLLEGE 5.68 06/30/2026.....		09/01/2012	Transfer to Hannover.....		1,378,708	1,090,000	1,378,708	1,378,663		(46)		(46)		1,378,663		46	46	10,491	06/30/2026	1FE.....
2499999.		Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					10,489,380	8,869,137	10,489,380	10,488,866	0	(454)	0	(454)	0	10,488,896	0	484	484	106,423	...XXX...	...XXX...
Bonds - U.S. Special Revenue and Special Assessment																						
01016Q AB	8	AKRON STU HSG-B OH 6.51 03/15/2018.....		09/15/2012	Sinking Fund Redemption 100.0.....		85,000	85,000	85,000	85,000		(0)		(0)		85,000			0	5,534	03/15/2018	1FE.....
024838 AF	1	AMER CAMP PPTY STUDENT 7.38 9/1/12.....		09/01/2012	Maturity 100.0.....		800,000	800,000	772,600	797,808		2,192		2,192		800,000			0	59,040	09/01/2012	2FE.....
02765U CW	2	AMERN MUN PWR OH 5.814 02/15/23.....		09/01/2012	Transfer to Hannover.....		3,394,590	3,000,000	3,394,590	3,394,462		(128)		(128)		3,394,462		128	128		02/15/2023	1FE.....
230563 AU	2	CUMBERLAND IMPT NJ B 5.294 04/15/2022.....		09/01/2012	Transfer to Hannover.....		1,959,426	1,575,000	1,959,426	1,959,328		(98)		(98)		1,959,328		98	98	31,499	04/15/2022	1FE.....
25477G CU	7	DIST COL INC TAX REV 4.513 12/01/2019.....		09/01/2012	Transfer to Hannover.....		1,152,400	1,000,000	1,152,400	1,152,346		(54)		(54)		1,152,346		54	54	11,283	12/01/2019	1FE.....
25477G EV	3	DC TAX 5.282 12/01/2026.....		09/01/2012	Transfer to Hannover.....		1,225,960	1,000,000	1,225,960	1,225,926		(34)		(34)		1,225,926		34	34	13,205	12/01/2026	1FE.....
312903 MA	2	FHR 119 H 7 PAC 7.5 1/15/2021.....		09/15/2012	MBS Paydown 0.01650769.....		266	266	267	266				0		266			0	15	01/15/2021	1.....
312903 MA	2	FHR 119 H 7 PAC 7.5 1/15/2021.....		08/15/2012	MBS Paydown 0.01677402.....		238	238	239	238				0		238			0	14	01/15/2021	1.....
312903 MA	2	FHR 119 H 7 PAC 7.5 1/15/2021.....		07/15/2012	MBS Paydown 0.01701235.....		234	234	234	234				0		234			0	9	01/15/2021	1.....
312909 3W	2	FHR 1250-J PAC1 7.00 5/15/2022.....		09/15/2012	MBS Paydown 0.03198898.....		1,814	1,814	1,861	1,838		(26)		(26)		1,814			0	95	05/15/2022	1.....
312909 3W	2	FHR 1250-J PAC1 7.00 5/15/2022.....		08/15/2012	MBS Paydown 0.033803.....		333	333	341	337		(2)		(2)		333			0	16	05/15/2022	1.....
312909 3W	2	FHR 1250-J PAC1 7.00 5/15/2022.....		07/15/2012	MBS Paydown 0.03413558.....		725	725	743	734		(8)		(8)		725			0	30	05/15/2022	1.....
312915 QG	9	FHR 1491 I PAC 7.50 4/15/2023.....		09/15/2012	MBS Paydown 0.11943158.....		7,407	7,407	7,853	7,663		(236)		(236)		7,407			0	417	04/15/2023	1.....
312915 QG	9	FHR 1491 I PAC 7.50 4/15/2023.....		08/15/2012	MBS Paydown 0.12313506.....		5,653	5,653	5,994	5,849		(164)		(164)		5,653			0	283	04/15/2023	1.....
312915 QG	9	FHR 1491 I PAC 7.50 4/15/2023.....		07/15/2012	MBS Paydown 0.12596164.....		4,718	4,718	5,002	4,882		(126)		(126)		4,718			0	206	04/15/2023	1.....
313398 P7	8	FHR 2334 TD PAC 6.5 7/15/2031.....		09/15/2012	MBS Paydown 0.08176984.....		1,261	1,261	1,319	1,305		(2)		(2)		1,261			0	61	07/15/2031	1.....
313398 P7	8	FHR 2334 TD PAC 6.5 7/15/2031.....		08/15/2012	MBS Paydown 0.08202202.....		33,556	33,556	35,106	34,724		(1,227)		(1,227)		33,556			0	1,454	07/15/2031	1.....
313398 P7	8	FHR 2334 TD PAC 6.5 7/15/2031.....		07/15/2012	MBS Paydown 0.08873327.....		1,495	1,495	1,564	1,547		(2)		(2)		1,495			0	57	07/15/2031	1.....
313399 PS	0	FHR 2347 VP PAC 6.5 3/15/2020.....		09/15/2012	MBS Paydown 0.1603972.....		26,104	26,104	27,572	26,846		(776)		(776)		26,104			0	1,273	03/15/2020	1.....
313399 PS	0	FHR 2347 VP PAC 6.5 3/15/2020.....		08/15/2012	MBS Paydown 0.16821732.....		13,930	13,930	14,713	14,326		(74)		(74)		13,930			0	604	03/15/2020	1.....
313399 PS	0	FHR 2347 VP PAC 6.5 3/15/2020.....		07/15/2012	MBS Paydown 0.17239034.....		15,202	15,202	16,057	15,634		(65)		(65)		15,202			0	576	03/15/2020	1.....
31339D 2V	9	FHR 2418 MB SEQ 6.0 2/15/2022.....		09/15/2012	MBS Paydown 0.23585154.....		19,006	19,006	20,237	19,642		(537)		(537)		19,006			0	855	02/15/2022	1.....
31339D 2V	9	FHR 2418 MB SEQ 6.0 2/15/2022.....		08/15/2012	MBS Paydown 0.24218694.....		18,560	18,560	19,761	19,181		(513)		(513)		18,560			0	742	02/15/2022	1.....
31339D 2V	9	FHR 2418 MB SEQ 6.0 2/15/2022.....		07/15/2012	MBS Paydown 0.24837358.....		26,645	26,645	28,370	27,536		(802)		(802)		26,645			0	933	02/15/2022	1.....
3133T1 FS	6	FHR 1599-C TAC 6.10 10/15/2023.....		09/15/2012	MBS Paydown 0.03143311.....		9,546	9,546	7,691	9,253		188		188		9,546			0	437	10/15/2023	1.....
3133T1 FS	6	FHR 1599-C TAC 6.10 10/15/2023.....		08/15/2012	MBS Paydown 0.03269817.....		14,380	14,380	11,585	13,938		249		249		14,380			0	585	10/15/2023	1.....
3133T1 FS	6	FHR 1599-C TAC 6.10 10/15/2023.....		07/15/2012	MBS Paydown 0.03460375.....		21,476	21,476	17,302	20,818		308		308		21,476			0	764	10/15/2023	1.....
3133T3 BU	1	FHR 1644 K PAC 6.75 12/15/2023.....		09/15/2012	MBS Paydown 0.58908109.....		17,615	17,615	19,264	18,445		(734)		(734)		17,615			0	892	12/15/2023	1.....
3133T3 BU	1	FHR 1644 K PAC 6.75 12/15/2023.....		08/15/2012	MBS Paydown 0.60669617.....		18,107	18,107	19,802	18,960		(751)		(751)		18,107			0	815	12/15/2023	1.....
3133T3 BU	1	FHR 1644 K PAC 6.75 12/15/2023.....		07/15/2012	MBS Paydown 0.6248036.....		18,613	18,613	20,355	19,490		(768)		(768)		18,613			0	733	12/15/2023	1.....
3133TB 4G	2	FHR 1991 PG PAC 6.0 9/15/2027.....		09/15/2012	MBS Paydown 0.13953426.....		14,333	14,333	14,862	14,671		(351)		(351)		14,333			0	645	09/15/2027	1.....

QE05.1

SCHEDULE D - PART 4

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

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

QE05.2

3133TB	4G	2	FHR 1991 PG PAC 6.0 9/15/2027.....	08/15/2012	MBS Paydown 0.144312.....		11,304	11,304	11,721	11,571		(266)		(266)		11,304			0	452	09/15/2027	1.....
3133TB	4G	2	FHR 1991 PG PAC 6.0 9/15/2027.....	07/15/2012	MBS Paydown 0.14807998.....		11,916	11,916	12,356	12,197		(281)		(281)		11,916			0	417	09/15/2027	1.....
3133TC	HE	1	FHR 2018 PG PAC 6.35 1/15/2028.....	09/15/2012	MBS Paydown 0.18831509.....		5,526	5,526	5,831	5,733		(201)		(201)		5,526			0	263	01/15/2028	1.....
3133TC	HE	1	FHR 2018 PG PAC 6.35 1/15/2028.....	08/15/2012	MBS Paydown 0.19384145.....		4,264	4,264	4,499	4,423		(148)		(148)		4,264			0	181	01/15/2028	1.....
3133TC	HE	1	FHR 2018 PG PAC 6.35 1/15/2028.....	07/15/2012	MBS Paydown 0.1981055.....		18,934	18,934	19,978	19,641		(748)		(748)		18,934			0	701	01/15/2028	1.....
3133TD	3A	2	FHR 2037 HB SEQ 9.0 3/15/2028.....	09/15/2012	MBS Paydown 0.0706575.....		5,935	5,935	6,491	6,336		(353)		(353)		5,935			0	401	03/15/2028	1.....
3133TD	3A	2	FHR 2037 HB SEQ 9.0 3/15/2028.....	08/15/2012	MBS Paydown 0.07196827.....		5,828	5,828	6,374	6,222		(343)		(343)		5,828			0	350	03/15/2028	1.....
3133TD	3A	2	FHR 2037 HB SEQ 9.0 3/15/2028.....	07/15/2012	MBS Paydown 0.07325546.....		9,416	9,416	10,299	10,052		(599)		(599)		9,416			0	494	03/15/2028	1.....
3133TH	S8	1	FHR 2118 PE PAC 6.50 1/15/2029.....	09/15/2012	MBS Paydown 0.25893203.....		5,662	5,662	5,945	5,857		(13)		(13)		5,662			0	276	01/15/2029	1.....
3133TH	S8	1	FHR 2118 PE PAC 6.50 1/15/2029.....	08/15/2012	MBS Paydown 0.26054984.....		7,872	7,872	8,264	8,143		(15)		(15)		7,872			0	341	01/15/2029	1.....
3133TH	S8	1	FHR 2118 PE PAC 6.50 1/15/2029.....	07/15/2012	MBS Paydown 0.26279886.....		20,545	20,545	21,570	21,253		(670)		(670)		20,545			0	779	01/15/2029	1.....
3133TS	F2	4	FHR 2303 CK SCH 6.0 4/15/2031.....	09/15/2012	MBS Paydown 0.28536516.....		14,417	14,417	14,888	14,743		(326)		(326)		14,417			0	649	04/15/2031	1.....
3133TS	F2	4	FHR 2303 CK SCH 6.0 4/15/2031.....	08/15/2012	MBS Paydown 0.29257367.....		1,829	1,829	1,889	1,870		(1)		(1)		1,829			0	73	04/15/2031	1.....
3133TS	F2	4	FHR 2303 CK SCH 6.0 4/15/2031.....	07/15/2012	MBS Paydown 0.29348813.....		1,852	1,852	1,913	1,894		(1)		(1)		1,852			0	65	04/15/2031	1.....
3133TU	S7	4	FHR 2357 QH PAC 6.50 9/15/2031.....	09/15/2012	MBS Paydown 0.09414484.....		1,530	1,530	1,604	1,586		(3)		(3)		1,530			0	75	09/15/2031	1.....
3133TU	S7	4	FHR 2357 QH PAC 6.50 9/15/2031.....	08/15/2012	MBS Paydown 0.09445079.....		30,040	30,040	31,503	31,142		(1,153)		(1,153)		30,040			0	1,302	09/15/2031	1.....
3133TU	S7	4	FHR 2357 QH PAC 6.50 9/15/2031.....	07/15/2012	MBS Paydown 0.10045875.....		1,648	1,648	1,728	1,708		(2)		(2)		1,648			0	62	09/15/2031	1.....
31340Y	KF	5	FHR 31-E PAC 7.55 5/15/2020.....	09/15/2012	MBS Paydown 0.01152081.....		219	219	196	208		5		5		219			0	13	05/15/2020	1.....
31340Y	KF	5	FHR 31-E PAC 7.55 5/15/2020.....	08/15/2012	MBS Paydown 0.01174019.....		320	320	286	304		6		6		320			0	19	05/15/2020	1.....
31340Y	KF	5	FHR 31-E PAC 7.55 5/15/2020.....	07/15/2012	MBS Paydown 0.01206057.....		280	280	250	266		5		5		280			0	17	05/15/2020	1.....
31340Y	KF	5	FHR 31-E PAC 7.55 5/15/2020.....	01/15/2012	Prior Period Adjustment.....		449							0		449			0		05/15/2020	1.....
31358E	3Z	3	FNR 90-111 XSEQ 8.75 9/25/2020.....	09/01/2012	Transfer to Hannover.....		6,010	5,480	6,010	6,010				0		6,010			0	40	09/25/2020	1.....
31358E	D8	2	FNR 90-93G PAC 5.50 8/25/2020.....	09/01/2012	Transfer to Hannover.....		12,588	11,446	12,610	12,610		(11)		(11)		12,598		(10)	(10)	52	08/25/2020	1.....
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	09/25/2012	MBS Paydown 0.01251087.....		326	326	343	334		(3)		(3)		326			0	17	02/25/2021	1.....
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	08/25/2012	MBS Paydown 0.01267408.....		365	365	384	374		(4)		(4)		365			0	17	02/25/2021	1.....
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	07/25/2012	MBS Paydown 0.01285659.....		858	858	902	878		(19)		(19)		858			0	35	02/25/2021	1.....
31358G	5J	2	FNR 91-65Z ZX 6.50 6/25/2021.....	09/25/2012	MBS Paydown 0.05293838.....		1,784	1,784	1,944	1,944		(57)		(57)		1,784			0	10	06/25/2021	1.....
31358H	HV	0	FNR 91-85 ZX 8.00 6/25/21.....	09/01/2012	Transfer to Hannover.....		27,319	24,846	27,381	27,381		(18)		(18)		27,363		(45)	(45)	166	06/25/2021	1.....
31358H	JM	8	FNR 91-76 ZX 9.00 7/25/2021.....	09/01/2012	Transfer to Hannover.....		25,101	21,641	25,136	25,136		(8)		(8)		25,128		(28)	(28)	162	07/25/2021	1.....
31358K	DY	1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	09/25/2012	MBS Paydown 0.04491405.....		834	834	968	968		(56)		(56)		834			0	5	11/25/2021	1.....
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	09/25/2012	MBS Paydown 0.02611547.....		3,026	3,026	3,061	3,032		(2)		(2)		3,026			0	182	07/25/2022	1.....
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	08/25/2012	MBS Paydown 0.02641806.....		2,518	2,518	2,547	2,523		(2)		(2)		2,518			0	134	07/25/2022	1.....
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	07/25/2012	MBS Paydown 0.02666983.....		5,598	5,598	5,664	5,609		(3)		(3)		5,598			0	261	07/25/2022	1.....
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	09/25/2012	MBS Paydown 0.03896826.....		1,926	1,926	1,943	1,929		(0)		(0)		1,926			0	116	07/25/2022	1.....
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	08/25/2012	MBS Paydown 0.03944977.....		4,016	4,016	4,050	4,021		4		4		4,016			0	214	07/25/2022	1.....
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	07/25/2012	MBS Paydown 0.04045367.....		1,890	1,890	1,906	1,892		(0)		(0)		1,890			0	88	07/25/2022	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31358N	ZD	7		09/25/2012	MBS Paydown 0.05612041		360	360	419	419				0		360			0	3	06/25/2022	1.....
31358N	ZD	7		09/01/2012	Transfer to Hannover		52,032	44,727	52,032	52,084				0		52,084		(52)	(52)		06/25/2022	1.....
31358P	EE	3		09/25/2012	MBS Paydown 0.03278635		3,209	3,209	3,444	3,339		(93)		(93)		3,209			0	168	07/25/2022	1.....
31358P	EE	3		08/25/2012	MBS Paydown 0.03333214		2,045	2,045	2,195	2,128		(38)		(38)		2,045			0	95	07/25/2022	1.....
31358P	EE	3		07/25/2012	MBS Paydown 0.03367996		6,986	6,986	7,496	7,269		(264)		(264)		6,986			0	285	07/25/2022	1.....
31358Q	ZE	8		09/25/2012	MBS Paydown 0.05207057		505	505	539	522		(8)		(8)		505			0	23	10/25/2022	1.....
31358Q	ZE	8		08/25/2012	MBS Paydown 0.05271089		571	571	610	590		(10)		(10)		571			0	23	10/25/2022	1.....
31358Q	ZE	8		07/25/2012	MBS Paydown 0.05343487		850	850	908	879		(21)		(21)		850			0	30	10/25/2022	1.....
31358R	Y7	2		09/25/2012	MBS Paydown 0.09489277		5,277	5,277	5,726	5,500		(37)		(37)		5,277			0	277	12/25/2022	1.....
31358R	Y7	2		08/25/2012	MBS Paydown 0.0962119		6,353	6,353	6,894	6,622		(38)		(38)		6,353			0	296	12/25/2022	1.....
31358R	Y7	2		07/25/2012	MBS Paydown 0.09780013		7,771	7,771	8,433	8,101		(273)		(273)		7,771			0	317	12/25/2022	1.....
31359D	H5	5		09/25/2012	MBS Paydown 0.42818989		20,127	20,127	22,282	21,252		(945)		(945)		20,127			0	1,057	09/25/2023	1.....
31359D	H5	5		08/25/2012	MBS Paydown 0.43825317		18,228	18,228	20,181	19,248		(817)		(817)		18,228			0	851	09/25/2023	1.....
31359D	H5	5		07/25/2012	MBS Paydown 0.44736739		20,423	20,423	22,611	21,565		(942)		(942)		20,423			0	834	09/25/2023	1.....
31359H	NW	0		09/25/2012	MBS Paydown 0.47922229		5,161	5,161	5,702	5,451		(245)		(245)		5,161			0	271	04/25/2024	1.....
31359H	NW	0		08/25/2012	MBS Paydown 0.48986265		4,437	4,437	4,903	4,686		(198)		(198)		4,437			0	207	04/25/2024	1.....
31359H	NW	0		07/25/2012	MBS Paydown 0.49901116		6,455	6,455	7,132	6,818		(320)		(320)		6,455			0	264	04/25/2024	1.....
31359L	ZF	5		09/25/2012	MBS Paydown 0.06757595		1,253	1,253	1,339	1,300		(29)		(29)		1,253			0	61	01/25/2022	1.....
31359L	ZF	5		08/25/2012	MBS Paydown 0.06853963		986	986	1,054	1,024		(17)		(17)		986			0	43	01/25/2022	1.....
31359L	ZF	5		07/25/2012	MBS Paydown 0.0692982		2,020	2,020	2,158	2,096		(61)		(61)		2,020			0	77	01/25/2022	1.....
31359N	2W	0		09/18/2012	MBS Paydown 0.10339902		12,434	12,434	13,398	12,710		(286)		(286)		12,434			0	653	04/18/2027	1.....
31359N	2W	0		08/18/2012	MBS Paydown 0.10614387		16,741	16,741	18,039	17,112		(399)		(399)		16,741			0	781	04/18/2027	1.....
31359N	2W	0		07/18/2012	MBS Paydown 0.1098395		20,658	20,658	22,260	21,116		(501)		(501)		20,658			0	844	04/18/2027	1.....
31359V	GF	4		09/25/2012	MBS Paydown 0.29297959		52,311	52,311	55,631	54,546		(2,200)		(2,200)		52,311			0	2,550	02/25/2029	1.....
31359V	GF	4		08/25/2012	MBS Paydown 0.30169811		37,148	37,148	39,506	38,735		(1,481)		(1,481)		37,148			0	1,610	02/25/2029	1.....
31359V	GF	4		07/25/2012	MBS Paydown 0.30788952		103,086	103,086	109,629	107,490		(4,571)		(4,571)		103,086			0	3,909	02/25/2029	1.....
313602	AZ	7		09/01/2012	Transfer to Hannover		6,084	5,609	6,103	6,103		(4)		(4)		6,099		(15)	(15)	47	02/25/2018	1.....
313602	GQ	1		09/25/2012	MBS Paydown 0.00215138		590	590	584	586		1		1		590			0	41	10/25/2018	1.....
313602	GQ	1		08/25/2012	MBS Paydown 0.00219136		512	512	507	509		1		1		512			0	32	10/25/2018	1.....
313602	GQ	1		07/25/2012	MBS Paydown 0.00222608		894	894	886	888		1		1		894			0	48	10/25/2018	1.....
313603	BQ	4		09/25/2012	MBS Paydown 0.01376307		647	647	718	680		(16)		(16)		647			0	44	11/25/2019	1.....
313603	BQ	4		08/25/2012	MBS Paydown 0.0139789		710	710	787	746		(19)		(19)		710			0	43	11/25/2019	1.....
313603	BQ	4		07/25/2012	MBS Paydown 0.01421551		1,214	1,214	1,346	1,275		(48)		(48)		1,214			0	64	11/25/2019	1.....
313921	JK	5		09/25/2012	MBS Paydown 0.15406026		16,213	16,213	17,096	16,869		(673)		(673)		16,213			0	790	10/25/2031	1.....
313921	JK	5		08/25/2012	MBS Paydown 0.1591205		13,184	13,184	13,902	13,717		(537)		(537)		13,184			0	571	10/25/2031	1.....
313921	JK	5		07/25/2012	MBS Paydown 0.16323527		7,877	7,877	8,306	8,195		(300)		(300)		7,877			0	299	10/25/2031	1.....

QE05.3

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE054	31392A	F5 2		09/25/2012	MBS Paydown 0.01009228		33,015	33,015	34,784	33,536		(805)		(805)		33,015			0	1,486	09/25/2031	1
	31392A	F5 2		08/25/2012	MBS Paydown 0.01669531		29,659	29,659	31,248	30,126		(575)		(575)		29,659			0	1,186	09/25/2031	1
	31392A	F5 2		07/25/2012	MBS Paydown 0.02262708		26,668	26,668	28,097	27,088		(422)		(422)		26,668			0	933	09/25/2031	1
	31392B	SC 1		09/25/2012	MBS Paydown 0.16956991		75,162	75,162	78,160	77,286		(2,350)		(2,350)		75,162			0	3,382	02/25/2032	1
	31392B	SC 1		08/25/2012	MBS Paydown 0.18375148		4,828	4,828	5,021	4,965		(4)		(4)		4,828			0	193	02/25/2032	1
	31392B	SC 1		07/25/2012	MBS Paydown 0.18466251		4,699	4,699	4,887	4,832		(3)		(3)		4,699			0	164	02/25/2032	1
	31392E	PC 8		09/25/2012	MBS Paydown 0.47664127		77,861	77,861	82,062	80,750		(2,964)		(2,964)		77,861			0	3,504	09/25/2032	1
	31392E	PC 8		08/25/2012	MBS Paydown 0.49221347		72,864	72,864	76,795	75,568		(2,756)		(2,756)		72,864			0	2,915	09/25/2032	1
	31392E	PC 8		07/25/2012	MBS Paydown 0.5067862		84,044	84,044	88,579	87,162		(3,210)		(3,210)		84,044			0	2,942	09/25/2032	1
	31392J	5B 1		09/01/2012	Transfer to Hannover		633,957	625,795	635,182	635,182		(1,411)		(1,411)		633,771		186	186	2,868	01/25/2032	1
	31392K	5C 6		09/15/2012	MBS Paydown 0.51169836		53,195	53,195	56,568	55,598		(2,291)		(2,291)		53,195			0	2,593	05/15/2032	1
	31392K	5C 6		08/15/2012	MBS Paydown 0.5223373		47,917	47,917	50,956	50,082		(2,031)		(2,031)		47,917			0	2,076	05/15/2032	1
	31392K	5C 6		07/15/2012	MBS Paydown 0.53192075		75,601	75,601	80,395	79,017		(3,351)		(3,351)		75,601			0	2,867	05/15/2032	1
	31392M	5R 9		07/15/2012	MBS Paydown 0.44353046		54,255	54,255	56,990	56,180		(1,884)		(1,884)		54,255			0	1,899	05/15/2032	1
	31392M	5R 9		09/15/2012	MBS Paydown 0.4250592		30,207	30,207	31,730	31,279		(980)		(980)		30,207			0	1,359	05/15/2032	1
	31392M	5R 9		08/15/2012	MBS Paydown 0.43177179		52,914	52,914	55,582	54,792		(1,838)		(1,838)		52,914			0	2,117	05/15/2032	1
	31393B	5U 5		09/25/2012	MBS Paydown 0.14109708		84,389	84,389	84,811	84,811		(720)		(720)		84,389			0	387	12/25/2031	1
	31393U	P8 0		09/25/2012	MBS Paydown 0.29751687		121,901	121,901	122,332	122,332		(715)		(715)		121,901			0	406	07/25/2017	1
	31393X	VH 7		09/01/2012	Transfer to Hannover		2,170,626	2,000,000	2,170,625	2,170,625				0		2,170,625		1	1	9,167	05/25/2034	1
	31394A	LU 8		09/01/2012	Transfer to Hannover		1,660,547	1,500,000	1,660,547	1,660,547				0		1,660,547		(0)	(0)	6,875	08/25/2034	1
	31394M	JG 6		09/15/2012	MBS Paydown 0.0		23,375	23,375	23,367	23,367		8		8		23,375			0	97	04/15/2021	1
	31395A	ET 8		09/01/2012	Transfer to Hannover		1,497,730	1,437,796	1,502,048	1,502,048		(4,497)		(4,497)		1,497,550		180	180	6,590	03/15/2033	1
	31395X	3F 0		09/01/2012	Transfer to Hannover		1,077,180	1,000,000	1,077,180	1,077,180				0		1,077,180			0	4,583	10/15/2034	1
	31396F	2Y 8		09/15/2012	MBS Paydown 0.96378274		36,217	36,217	37,721	37,721		(1,562)		(1,562)		36,217			0	151	03/15/2034	1
	383739	N8 8		07/20/2012	MBS Paydown 0.14432709		5,300	5,300	5,530	5,471		(169)		(169)		5,300			0	201	04/20/2031	1
	383739	N8 8		09/20/2012	MBS Paydown 0.13825322		7,217	7,217	7,529	7,449		(239)		(239)		7,217			0	352	04/20/2031	1
	383739	N8 8		08/20/2012	MBS Paydown 0.14186156		4,931	4,931	5,145	5,090		(156)		(156)		4,931			0	214	04/20/2031	1
	38373Q	MR 9		09/16/2012	MBS Paydown 0.3365821		52,363	52,363	53,117	52,639		(284)		(284)		52,363			0	2,160	08/16/2032	1
	38373Q	MR 9		08/16/2012	MBS Paydown 0.34967279		75,085	75,085	76,167	75,481		(442)		(442)		75,085			0	2,753	08/16/2032	1
	38373Q	MR 9		07/16/2012	MBS Paydown 0.36844394		50,748	50,748	51,479	51,016		(270)		(270)		50,748			0	1,628	08/16/2032	1
	38373W	5C 8		09/20/2012	MBS Paydown 0.24013322		24,353	24,353	25,708	25,368		(992)		(992)		24,353			0	1,187	05/20/2032	1
	38373W	5C 8		08/20/2012	MBS Paydown 0.24500379		14,329	14,329	15,126	14,926		(536)		(536)		14,329			0	621	05/20/2032	1
	38373W	5C 8		07/20/2012	MBS Paydown 0.24786949		12,114	12,114	12,788	12,618		(434)		(434)		12,114			0	459	05/20/2032	1
	38373W	GY 8		09/20/2012	MBS Paydown 0.19486627		17,846	17,846	18,797	18,560		(700)		(700)		17,846			0	863	03/20/2032	1
	38373W	GY 8		08/20/2012	MBS Paydown 0.19889564		8,219	8,219	8,657	8,548		(279)		(279)		8,219			0	353	03/20/2032	1
	38373W	GY 8		07/20/2012	MBS Paydown 0.20075142		11,258	11,258	11,858	11,709		(410)		(410)		11,258			0	424	03/20/2032	1

SCHEDULE D - PART 4

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

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

QE055

45129Y	SZ	0	ID HSG & FIN 5.87 07/01/2035.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....810,000	810,000	833,288	830,367	.....	.....(20,367)	.....	.....(20,367)	.....	.....810,000	.....	.....	.....0	47,547	07/01/2035	1FE.....
45129Y	TG	1	ID HSG & FIN ASSN SING 6.00 07/01/2035.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....750,000	750,000	769,688	766,276	.....	.....(16,276)	.....	.....(16,276)	.....	.....750,000	.....	.....	.....0	45,000	07/01/2035	1FE.....
454624	U4	7	IN BD BK TXB 5.24 7/15/2020.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,156,120	1,000,000	1,156,120	1,156,071	.....	.....(49)	.....	.....(49)	.....	.....1,156,071	.....	.....49	49	6,696	07/15/2020	1FE.....
485429	CX	0	KS ST FIN AUTH BAB 4.52 03/01/2022.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,203,910	1,000,000	1,203,910	1,203,910	.....	.....	.....	.....0	.....	.....1,203,910	.....	.....	.....0	22,600	03/01/2022	1FE.....
49130T	PR	1	KY ST HSG CORP A 4.25 07/01/2033.....	.....	08/01/2012	Partial Call 100.0.....	.....	.....300,000	300,000	313,650	313,650	.....	.....(13,650)	.....	.....(13,650)	.....	.....300,000	.....	.....	.....0	1,204	07/01/2033	1FE.....
49130T	PR	1	KY ST HSG CORP A 4.25 07/01/2033.....	.....	09/01/2012	Partial Call 100.0.....	.....	.....50,000	50,000	52,275	52,275	.....	.....(2,275)	.....	.....(2,275)	.....	.....50,000	.....	.....	.....0	378	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	.....	.....1,412	.....	.....1,412	.....	.....100,000	.....	.....	.....0	6,570	09/01/2013	1FE.....
57604T	AB	2	MA TRN FD RZEDB 5.203 06/01/25.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,298,960	1,000,000	1,298,960	1,298,905	.....	.....(55)	.....	.....(55)	.....	.....1,298,905	.....	.....55	55	13,008	06/01/2025	1FE.....
60415N	E4	0	MN ST HFA 6.13 07/01/2038.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....280,000	280,000	295,050	291,639	.....	.....(11,639)	.....	.....(11,639)	.....	.....280,000	.....	.....	.....0	17,164	07/01/2038	1FE.....
606092	ER	1	MO JT MUN ELEC UTIL 5.878 1/01/2022.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,175,450	1,000,000	1,175,450	1,175,406	.....	.....(44)	.....	.....(44)	.....	.....1,175,406	.....	.....44	44	9,797	01/01/2022	1FE.....
606092	EU	4	MO JT MUN ELEC UTIL 5.978 01/01/2023.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,439,137	1,230,000	1,439,137	1,439,092	.....	.....(45)	.....	.....(45)	.....	.....1,439,092	.....	.....45	45	12,255	01/01/2023	1FE.....
649705	JJ	0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....	.....	07/11/2012	Sinking Fund Redemption 100.0.....	.....	.....97,956	97,956	96,674	95,545	.....	.....282	.....	.....282	.....	.....97,956	.....	.....	.....0	5,028	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.....	.....	.....98,674	98,674	97,382	96,244	.....	.....330	.....	.....330	.....	.....98,674	.....	.....	.....0	5,789	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.....	.....	.....99,391	99,391	98,090	96,944	.....	.....379	.....	.....379	.....	.....99,391	.....	.....	.....0	6,560	09/11/2018	4.....
649902	ZP	1	NY ST DORM 5.292 3/15/2025.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....2,385,580	2,000,000	2,385,580	2,385,514	.....	.....(66)	.....	.....(66)	.....	.....2,385,514	.....	.....66	66	48,804	03/15/2025	1FE.....
650035	UZ	9	NYS BABS 4.81 03/15/2021.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,237,250	1,000,000	1,237,250	1,237,179	.....	.....(71)	.....	.....(71)	.....	.....1,237,179	.....	.....71	71	22,179	03/15/2021	1FE.....
658207	MA	0	NC HSG FIN AGY 4.00 01/01/2030.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....185,000	185,000	185,000	184,993	.....	.....7	.....	.....7	.....	.....185,000	.....	.....	.....0	4,604	01/01/2030	1FE.....
664754	Q9	2	NORTHERN ARIZ UNIV 5.09 06/01/2019.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,187,840	1,000,000	1,187,840	1,187,768	.....	.....(72)	.....	.....(72)	.....	.....1,187,768	.....	.....72	72	12,725	06/01/2019	1FE.....
676907	QB	7	OH HFA TXB 5.32 09/01/2038.....	.....	09/01/2012	Partial Call 100.0.....	.....	.....510,000	510,000	516,375	510,020	.....	.....(20)	.....	.....(20)	.....	.....510,000	.....	.....	.....0	27,132	09/01/2038	1FE.....
795681	GL	3	SALT LAKE CNTY UT 5.28 12/01/2024.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,734,810	1,500,000	1,734,810	1,734,769	.....	.....(41)	.....	.....(41)	.....	.....1,734,769	.....	.....41	41	19,800	12/01/2024	1FE.....
797398	EF	7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....569,185	500,000	569,185	569,138	.....	.....(47)	.....	.....(47)	.....	.....569,138	.....	.....47	47	1,255	08/15/2016	1FE.....
812631	HB	8	SEATTLE DRAIN SER-A 5.00 01/01/2024.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,245,130	1,000,000	1,245,130	1,245,083	.....	.....(47)	.....	.....(47)	.....	.....1,245,083	.....	.....47	47	16,667	11/01/2024	1FE.....
829594	HT	0	SIOUX FALLS 5.60 11/15/2026.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,131,810	1,000,000	1,131,810	1,131,766	.....	.....(44)	.....	.....(44)	.....	.....1,131,766	.....	.....44	44	16,489	11/15/2026	1FE.....
83190A	AB	9	SBA POOL 523402 6.54 PT 01/20/2035.....	.....	09/15/2012	MBS Paydown 0.931966123.....	.....	.....20,806	20,806	23,137	23,048	.....	.....(2,291)	.....	.....(2,291)	.....	.....20,806	.....	.....	.....0	1,043	01/20/2035	1.....
83190A	AB	9	SBA POOL 523402 6.54 PT 01/20/2035.....	.....	08/15/2012	MBS Paydown 0.933353183.....	.....	.....20,678	20,678	22,995	22,907	.....	.....(2,277)	.....	.....(2,277)	.....	.....20,678	.....	.....	.....0	920	01/20/2035	1.....
83190A	AB	9	SBA POOL 523402 6.54 PT 01/20/2035.....	.....	07/15/2012	MBS Paydown 0.934731723.....	.....	.....23,355	23,355	25,971	25,872	.....	.....(2,574)	.....	.....(2,574)	.....	.....23,355	.....	.....	.....0	907	01/20/2035	1.....
854489	AR	2	STANISLAUS PENSION 7.15 08/15/2013.....	.....	08/15/2012	Sinking Fund Redemption 100.0.....	.....	.....420,000	420,000	435,116	420,155	.....	.....47,378	.....	.....47,378	.....	.....420,000	.....	.....	.....0	30,030	08/15/2013	2FE.....
914440	KZ	4	UNIV MA BLDG AUTH 3.95 11/01/2022.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,123,940	1,000,000	1,123,940	1,123,911	.....	.....(29)	.....	.....(29)	.....	.....1,123,911	.....	.....29	29	13,167	11/01/2022	1FE.....
927781	TN	4	VA CLG BLDG AUT 5.40 02/01/2026.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,761,495	1,500,000	1,761,495	1,761,406	.....	.....(89)	.....	.....(89)	.....	.....1,761,406	.....	.....89	89	6,750	02/01/2026	1FE.....
92812Q	BJ	5	VIRGINIA ST HSG-C 5.45 05/01/2018.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....509,780	500,000	509,780	509,740	.....	.....(40)	.....	.....(40)	.....	.....509,740	.....	.....40	40	9,083	05/01/2018	1FE.....
93730P	AA	4	WA ST BIOMED BAB 5.231 07/01/2021.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,163,630	1,000,000	1,163,630	1,163,585	.....	.....(45)	.....	.....(45)	.....	.....1,163,585	.....	.....45	45	8,718	07/01/2021	1FE.....
3199999.			Total - Bonds - U.S. Special Revenue & Assessment.....					42,020,348	37,276,664	42,187,811	42,147,902	0	(86,851)	0	(86,851)	0	42,019,033	0	1,315	1,315	678,580	XXX...	XXX...

Bonds - Industrial and Miscellaneous

000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	.....	09/25/2012	MBS Paydown 0.404987969.....	.....	.....74,563	74,563	53,499	55,374	.....	.....2,601	.....	.....2,601	.....	.....74,563	.....	.....	.....0	160	01/27/2046	1FE.....
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	.....	08/27/2012	MBS Paydown 0.408584124.....	.....	.....87,521	87,521	62,796	64,997	.....	.....2,662	.....	.....2,662	.....	.....87,521	.....	.....	.....0	185	01/27/2046	1FE.....
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	.....	07/27/2012	MBS Paydown 0.412805244.....	.....	.....49,477	49,477	35,500	36,744	.....	.....1,338	.....	.....1,338	.....	.....49,477	.....	.....	.....0	91	01/27/2046	1FE.....

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

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00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	09/25/2012	MBS Paydown 0.179335381.....		241	241	243	242	(0)			(0)		241			0	12	12/25/2032	1FM.....
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	08/25/2012	MBS Paydown 0.179822328.....		2,321	2,321	2,341	2,333	(0)			(0)		2,321			0	100	12/25/2032	1FM.....
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	07/25/2012	MBS Paydown 0.184512265.....		4,483	4,483	4,520	4,506	(162)			(162)		4,483			0	171	12/25/2032	1FM.....
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	09/25/2012	MBS Paydown 0.09791597.....		6,762	6,762	6,854	6,831	(234)			(234)		6,762			0	279	12/25/2033	1FM.....
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	08/25/2012	MBS Paydown 0.101297186.....		10,801	10,801	10,948	10,910	(383)			(383)		10,801			0	395	12/25/2033	1FM.....
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	07/25/2012	MBS Paydown 0.106697594.....		492	492	499	497	(0)			(0)		492			0	16	12/25/2033	1FM.....
00173P	AA	3	AMMC 2005-4A A CLO FLT 03/25/17.....	R.. 09/25/2012	MBS Paydown 0.927531336.....		1,097,002	1,097,002	1,038,038	1,042,912		12,638		12,638		1,097,002			0	6,418	03/25/2017	1FE.....
00173T	AA	5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016.....	R.. 07/25/2012	MBS Paydown 0.814930343.....		554,415	554,415	534,144	534,144		1,774		1,774		554,415			0	1,171	07/25/2016	1FE.....
00174E	AG	4	AMMC 2006-6A A2 CLO FLT 05-03-2018.....	R.. 08/25/2012	MBS Paydown 0.703219988.....		237,946	237,946	230,213	230,213		4,542		4,542		237,946			0	965	05/03/2018	1FE.....
00438Q	AB	0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....	08/25/2012	MBS Paydown 0.0.....		462,041	462,041	453,377	454,445	12,502			12,502		462,041			0	1,066	02/25/2037	3AM.....
00438Q	AB	0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....	07/25/2012	MBS Paydown 0.042003689.....		528,902	528,902	518,985	520,207		14,311		14,311		528,902			0	1,067	02/25/2037	3AM.....
00438Q	AB	0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....	06/25/2012	Prior Period Adjustment.....							158,499		158,499					0		02/25/2037	3AM.....
00441Y	AC	6	ACE 2006-0P2 A2B SEQ FLT 08/25/2036.....	09/25/2012	MBS Paydown 0.5048734.....		154,953	154,953	135,777	138,028		6,803		6,803		154,953			0	424	08/25/2036	1FM.....
00441Y	AC	6	ACE 2006-0P2 A2B SEQ FLT 08/25/2036.....	08/25/2012	MBS Paydown 0.52205791.....		219,597	219,597	192,421	195,611		12,906		12,906		219,597			0	540	08/25/2036	1FM.....
00441Y	AC	6	ACE 2006-0P2 A2B SEQ FLT 08/25/2036.....	07/25/2012	MBS Paydown 0.54641152.....		189,037	189,037	165,643	168,389		7,590		7,590		189,037			0	404	08/25/2036	1FM.....
004421	HR	7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....	09/25/2012	MBS Paydown 0.71523787.....		251,787	251,787	203,348	204,492		44,609		44,609		251,787			0	2,091	11/25/2034	1FM.....
004421	HR	7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....	08/25/2012	MBS Paydown 0.73503091.....		361,749	361,749	292,156	293,800		66,218		66,218		361,749			0	2,643	11/25/2034	1FM.....
004421	HR	7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....	07/25/2012	MBS Paydown 0.7634681.....		76,015	76,015	61,391	61,736		915		915		76,015			0	468	11/25/2034	1FM.....
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	07/15/2012	MBS Paydown 0.592952004.....		260,936	260,936	234,190	239,866		17,435		17,435		260,936			0	812	06/20/2031	1AM.....
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	09/15/2012	MBS Paydown 0.577260684.....		38,247	38,247	34,327	35,159		867		867		38,247			0	153	06/20/2031	1AM.....
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	08/15/2012	MBS Paydown 0.584910159.....		40,209	40,209	36,088	36,963		809		809		40,209			0	143	06/20/2031	1AM.....
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	09/20/2012	MBS Paydown 0.973399003.....		30,788	30,788	31,336	31,323		(39)		(39)		30,788			0	1,137	12/20/2040	1FE.....
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	08/20/2012	MBS Paydown 0.97504104.....		27,504	27,504	27,773	27,761		(30)		(30)		27,504			0	997	12/20/2040	1FE.....
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	07/20/2012	MBS Paydown 0.976683078.....		27,504	27,504	27,773	27,761		(26)		(26)		27,504			0	872	12/20/2040	1FE.....
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	09/25/2012	MBS Paydown 0.15669359.....		50,697	50,697	35,235	35,170		1,920		1,920		50,697			0	200	11/25/2035	1FM.....
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	08/25/2012	MBS Paydown 0.15856513.....		46,234	46,234	32,133	32,074		589		589		46,234			0	164	11/25/2035	1FM.....
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	07/25/2012	MBS Paydown 0.16027191.....		35,494	35,494	24,669	24,623		394		394		35,494			0	109	11/25/2035	1FM.....
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	09/25/2012	MBS Paydown 0.21061156.....		5,005	5,005	3,616	4,616		389		389		5,005			0	208	06/25/2037	6FM.....
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	08/25/2012	MBS Paydown 0.27962321.....		11,732	11,732	8,476	11,648		84		84		11,732			0	434	06/25/2037	6FM.....
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	07/25/2012	MBS Paydown 0.294473.....		11,735	11,735	8,478	11,538		197		197		11,735			0	380	06/25/2037	6FM.....
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	07/25/2012	Pass-Through Loss.....			50,357	36,383					0					0	1,629	06/25/2037	6FM.....
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	08/25/2012	Pass-Through Loss.....			14,671	10,600					0					0	543	06/25/2037	6FM.....
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	09/25/2012	Pass-Through Loss.....			117,698	85,037					0					0	4,899	06/25/2037	6FM.....
00703P	AB	0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	09/25/2012	MBS Paydown 0.0669591.....		48,292	48,292	40,082	41,286		6,954		6,954		48,292			0	1,784	05/25/2036	1FM.....
00703P	AB	0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	08/25/2012	MBS Paydown 0.07425661.....		131,401	131,401	109,063	112,339		19,318		19,318		131,401			0	4,317	05/25/2036	1FM.....

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

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

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00703P	AB	0		07/25/2012	MBS Paydown 0.09411295.....		86,190	86,190	71,538	73,687		12,276		12,276		86,190			0	2,478	05/25/2036	1FM.....
009349	AF	8	R..	08/07/2012	MBS Paydown 0.321781935.....		264,325	264,325	248,383	248,383		16,856		16,856		264,325			0	619	05/10/2032	1FE.....
009349	AF	8	R..	09/07/2012	MBS Paydown 0.313105389.....		242,943	242,943	228,291	228,291		15,492		15,492		242,943			0	685	05/10/2032	1FE.....
009349	AF	8	R..	07/07/2012	MBS Paydown 0.331222105.....		211,088	211,088	198,357	198,357		2,169		2,169		211,088			0	391	05/10/2032	1FE.....
020520	XX	5		02/22/2012	Prior Period Adjustment.....									0					0	2,624	06/22/2013	4FE.....
02146T	AL	1		09/25/2012	MBS Paydown 0.282399728.....		24,361	24,361	16,413	26,792		574		574		24,361			0	1,058	06/25/2036	1FM.....
02146T	AL	1		08/25/2012	MBS Paydown 0.287149284.....		27,886	27,886	18,788	26,815		575		575		27,886			0	1,077	06/25/2036	1FM.....
02146T	AL	1		07/25/2012	MBS Paydown 0.291902877.....		25,539	25,539	17,207	23,334		500		500		25,539			0	863	06/25/2036	1FM.....
02146T	AL	1		07/25/2012	Pass-Through Loss.....			15,827	10,664					0					0	535	06/25/2036	1FM.....
02146T	AL	1		08/25/2012	Pass-Through Loss.....			19,650	13,239					0					0	759	06/25/2036	1FM.....
02146T	AL	1		09/25/2012	Pass-Through Loss.....			23,135	15,587					0					0	1,005	06/25/2036	1FM.....
02146T	AL	1		06/25/2012	Prior Period Adjustment.....									0					0		06/25/2036	1FM.....
023654	AW	6		07/02/2012	Sinking Fund Redemption 100.0.....		324,664	324,664	342,114	339,283		(1,662)		(1,662)		324,664			0	25,746	01/02/2019	4AM.....
02503Y	AF	0		08/22/2012	Call 100.0.....		6,400,000	6,400,000	6,400,000	6,384,344		15,656		15,656		6,400,000			0	519,666	12/31/2013	4FE.....
02660L	AA	8		09/25/2012	MBS Paydown 0.498011187.....		7,884	7,884	5,913	5,679		67		67		7,884			0	27	10/25/2046	1FM.....
02660L	AA	8		08/25/2012	MBS Paydown 0.500639073.....		11,533	11,533	8,650	8,308		86		86		11,533			0	35	10/25/2046	1FM.....
02660L	AA	8		07/25/2012	MBS Paydown 0.504483512.....		8,850	8,850	6,638	6,376		62		62		8,850			0	23	10/25/2046	1FM.....
02660T	CS	0		09/25/2012	MBS Paydown 0.196967185.....		87,259	87,259	74,661	74,661		3,192		3,192		87,259			0	794	02/25/2045	1Z.....
02660T	CS	0		08/25/2012	MBS Paydown 0.199281746.....		77,735	77,735	66,512	66,512		1,645		1,645		77,735			0	531	02/25/2045	1Z.....
02660T	CS	0		07/25/2012	MBS Paydown 0.201343691.....		73,222	73,222	62,651	62,651		767		767		73,222			0	333	02/25/2045	1Z.....
02660T	DH	3		09/25/2012	MBS Paydown 0.23609943.....		37,166	37,166	32,381	32,683		401		401		37,166			0	766	06/25/2045	1FM.....
02660T	DH	3		08/25/2012	MBS Paydown 0.23813259.....		40,677	40,677	35,440	35,770		388		388		40,677			0	746	06/25/2045	1FM.....
02660T	DH	3		07/25/2012	MBS Paydown 0.2403578.....		40,002	40,002	34,852	35,177		330		330		40,002			0	643	06/25/2045	1FM.....
02660T	DH	3		06/25/2012	Prior Period Adjustment.....							(12)		(12)					0		06/25/2045	1FM.....
02660T	EQ	2		09/25/2012	MBS Paydown 0.27353082.....		36,104	36,104	30,147	30,147		821		821		36,104			0	134	09/25/2045	1Z.....
02660T	EQ	2		08/25/2012	MBS Paydown 0.27659179.....		53,426	53,426	44,611	44,611		3,567		3,567		53,426			0	99	09/25/2045	1Z.....
030096	AG	6		09/14/2012	WELLS FARGO BROKERAGE.....		1,413,750	1,500,000	1,776,652	1,638,336		(16,203)		(16,203)		1,622,132		(208,382)	(208,382)	104,675	05/01/2017	4FE.....
03073E	AD	7		09/15/2012	Maturity 100.0.....		1,000,000	1,000,000	995,000	999,404		596		596		1,000,000			0	56,250	09/15/2012	1FE.....
03215P	BN	8		09/25/2012	MBS Paydown 0.092218795.....		1,913	1,913	1,911	1,905		17		17		1,913			0	116	03/25/2027	1FM.....
03215P	BN	8		08/25/2012	MBS Paydown 0.092696983.....		2,163	2,163	2,161	2,155		16		16		2,163			0	117	03/25/2027	1FM.....
03215P	BN	8		07/25/2012	MBS Paydown 0.093237782.....		2,228	2,228	2,226	2,219		16		16		2,228			0	105	03/25/2027	1FM.....
03215P	DM	8		09/25/2012	MBS Paydown 0.219143344.....		115,590	115,590	115,663	115,590				0		115,590			0	6,563	10/25/2027	1FM.....
03702L	AA	6		09/24/2012	MBS Paydown 0.124097702.....		545,808	545,808	504,872	536,033		11,701		11,701		545,808			0	2,926	05/24/2017	1FE.....
03702L	AA	6		08/24/2012	MBS Paydown 0.15620405.....		679,811	679,811	628,825	667,636		15,513		15,513		679,811			0	3,242	05/24/2017	1FE.....
03702L	AA	6		07/24/2012	MBS Paydown 0.19619291.....		778,335	778,335	719,959	764,395		16,500		16,500		778,335			0	3,245	05/24/2017	1FE.....
03702S	AA	1		09/24/2012	MBS Paydown 0.0.....		481,124	481,124	446,243	481,124				0		481,124			0	3,375	12/24/2017	1FE.....

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

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											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

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03702S	AA	1		08/24/2012	MBS Paydown 0.048112401.....		754,830	754,830	700,105	754,830				0		754,830			0	5,295	12/24/2017	1FE.....
03702S	AA	1		07/24/2012	MBS Paydown 0.123595421.....		208,125	208,125	193,036	208,125				0		208,125			0	1,313	12/24/2017	1FE.....
03840P	AC	6		07/01/2012	Maturity 100.0.....		905,000	905,000	891,425	903,000		2,000		2,000		905,000			0	107,469	07/01/2012	2FE.....
03938L	AL	8	R..	08/02/2012	MORGAN STANLEY & CO.....		3,288,750	3,000,000	2,967,930	2,980,067		3,476		3,476		2,983,543		305,207	305,207	267,583	02/15/2015	2FE.....
04044T	AJ	5		09/12/2012	DEUTSCHE MORGAN GRENFELL.....		5,356,750	5,000,000	4,892,350	4,892,350		5,362		5,362		4,897,712		459,038	459,038	118,083	02/15/2022	2FE.....
04249@	AD	3		07/15/2012	Paydown 100.0.....		8,572	8,572	8,572	8,572				0		8,572			0	248	10/15/2024	1.....
04249@	AD	3		08/15/2012	Paydown 100.0.....		8,607	8,607	8,607	8,607				0		8,607			0	284	10/15/2024	1.....
04249@	AD	3		09/15/2012	Paydown 100.0.....		8,643	8,643	8,643	8,643				0		8,643			0	321	10/15/2024	1.....
04544P	AD	1		09/25/2012	MBS Paydown 0.941076755.....		280,079	280,079	181,999	195,507		6,438		6,438		280,079			0	831	07/25/2036	1FM.....
04544P	AD	1		08/25/2012	MBS Paydown 0.956464038.....		207,020	207,020	134,524	144,509		3,932		3,932		207,020			0	552	07/25/2036	1FM.....
04544P	AD	1		07/25/2012	MBS Paydown 0.967837519.....		159,542	159,542	103,672	111,367		2,585		2,585		159,542			0	369	07/25/2036	1FM.....
049164	AK	2		07/02/2012	Sinking Fund Redemption 100.0.....		19,254	19,254	19,413	19,637		(27)		(27)		19,254			0	829	01/02/2018	3.....
049164	AK	2		08/02/2012	Sinking Fund Redemption 100.0.....		49,500	49,500	49,909	50,485		(83)		(83)		49,500			0	2,435	01/02/2018	3.....
049164	AK	2		09/02/2012	Sinking Fund Redemption 100.0.....		60,679	60,679	61,181	61,886		(117)		(117)		60,679			0	3,359	01/02/2018	3.....
049164	AU	0		07/02/2012	Sinking Fund Redemption 100.0.....		20,736	20,736	20,710	20,708		2		2		20,736			0	871	01/02/2019	3.....
049164	AU	0		08/02/2012	Sinking Fund Redemption 100.0.....		60,149	60,149	60,074	60,069		5		5		60,149			0	2,887	01/02/2019	3.....
049164	AU	0		09/02/2012	Sinking Fund Redemption 100.0.....		80,715	80,715	80,614	80,608		8		8		80,715			0	4,359	01/02/2019	3.....
049164	BE	5		08/02/2012	Sinking Fund Redemption 100.0.....		26,228	26,228	27,408	27,442		(79)		(79)		26,228			0	1,522	01/02/2019	3.....
049164	BE	5		09/02/2012	Sinking Fund Redemption 100.0.....		26,418	26,418	27,607	27,641		(91)		(91)		26,418			0	1,725	01/02/2019	3.....
053773	ZZ	3		07/31/2012	Paydown 100.0.....		5,000	5,000	4,900	4,902		152		152		5,000			0	238	09/22/2018	3FE.....
053773	ZZ	3		06/30/2012	Prior Period Adjustment.....														0	8,785	09/22/2018	3FE.....
05377R	AC	8		09/20/2012	MBS Paydown 0.833333333.....		4,833,333	4,833,333	4,896,627	4,859,451		(17,275)		(17,275)		4,833,333			0	190,122	02/20/2014	1FE.....
054937	AE	7		09/01/2012	Transfer to Hannover.....		1,109,271	1,000,000	1,109,271	1,109,182		(89)		(89)		1,109,182		89	89	9,822	12/23/2015	1FE.....
05530P	AA	0		09/25/2012	MBS Paydown 0.048605852.....		1,194,468	1,194,468	1,121,665	1,122,112		94,497		94,497		1,194,468			0	3,182	02/25/2047	1FM.....
05530P	AA	0		08/25/2012	MBS Paydown 0.060825471.....		1,046,346	1,046,346	982,571	982,963		70,816		70,816		1,046,346			0	2,504	02/25/2047	1FM.....
05530P	AA	0		07/25/2012	MBS Paydown 0.071529782.....		422,697	422,697	396,934	397,092		20,731		20,731		422,697			0	878	02/25/2047	1FM.....
05530P	AA	0		06/25/2012	Prior Period Adjustment.....														0	3,090	02/25/2047	1FM.....
05531R	AG	2		09/26/2012	MBS Paydown 0.319293716.....		29,797	29,797	27,540	28,209		493		493		29,797			0	667	04/26/2037	1FM.....
05531R	AG	2		08/26/2012	MBS Paydown 0.321552403.....		115,895	115,895	107,120	109,718		1,651		1,651		115,895			0	2,361	04/26/2037	1FM.....
05531R	AG	2		07/26/2012	MBS Paydown 0.330337669.....		317,235	317,235	293,214	300,328		13,282		13,282		317,235			0	5,819	04/26/2037	1FM.....
05531U	AF	7		09/26/2012	MBS Paydown 0.67307895.....		76,165	76,165	57,124	59,637		11,378		11,378		76,165			0	3,142	08/26/2036	1FM.....
05531U	AF	7		08/26/2012	MBS Paydown 0.687215061.....		28,841	28,841	21,631	22,582		643		643		28,841			0	1,058	08/26/2036	1FM.....
05531U	AF	7		07/26/2012	MBS Paydown 0.692567851.....		52,345	52,345	39,259	40,986		5,787		5,787		52,345			0	1,679	08/26/2036	1FM.....
05531U	AN	0		09/26/2012	MBS Paydown 0.385316112.....		131,981	131,981	129,012	129,306		365		365		131,981			0	5,444	06/26/2035	1FM.....
05531U	AN	0		08/26/2012	MBS Paydown 0.394617028.....		194,120	194,120	189,753	190,186		2,915		2,915		194,120			0	7,117	06/26/2035	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 Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.9	05531U	AN	0		07/26/2012	MBS Paydown 0.408296979.....		327,263	327,263	319,899	320,629	.....	.....5,168	.....	.....5,168	.....	.....327,263	.....	.....	.....0	10,499	06/26/2035	1FM.....
	05532C	AN	9		09/26/2012	MBS Paydown 0.375739752.....		413,813	413,813	388,985	384,220	.....	.....23,084	.....	.....23,084	.....	.....413,813	.....	.....	.....0	18,689	11/26/2036	1FM.....
	05532C	AN	9		08/26/2012	MBS Paydown 0.38864239.....		100,727	100,727	94,684	93,524	.....	.....859	.....	.....859	.....	.....100,727	.....	.....	.....0	4,043	11/26/2036	1FM.....
	05532C	AN	9		07/26/2012	MBS Paydown 0.391783054.....		212,606	212,606	199,849	197,401	.....	.....1,454	.....	.....1,454	.....	.....212,606	.....	.....	.....0	7,466	11/26/2036	1FM.....
	05532C	AN	9		06/26/2012	Prior Period Adjustment.....						.....	.....(475)	.....	.....(475)	.....				.....0	527	11/26/2036	1FM.....
	05532E	AG	0		09/27/2012	MBS Paydown 0.450365345.....		294,038	294,038	288,850	288,962	.....	.....2,354	.....	.....2,354	.....	.....294,038	.....	.....	.....0	11,576	06/27/2037	1FM.....
	05532E	AG	0		08/27/2012	MBS Paydown 0.464165402.....		182,364	182,364	177,349	177,430	.....	.....544	.....	.....544	.....	.....182,364	.....	.....	.....0	7,295	06/27/2037	1FM.....
	05532E	AG	0		07/27/2012	MBS Paydown 0.47412682.....		224,438	224,438	218,266	218,366	.....	.....1,662	.....	.....1,662	.....	.....224,438	.....	.....	.....0	7,855	06/27/2037	1FM.....
	05532E	AS	4		09/26/2012	MBS Paydown 0.394911749.....		149,042	149,042	144,757	145,557	.....	.....975	.....	.....975	.....	.....149,042	.....	.....	.....0	6,707	06/26/2037	1FM.....
	05532E	AS	4		08/26/2012	MBS Paydown 0.405954328.....		162,282	162,282	157,617	158,488	.....	.....1,333	.....	.....1,333	.....	.....162,282	.....	.....	.....0	6,491	06/26/2037	1FM.....
	05532E	AS	4		07/26/2012	MBS Paydown 0.417977925.....		146,974	146,974	142,748	143,537	.....	.....722	.....	.....722	.....	.....146,974	.....	.....	.....0	5,144	06/26/2037	1FM.....
	05532E	BB	0		09/26/2012	MBS Paydown 0.787617892.....		193,959	193,959	191,049	191,391	.....	.....1,468	.....	.....1,468	.....	.....193,959	.....	.....	.....0	8,001	03/26/2036	1FM.....
	05532E	BB	0		08/26/2012	MBS Paydown 0.811294502.....		70,532	70,532	69,474	69,598	.....	.....193	.....	.....193	.....	.....70,532	.....	.....	.....0	2,586	03/26/2036	1FM.....
	05532E	BB	0		07/26/2012	MBS Paydown 0.819904332.....		75,931	75,931	74,792	74,925	.....	.....234	.....	.....234	.....	.....75,931	.....	.....	.....0	2,436	03/26/2036	1FM.....
	05532E	CE	3		09/26/2012	Pass-Through Loss.....			3,711	984		.....	.....55	.....	.....55	.....				.....0	167	06/26/2037	1FM.....
	05532E	CP	8		09/26/2012	MBS Paydown 0.323244385.....		180,215	180,215	174,696	176,558	.....	.....1,405	.....	.....1,405	.....	.....180,215	.....	.....	.....0	8,112	03/26/2037	1FM.....
	05532E	CP	8		08/26/2012	MBS Paydown 0.339462429.....		130,946	130,946	126,936	128,289	.....	.....803	.....	.....803	.....	.....130,946	.....	.....	.....0	5,240	03/26/2037	1FM.....
	05532E	CP	8		07/26/2012	MBS Paydown 0.351246609.....		44,930	44,930	43,554	44,018	.....	.....230	.....	.....230	.....	.....44,930	.....	.....	.....0	1,573	03/26/2037	1FM.....
	05532K	AP	6		09/26/2012	MBS Paydown 0.154789472.....		1,000	1,000	971	976	.....	.....7	.....	.....7	.....	.....1,000	.....	.....	.....0	39	07/26/2037	1FM.....
	05532K	AP	6		08/26/2012	MBS Paydown 0.158038397.....		2,296	2,296	2,230	2,240	.....	.....13	.....	.....13	.....	.....2,296	.....	.....	.....0	80	07/26/2037	1FM.....
	05532K	AP	6		07/26/2012	MBS Paydown 0.165498799.....		1,573	1,573	1,528	1,535	.....	.....7	.....	.....7	.....	.....1,573	.....	.....	.....0	48	07/26/2037	1FM.....
	05532L	AL	3		09/26/2012	MBS Paydown 0.414324314.....		62,333	62,333	61,866	61,959	.....	.....65	.....	.....65	.....	.....62,333	.....	.....	.....0	2,493	12/26/2036	1FM.....
	05532L	AL	3		08/26/2012	MBS Paydown 0.418184421.....		63,636	63,636	63,158	63,253	.....	.....74	.....	.....74	.....	.....63,636	.....	.....	.....0	2,545	12/26/2036	1FM.....
	05532L	AL	3		07/26/2012	MBS Paydown 0.422125194.....		462,504	462,504	459,035	459,726	.....	.....2,560	.....	.....2,560	.....	.....462,504	.....	.....	.....0	16,188	12/26/2036	1FM.....
	05532L	AL	3		06/26/2012	Prior Period Adjustment.....						.....	.....(697)	.....	.....(697)	.....				.....0	.....	12/26/2036	1FM.....
	05533C	MC	9		07/26/2012	MBS Paydown 0.964309606.....		2,205	2,205	1,984	1,990	.....	.....34	.....	.....34	.....	.....2,205	.....	.....	.....0	68	11/26/2035	1AM.....
	05533C	MC	9		09/26/2012	MBS Paydown 0.962901049.....		2,018	2,018	1,817	1,822	.....	.....41	.....	.....41	.....	.....2,018	.....	.....	.....0	80	11/26/2035	1AM.....
	05533C	MC	9		08/26/2012	MBS Paydown 0.963592735.....		2,092	2,092	1,883	1,888	.....	.....36	.....	.....36	.....	.....2,092	.....	.....	.....0	74	11/26/2035	1AM.....
	05533F	AK	7		09/26/2012	MBS Paydown 0.818341207.....		233,309	233,309	231,559	232,690	.....	.....(581)	.....	.....(581)	.....	.....233,309	.....	.....	.....0	10,799	12/26/2035	1Z.....
	05533F	AK	7		08/26/2012	MBS Paydown 0.835921585.....		95,050	95,050	94,337	94,798	.....	.....(136)	.....	.....(136)	.....	.....95,050	.....	.....	.....0	3,960	12/26/2035	1Z.....
	05533F	AK	7		07/26/2012	MBS Paydown 0.843083814.....		193,140	193,140	191,691	192,627	.....	.....(280)	.....	.....(280)	.....	.....193,140	.....	.....	.....0	7,157	12/26/2035	1Z.....
	05533F	LR	0		08/26/2012	MBS Paydown 0.842842308.....		207,048	207,048	198,766	198,770	.....	.....(222)	.....	.....(222)	.....	.....207,048	.....	.....	.....0	3,999	02/26/2036	1FE.....
	05533F	LR	0		09/26/2012	MBS Paydown 0.798969033.....		888,609	888,609	853,065	853,082	.....	.....40,482	.....	.....40,482	.....	.....888,609	.....	.....	.....0	19,341	02/26/2036	1FE.....
	05533F	LR	0		07/26/2012	MBS Paydown 0.853064889.....		156,579	156,579	150,316	150,319	.....	.....(93)	.....	.....(93)	.....	.....156,579	.....	.....	.....0	2,642	02/26/2036	1FE.....
	05533G	CN	7		09/26/2012	MBS Paydown 0.810211565.....		88,573	88,573	83,923	207,377	.....	.....2,138	.....	.....2,138	.....	.....88,573	.....	.....	.....0	3,546	10/26/2035	1FM.....
	05533G	CN	7		08/26/2012	MBS Paydown 0.832287914.....		71,586	71,586	67,827	67,876	.....	.....681	.....	.....681	.....	.....71,586	.....	.....	.....0	2,866	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 F o r e i g 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 Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	07/26/2012	MBS Paydown 0.839513684.....				71,523	71,523	67,768	67,817		621		621		71,523			0	2,505	10/26/2035	1FM.....
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	09/26/2012	Pass-Through Loss.....					130,137	123,305					0					0	5,210	10/26/2035	1FM.....
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....	09/26/2012	MBS Paydown 0.909728989.....				48,790	48,790	37,568	37,568		855		855		48,790			0	804	11/26/2035	1Z.....
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....	08/26/2012	MBS Paydown 0.914332709.....				48,624	48,624	37,440	37,440		876		876		48,624			0	686	11/26/2035	1Z.....
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....	07/26/2012	MBS Paydown 0.918920699.....				48,337	48,337	37,220	37,220		832		832		48,337			0	568	11/26/2035	1Z.....
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....	07/26/2012	MBS Paydown 0.957230156.....				162,933	162,933	143,381	143,381		1,014		1,014		162,933			0	2,101	01/26/2036	1Z.....
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....	09/26/2012	MBS Paydown 0.928245689.....				158,626	158,626	139,591	139,591		1,474		1,474		158,626			0	2,729	01/26/2036	1Z.....
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....	08/26/2012	MBS Paydown 0.937526433.....				336,776	336,776	296,363	296,363		21,457		21,457		336,776			0	5,073	01/26/2036	1Z.....
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	08/25/2012	MBS Paydown 0.157751452.....				44,909	44,909	43,304	43,875		769		769		44,909			0	2,097	12/25/2035	1FM.....
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	07/25/2012	MBS Paydown 0.162326543.....				9,022	9,022	8,699	8,814		85		85		9,022			0	369	12/25/2035	1FM.....
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	09/26/2012	MBS Paydown 0.817260709.....				297,044	297,044	297,973	297,635		(475)		(475)		297,044			0	12,347	03/26/2037	1FM.....
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	08/26/2012	MBS Paydown 0.831948423.....				387,797	387,797	389,009	388,568		(543)		(543)		387,797			0	14,344	03/26/2037	1FM.....
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	07/26/2012	MBS Paydown 0.851123526.....				289,766	289,766	290,672	290,342		(355)		(355)		289,766			0	9,383	03/26/2037	1FM.....
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47.....	09/26/2012	MBS Paydown 0.791619792.....				942,287	942,287	877,505	878,122		48,848		48,848		942,287			0	24,352	01/26/2047	1FM.....
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47.....	08/26/2012	MBS Paydown 0.846859996.....				79,980	79,980	74,482	74,534		1,088		1,088		79,980			0	1,871	01/26/2047	1FM.....
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47.....	07/26/2012	MBS Paydown 0.851548716.....				103,671	103,671	96,543	96,611		1,258		1,258		103,671			0	2,175	01/26/2047	1FM.....
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....	09/26/2012	MBS Paydown 0.928966375.....				288,467	288,467	268,275	268,275		1,638		1,638		288,467			0	3,255	05/26/2036	1Z.....
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....	08/26/2012	MBS Paydown 0.942776572.....				297,726	297,726	276,886	276,886		1,721		1,721		297,726			0	2,689	05/26/2036	1Z.....
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....	07/26/2012	MBS Paydown 0.957030035.....				441,528	441,528	410,621	410,621		10,322		10,322		441,528			0	2,992	05/26/2036	1Z.....
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....	07/26/2012	MBS Paydown 0.966750593.....				125,789	125,789	110,694	110,694		166		166		125,789			0	892	11/26/2035	1Z.....
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....	09/26/2012	MBS Paydown 0.944347838.....				343,947	343,947	302,673	302,673		59,148		59,148		343,947			0	4,067	11/26/2035	1Z.....
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....	08/26/2012	MBS Paydown 0.95956538.....				162,400	162,400	142,912	142,912		380		380		162,400			0	1,536	11/26/2035	1Z.....
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....	09/20/2012	MBS Paydown 0.98935399.....				219,883	219,883	181,678	181,678		29,715		29,715		219,883			0	76	11/20/2036	1Z.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....	08/25/2012	MBS Paydown 0.53084752.....				1,215	1,215	856	856		(5)		(5)		1,215			0	24	03/25/2036	1Z.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....	07/25/2012	MBS Paydown 0.53088845.....				67,443	67,443	47,547	47,547		8,234		8,234		67,443			0	1,010	03/25/2036	1Z.....
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....	09/25/2012	MBS Paydown 0.19395704.....				323,753	323,753	235,935	235,935		38,898		38,898		323,753			0	1,824	05/25/2035	1AM.....
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....	08/25/2012	MBS Paydown 0.20043209.....				400,183	400,183	291,633	291,633		63,076		63,076		400,183			0	2,009	05/25/2035	1AM.....
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....	07/25/2012	MBS Paydown 0.20843574.....				382,437	382,437	278,701	278,701		55,628		55,628		382,437			0	1,682	05/25/2035	1AM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	09/25/2012	MBS Paydown 0.34847812.....				134,921	134,921	95,264	92,105		13,206		13,206		134,921			0	403	05/25/2035	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	08/25/2012	MBS Paydown 0.35371188.....				166,773	166,773	117,754	113,848		22,775		22,775		166,773			0	410	05/25/2035	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	07/25/2012	MBS Paydown 0.3601812.....				159,377	159,377	112,532	108,800		17,608		17,608		159,377			0	306	05/25/2035	1FM.....
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....	09/25/2012	MBS Paydown 0.1710273.....				28,880	28,880	25,667	25,670		(122)		(122)		28,880			0	663	04/25/2034	1FM.....
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....	08/25/2012	MBS Paydown 0.17332761.....				84,144	84,144	74,783	74,789		7,694		7,694		84,144			0	1,713	04/25/2034	1FM.....
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....	07/25/2012	MBS Paydown 0.18002961.....				50,979	50,979	45,308	45,311		2,347		2,347		50,979			0	905	04/25/2034	1FM.....
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....	09/25/2012	MBS Paydown 0.46858626.....				8,395	8,395	8,573	8,659		(696)		(696)		8,395			0	346	06/25/2033	2FM.....
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....	08/25/2012	MBS Paydown 0.47852104.....				3,892	3,892	3,975	4,014		(7)		(7)		3,892			0	143	06/25/2033	2FM.....

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

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

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05948X	HA	2		07/25/2012	MBS Paydown 0.48312705.....		10,625	10,625	10,851	10,959		(888)		(888)		10,625			0	341	06/25/2033	2FM.....
05948X	HH	7		09/25/2012	MBS Paydown 0.14493455.....		8,319	8,319	8,403	8,342	.....	.....(1,123)	.....	.....(1,123)	.....	.....8,319	.....	.....	.....0	343	06/25/2033	1FM.....
05948X	HH	7		08/25/2012	MBS Paydown 0.15397404.....		3,857	3,857	3,896	3,867	.....	.....(13)	.....	.....(13)	.....	.....3,857	.....	.....	.....0	141	06/25/2033	1FM.....
05948X	HH	7		07/25/2012	MBS Paydown 0.15816496.....		10,529	10,529	10,635	10,558	.....	.....(1,396)	.....	.....(1,396)	.....	.....10,529	.....	.....	.....0	338	06/25/2033	1FM.....
05948X	WD	9		09/25/2012	MBS Paydown 0.58998365.....		9,953	9,953	10,020	9,997	.....	.....3	.....	.....3	.....	.....9,953	.....	.....	.....0	411	11/25/2033	1FM.....
05948X	WD	9		08/25/2012	MBS Paydown 0.5910895.....		67,420	67,420	67,873	67,717	.....	.....(427)	.....	.....(427)	.....	.....67,420	.....	.....	.....0	2,472	11/25/2033	1FM.....
05948X	WD	9		07/25/2012	MBS Paydown 0.59858065.....		188,783	188,783	190,051	189,614	.....	.....(1,363)	.....	.....(1,363)	.....	.....188,783	.....	.....	.....0	6,057	11/25/2033	1FM.....
05949C	KS	4		09/25/2012	MBS Paydown 0.04470592.....		22,961	22,961	20,292	22,245	.....	.....767	.....	.....767	.....	.....22,961	.....	.....	.....0	480	11/25/2035	1FM.....
05949C	KS	4		08/25/2012	MBS Paydown 0.04899765.....		35,379	35,379	31,267	34,277	.....	.....1,183	.....	.....1,183	.....	.....35,379	.....	.....	.....0	657	11/25/2035	1FM.....
05949C	KS	4		07/25/2012	MBS Paydown 0.05561063.....		66,203	66,203	58,507	64,139	.....	.....2,213	.....	.....2,213	.....	.....66,203	.....	.....	.....0	1,074	11/25/2035	1FM.....
05949C	KS	4		06/25/2012	Prior Period Adjustment.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	11/25/2035	1FM.....
05949T	AX	7		09/01/2012	Transfer to Hannover.....		1,846,876	2,000,000	1,846,876	1,846,876	.....	.....	.....	.....0	.....	.....1,846,876	.....	.....	.....0	9,583	01/25/2036	2FM.....
05950T	AC	9		09/20/2012	MBS Paydown 0.29331986.....		66,370	66,370	55,087	50,390	.....	.....7,766	.....	.....7,766	.....	.....66,370	.....	.....	.....0	1,418	11/20/2046	1FM.....
05950T	AC	9		08/20/2012	MBS Paydown 0.29704378.....		15,493	15,493	12,859	11,763	.....	.....(45)	.....	.....(45)	.....	.....15,493	.....	.....	.....0	294	11/20/2046	1FM.....
05950T	AC	9		07/20/2012	MBS Paydown 0.29791305.....		25,335	25,335	21,028	19,235	.....	.....(54)	.....	.....(54)	.....	.....25,335	.....	.....	.....0	420	11/20/2046	1FM.....
059513	AC	5		09/10/2012	MBS Paydown 0.978670763.....		53,245	53,245	50,370	51,898	.....	.....1,259	.....	.....1,259	.....	.....53,245	.....	.....	.....0	2,356	02/10/2051	1FM.....
059513	AC	5		08/10/2012	MBS Paydown 0.985326367.....		17,029	17,029	16,110	16,598	.....	.....403	.....	.....403	.....	.....17,029	.....	.....	.....0	668	02/10/2051	1FM.....
059513	AC	5		07/10/2012	MBS Paydown 0.987454994.....		100,360	100,360	94,942	97,822	.....	.....2,119	.....	.....2,119	.....	.....100,360	.....	.....	.....0	3,439	02/10/2051	1FM.....
05951F	AB	0		09/25/2012	MBS Paydown 0.15898655.....		1,806	1,806	1,716	2,474	.....	.....(5)	.....	.....(5)	.....	.....1,806	.....	.....	.....0	79	01/25/2037	1FM.....
05951F	AB	0		08/25/2012	MBS Paydown 0.16069648.....		2,013	2,013	1,913	2,322	.....	.....(4)	.....	.....(4)	.....	.....2,013	.....	.....	.....0	78	01/25/2037	1FM.....
05951F	AB	0		07/25/2012	MBS Paydown 0.16230122.....		2,990	2,990	2,840	2,500	.....	.....(5)	.....	.....(5)	.....	.....2,990	.....	.....	.....0	102	01/25/2037	1FM.....
05951F	AB	0		07/25/2012	Pass-Through Loss.....		.....	.....466	443	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	16	01/25/2037	1FM.....
05951F	AB	0		08/25/2012	Pass-Through Loss.....		.....	.....1,196	1,136	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	47	01/25/2037	1FM.....
05951F	AB	0		09/25/2012	Pass-Through Loss.....		.....	.....1,614	1,533	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	71	01/25/2037	1FM.....
05951U	AC	5		09/25/2012	MBS Paydown 0.0162817.....		806	806	766	737	.....	.....(3)	.....	.....(3)	.....	.....806	.....	.....	.....0	35	10/25/2036	3FM.....
05951U	AC	5		08/25/2012	MBS Paydown 0.01644227.....		13,539	13,539	12,862	10,455	.....	.....(40)	.....	.....(40)	.....	.....13,539	.....	.....	.....0	523	10/25/2036	3FM.....
05951U	AC	5		07/25/2012	MBS Paydown 0.01872044.....		614	614	584	470	.....	.....(2)	.....	.....(2)	.....	.....614	.....	.....	.....0	21	10/25/2036	3FM.....
05951U	AC	5		08/25/2012	Pass-Through Loss.....		.....	.....130	123	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	5	10/25/2036	3FM.....
05951U	AC	5		09/25/2012	Pass-Through Loss.....		.....	.....157	150	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	7	10/25/2036	3FM.....
05952X	AL	8		07/26/2012	Pass-Through Loss.....		.....	.....6,339	4,572	.....	.....	.....	.....	.....91	.....	.....91	.....	.....	.....0	203	03/26/2037	1FM.....
05952X	AL	8		08/26/2012	Pass-Through Loss.....		.....	.....7,879	5,683	.....	.....	.....	.....	.....133	.....	.....133	.....	.....	.....0	289	03/26/2037	1FM.....
05952X	AL	8		06/26/2012	Prior Period Adjustment.....		.....	.....	.....	.....	.....	.....	.....	.....168	.....	.....168	.....	.....	.....0	.....	03/26/2037	1FM.....
05953Y	AH	4		09/25/2012	MBS Paydown 0.18680539.....		15,565	15,565	13,620	15,591	.....	.....(228)	.....	.....(228)	.....	.....15,565	.....	.....	.....0	674	05/25/2037	1FM.....
05953Y	AH	4		07/25/2012	MBS Paydown 0.19274218.....		14,681	14,681	12,846	11,740	.....	.....(172)	.....	.....(172)	.....	.....14,681	.....	.....	.....0	494	05/25/2037	1FM.....
05953Y	AH	4		08/25/2012	MBS Paydown 0.18938603.....		17,957	17,957	15,712	20,277		(297)		(297)		17,957			0	691	05/25/2037	1FM.....
05953Y	AH	4		07/25/2012	Pass-Through Loss.....			864	756					0					0	29	05/25/2037	1FM.....

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

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

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05953Y	AH	4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	08/25/2012	Pass-Through Loss.....			8,892	7,781					0					0	342	05/25/2037	1FM.....
05953Y	AH	4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	09/25/2012	Pass-Through Loss.....			5,080	4,445					0					0	220	05/25/2037	1FM.....
05954D	AL	0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	09/20/2012	MBS Paydown 0.54054549.....		285	285	248	208		(1)		(1)	285			0	12	09/20/2037	1FM.....	
05954D	AL	0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	08/20/2012	MBS Paydown 0.5406643.....		9,687	9,687	8,428	19,525		(2,826)		(2,826)	9,687			0	359	09/20/2037	1FM.....	
05954D	AL	0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	07/20/2012	MBS Paydown 0.55179931.....		8,152	8,152	7,092	17,775		(3,621)		(3,621)	8,152			0	265	09/20/2037	1FM.....	
05954D	AL	0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	07/20/2012	Pass-Through Loss.....			16,176	14,073					0					0	526	09/20/2037	1FM.....
05954D	AL	0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	08/20/2012	Pass-Through Loss.....			17,037	14,822					0					0	631	09/20/2037	1FM.....
05955D	AA	3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	09/26/2012	MBS Paydown 0.323487942.....		300,985	300,985	300,985	300,729		(498)		(498)	300,985			0	13,544	09/26/2037	1FM.....	
05955D	AA	3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	08/26/2012	MBS Paydown 0.346101373.....		200,853	200,853	200,853	200,682		(308)		(308)	200,853			0	8,034	09/26/2037	1FM.....	
05955D	AA	3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	07/26/2012	MBS Paydown 0.361191719.....		152,426	152,426	152,426	152,297		(209)		(209)	152,426			0	5,335	09/26/2037	1FM.....	
05955D	AF	2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	07/26/2012	MBS Paydown 0.449443449.....		16,488	16,488	15,004	15,387		726		726	16,488			0	218	01/26/2037	1FM.....	
05955D	AF	2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	09/26/2012	MBS Paydown 0.426317973.....		10,569	10,569	9,617	9,863		198		198	10,569			0	181	01/26/2037	1FM.....	
05955D	AF	2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	08/26/2012	MBS Paydown 0.437996049.....		10,360	10,360	9,428	9,668		167		167	10,360			0	157	01/26/2037	1FM.....	
05955Q	AA	4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....	09/26/2012	MBS Paydown 0.902798845.....		575,640	575,640	546,858	552,123		17,187		17,187	575,640			0	25,886	08/26/2037	1FM.....	
05955Q	AA	4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....	08/26/2012	MBS Paydown 0.924053512.....		347,031	347,031	329,680	332,854		8,300		8,300	347,031			0	13,871	08/26/2037	1FM.....	
05955Q	AA	4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....	07/26/2012	MBS Paydown 0.936867139.....		321,687	321,687	305,603	308,545		7,214		7,214	321,687			0	11,250	08/26/2037	1FM.....	
05955Q	AC	0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....	09/26/2012	MBS Paydown 0.822994724.....		749,837	749,837	735,778	739,585		4,395		4,395	749,837			0	33,734	10/26/2036	1FM.....	
05955Q	AC	0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....	08/26/2012	MBS Paydown 0.844161619.....		1,450,998	1,450,998	1,423,792	1,431,159		10,991		10,991	1,450,998			0	58,026	10/26/2036	1FM.....	
05955Q	AC	0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....	07/26/2012	MBS Paydown 0.885121331.....		1,031,148	1,031,148	1,011,814	1,017,050		10,012		10,012	1,031,148			0	36,084	10/26/2036	1FM.....	
05956K	AA	6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....	09/15/2012	MBS Paydown 0.925670374.....		117,455	117,455	107,230	107,230		2,891		2,891	117,455			0	1,795	11/15/2015	1Z.....	
05956K	AA	6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....	08/15/2012	MBS Paydown 0.929026225.....		116,758	116,758	106,594	106,594		2,539		2,539	116,758			0	1,585	11/15/2015	1Z.....	
05956K	AA	6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....	07/15/2012	MBS Paydown 0.932362177.....		116,066	116,066	105,962	105,962		2,194		2,194	116,066			0	1,376	11/15/2015	1Z.....	
05990H	AA	1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....	08/26/2012	MBS Paydown 0.979751709.....		123,359	123,359	123,822	123,303		(48)		(48)	123,359			0	4,933	08/26/2037	1FM.....	
05990H	AA	1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....	09/26/2012	MBS Paydown 0.963200891.....		331,016	331,016	332,258	330,865		(1,065)		(1,065)	331,016			0	14,893	08/26/2037	1FM.....	
05990H	AA	1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....	07/26/2012	MBS Paydown 0.985919682.....		32,060	32,060	32,180	32,045		(11)		(11)	32,060			0	1,122	08/26/2037	1FM.....	
05990H	AH	6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	09/26/2012	Pass-Through Loss.....			6,049	3,476			29		29				0	272	08/26/2037	1FM.....	
05990H	AT	0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	07/26/2012	Pass-Through Loss.....			6,453	4,679					0				0	235	08/26/2036	1FM.....	
05990H	AT	0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	08/26/2012	Pass-Through Loss.....			20,830	15,102					0	(0)			0	868	08/26/2036	1FM.....	
05990H	AT	0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	09/26/2012	Pass-Through Loss.....			34,766	25,205					0				0	1,630	08/26/2036	1FM.....	
05990H	AT	0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	06/26/2012	Prior Period Adjustment.....									0				0	620	08/26/2036	1FM.....	
060505	AU	8	BANK OF AMERICA 5.125 11/15/2014.....	09/01/2012	Transfer to Hannover.....		2,125,680	2,000,000	2,125,680	2,125,526		(154)		(154)	2,125,526		154	154	154	30,181	11/15/2014	1FE.....
06739G	AR	0	BARCLAYS BK PLC 5.125 01/08/20.....	09/20/2012	Cash Tender 112.148.....		15,138,310	15,000,000	15,104,230	15,101,522		36,788		36,788	15,138,309			0	922,500	01/08/2020	1FE.....	
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		1		1	23,524			0	967	02/28/2041	1FM.....	
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	09/28/2012	MBS Paydown 0.43529833.....		35,286	35,286	35,286	35,249		1		1	35,286			0	1,451	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		1		1	16,691			0	610	02/28/2041	1FM.....	
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	08/28/2012	MBS Paydown 0.44706041.....		25,036	25,036	25,036	25,010		2		2	25,036			0	915	02/28/2041	1FM.....	

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											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

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07325N	CQ	3		07/28/2012	MBS Paydown 0.45540583.....		29,083	29,083	29,083	29,053		3		3		29,083			0	1,029	02/28/2041	1FM.....
07325N	CQ	3		07/28/2012	MBS Paydown 0.45540583.....		19,389	19,389	19,389	19,368	.....	.....2	.....	.....2	.....	.....19,389	.....	.....	.....0	620	02/28/2041	1FM.....
073870	AG	2		09/25/2012	MBS Paydown 0.54878806.....		895	895	533	680	.....	.....21	.....	.....21	.....	.....895	.....	.....	.....0	20	04/25/2037	1FM.....
073870	AG	2		08/25/2012	MBS Paydown 0.55109756.....		4,166	4,166	2,479	3,242	.....	.....1,292	.....	.....1,292	.....	.....4,166	.....	.....	.....0	83	04/25/2037	1FM.....
073870	AG	2		07/25/2012	MBS Paydown 0.56211256.....		4,285	4,285	2,550	4,030	.....	.....1,296	.....	.....1,296	.....	.....4,285	.....	.....	.....0	76	04/25/2037	1FM.....
073870	AG	2		07/25/2012	Pass-Through Loss.....		.....	.....6,051	3,600	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	107	04/25/2037	1FM.....
073870	AG	2		08/25/2012	Pass-Through Loss.....		.....	.....4,150	2,469	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	83	04/25/2037	1FM.....
073870	AG	2		09/25/2012	Pass-Through Loss.....		.....	.....849	505	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	19	04/25/2037	1FM.....
073871	AX	3		08/25/2012	MBS Paydown 0.05910043.....		6,118	6,118	5,322	5,421	.....	.....82	.....	.....82	.....	.....6,118	.....	.....	.....0	116	08/25/2036	1FM.....
073871	AX	3		09/25/2012	MBS Paydown 0.05418543.....		4,613	4,613	4,014	4,148	.....	.....63	.....	.....63	.....	.....4,613	.....	.....	.....0	99	08/25/2036	1FM.....
073871	AX	3		07/25/2012	MBS Paydown 0.06552302.....		9,545	9,545	8,304	8,697	.....	.....131	.....	.....131	.....	.....9,545	.....	.....	.....0	158	08/25/2036	1FM.....
073871	AX	3		07/25/2012	Pass-Through Loss.....		.....	.....760	661	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	13	08/25/2036	1FM.....
073871	AX	3		08/25/2012	Pass-Through Loss.....		.....	.....305	265	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	6	08/25/2036	1FM.....
073871	AX	3		09/25/2012	Pass-Through Loss.....		.....	.....302	262	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	6	08/25/2036	1FM.....
073879	GN	2		07/25/2012	MBS Paydown 0.22989077.....		45,486	45,486	34,001	33,977	.....	.....1,302	.....	.....1,302	.....	.....45,486	.....	.....	.....0	174	10/25/2034	1AM.....
073879	GN	2		09/25/2012	MBS Paydown 0.22308129.....		79,849	79,849	59,687	59,646	.....	.....11,088	.....	.....11,088	.....	.....79,849	.....	.....	.....0	390	10/25/2034	1AM.....
073879	GN	2		08/25/2012	MBS Paydown 0.22840455.....		22,293	22,293	16,664	16,653	.....	.....595	.....	.....595	.....	.....22,293	.....	.....	.....0	97	10/25/2034	1AM.....
07388R	AC	1		09/11/2012	MBS Paydown 0.555526225.....		102,298	102,298	100,502	101,794	.....	.....429	.....	.....429	.....	.....102,298	.....	.....	.....0	3,168	02/11/2044	1FM.....
07388R	AC	1		08/11/2012	MBS Paydown 0.568313479.....		1,430,747	1,430,747	1,390,954	1,415,061	.....	.....14,440	.....	.....14,440	.....	.....1,430,747	.....	.....	.....0	50,639	02/11/2044	1FM.....
07388R	AC	1		09/01/2012	Transfer to Hannover.....		1,151,293	1,136,627	1,151,630	1,151,630	.....	.....(368)	.....	.....(368)	.....	.....1,151,263	.....	.....30	30	5,029	02/11/2044	1FM.....
07401U	AA	1		09/25/2012	MBS Paydown 0.010413501.....		39,758	39,758	27,433	27,523	.....	.....20,528	.....	.....20,528	.....	.....39,758	.....	.....	.....0	143	12/25/2036	1FM.....
07401U	AA	1		08/25/2012	MBS Paydown 0.017039905.....		38,150	38,150	26,323	26,409	.....	.....14,845	.....	.....14,845	.....	.....38,150	.....	.....	.....0	122	12/25/2036	1FM.....
07401U	AA	1		07/25/2012	MBS Paydown 0.023398166.....		34,723	34,723	23,959	24,037	.....	.....9,903	.....	.....9,903	.....	.....34,723	.....	.....	.....0	97	12/25/2036	1FM.....
092019	AA	6		07/07/2012	MBS Paydown 0.886742269.....		4,020,649	4,020,649	3,751,769	3,760,898	.....	.....77,191	.....	.....77,191	.....	.....4,020,649	.....	.....	.....0	22,730	01/07/2018	1FE.....
09247X	AE	1		09/01/2012	Transfer to Hannover.....		2,328,080	2,000,000	2,328,081	2,327,967	.....	.....(114)	.....	.....(114)	.....	.....2,327,967	.....	.....113	113	22,500	12/10/2019	1FE.....
09774X	AU	6		09/15/2012	MBS Paydown 0.294131322.....		2,740	2,740	2,626	2,626	.....	.....	.....	.....0	.....	.....2,740	.....	.....	.....0	14	01/15/2018	1AM.....
09774X	BF	8		09/15/2012	MBS Paydown 0.55170955.....		9,147	9,147	9,147	721	.....	.....	.....	.....0	.....	.....9,147	.....	.....	.....0	510	12/15/2029	6FE.....
09774X	BF	8		08/15/2012	MBS Paydown 0.553538879.....		8,508	8,508	8,508	670	.....	.....	.....	.....0	.....	.....8,508	.....	.....	.....0	422	12/15/2029	6FE.....
09774X	BF	8		07/15/2012	MBS Paydown 0.555240431.....		8,937	8,937	8,937	704	.....	.....	.....	.....0	.....	.....8,937	.....	.....	.....0	388	12/15/2029	6FE.....
10138M	AB	1		09/01/2012	Transfer to Hannover.....		1,008,366	1,000,000	1,008,366	1,008,252	.....	.....(113)	.....	.....(113)	.....	.....1,008,252	.....	.....114	114	13,618	11/15/2012	1FE.....
101400	ZZ	5		09/14/2012	Paydown 100.0.....		36,036	36,036	31,192	31,192	.....	.....4,844	.....	.....4,844	.....	.....36,036	.....	.....	.....0	115	12/17/2015	3FE.....
12189P	AD	4		07/02/2012	Sinking Fund Redemption 100.0.....		135	135	124	125	.....	.....(2)	.....	.....(2)	.....	.....135	.....	.....	.....0	8	07/02/2018	1FE.....
12189P	AE	2		07/02/2012	Sinking Fund Redemption 100.0.....		1,907	1,907	2,112	1,995	.....	.....(25)	.....	.....(25)	.....	.....1,907	.....	.....	.....0	137	01/02/2020	1FE.....
12189P	AJ	1		07/15/2012	Sinking Fund Redemption 100.0.....		11,280	11,280	13,286	12,278	.....	.....(114)	.....	.....(114)	.....	.....11,280	.....	.....	.....0	759	07/15/2022	1FE.....
12189P	AL	6		07/15/2012	Sinking Fund Redemption 100.0.....		30,201	30,201	30,201	30,208		1		1		30,201			0	1,795	01/15/2022	1FE.....

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

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

QE05.15

125634	AE	5		08/18/2012	MBS Paydown 0.982173946.....		38,171	38,171	38,166	38,166	.....	.....0	.....	.....0	.....	.....38,171	.....	.....	.....0	268	06/18/2027	1FE.....
125634	AE	5		07/18/2012	MBS Paydown 0.991716654.....		33,133	33,133	33,129	33,129	.....	.....0	.....	.....0	.....	.....33,133	.....	.....	.....0	105	06/18/2027	1FE.....
12566U	AN	4		09/25/2012	MBS Paydown 0.41327159.....		4,612	4,612	3,092	4,342	.....	.....	.....	.....0	.....	.....4,612	.....	.....	.....0	177	02/25/2037	1FM.....
12566U	AN	4		08/25/2012	MBS Paydown 0.419747681.....		1,920	1,920	1,287	2,723	.....	.....	.....	.....0	.....	.....1,920	.....	.....	.....0	64	02/25/2037	1FM.....
12566U	AN	4		07/25/2012	MBS Paydown 0.42380874.....		2,815	2,815	1,887	2,739	.....	.....	.....	.....0	.....	.....2,815	.....	.....	.....0	81	02/25/2037	1FM.....
12566U	AN	4		07/25/2012	Pass-Through Loss.....		.....	.....1,270	852	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	37	02/25/2037	1FM.....
12566U	AN	4		08/25/2012	Pass-Through Loss.....		.....	.....2,141	1,435	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	72	02/25/2037	1FM.....
12566U	AN	4		09/25/2012	Pass-Through Loss.....		.....	.....1,864	1,250	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	71	02/25/2037	1FM.....
12566U	AN	4		06/25/2012	Prior Period Adjustment.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	33	02/25/2037	1FM.....
12629H	AA	6		09/01/2012	MBS Paydown 0.295193221.....		650,222	650,222	633,967	634,397	.....	.....8,625	.....	.....8,625	.....	.....650,222	.....	.....	.....0	5,389	09/01/2015	1FE.....
126305	B*	1		09/28/2012	Paydown 100.0.....		5,076	5,076	4,936	4,936	.....	.....38	.....	.....38	.....	.....5,076	.....	.....	.....0	54	03/29/2016	2FE.....
126408	GV	9		09/14/2012	WELLS FARGO BROKERAGE.....		5,516,800	5,000,000	4,974,950	4,976,206	.....	.....1,495	.....	.....1,495	.....	.....4,977,702	539,098	539,098	170,000	06/01/2021	2FE.....	
12641P	CF	9		09/26/2012	MBS Paydown 0.106629289.....		22,292	22,292	22,292	22,157	.....	.....75	.....	.....75	.....	.....22,292	.....	.....	.....0	910	04/26/2036	1FM.....
12641P	CF	9		08/26/2012	MBS Paydown 0.119336653.....		15,921	15,921	15,921	15,824	.....	.....45	.....	.....45	.....	.....15,921	.....	.....	.....0	579	04/26/2036	1FM.....
12641P	CF	9		07/26/2012	MBS Paydown 0.128412308.....		7,162	7,162	7,162	7,118	.....	.....17	.....	.....17	.....	.....7,162	.....	.....	.....0	228	04/26/2036	1FM.....
12641P	CL	6		09/26/2012	MBS Paydown 0.328235648.....		299,060	299,060	299,060	298,525	.....	.....148	.....	.....148	.....	.....299,060	.....	.....	.....0	6,196	10/26/2035	1FM.....
12641P	CL	6		08/26/2012	MBS Paydown 0.386193057.....		217,297	217,297	217,297	216,909	.....	.....99	.....	.....99	.....	.....217,297	.....	.....	.....0	3,951	10/26/2035	1FM.....
12641P	CL	6		07/26/2012	MBS Paydown 0.428304929.....		793,542	793,542	793,542	792,123	.....	.....3,505	.....	.....3,505	.....	.....793,542	.....	.....	.....0	12,589	10/26/2035	1FM.....
12641P	CS	1		09/26/2012	MBS Paydown 0.825405816.....		260,927	260,927	260,927	260,444	.....	.....37	.....	.....37	.....	.....260,927	.....	.....	.....0	10,762	01/26/2036	1FM.....
12641P	CS	1		08/26/2012	MBS Paydown 0.842856075.....		423,304	423,304	423,304	422,520	.....	.....(238)	.....	.....(238)	.....	.....423,304	.....	.....	.....0	15,521	01/26/2036	1FM.....
12641P	CS	1		07/26/2012	MBS Paydown 0.871165733.....		561,556	561,556	561,556	560,516	.....	.....(507)	.....	.....(507)	.....	.....561,556	.....	.....	.....0	18,016	01/26/2036	1FM.....
12641Q	AE	2		09/26/2012	MBS Paydown 0.671730771.....		94,879	94,879	94,740	94,562	.....	.....25	.....	.....25	.....	.....94,879	.....	.....	.....0	4,298	07/26/2037	1FM.....
12641Q	AE	2		08/26/2012	MBS Paydown 0.680411229.....		257,282	257,282	256,903	256,421	.....	.....(55)	.....	.....(55)	.....	.....257,282	.....	.....	.....0	10,358	07/26/2037	1FM.....
12641Q	AE	2		07/26/2012	MBS Paydown 0.703949868.....		91,732	91,732	91,598	91,426	.....	.....19	.....	.....19	.....	.....91,732	.....	.....	.....0	3,232	07/26/2037	1FM.....
12641Q	AJ	1		07/26/2012	Pass-Through Loss.....		.....	.....154,779	120,912	.....	.....	.....(1,805)	.....	.....(1,805)	.....	.....(0)	.....	.....	.....0	6,263	07/26/2037	1FM.....
12641Q	AJ	1		08/26/2012	Pass-Through Loss.....		.....	.....184,792	144,357	.....	.....	.....(2,155)	.....	.....(2,155)	.....	.....	.....	.....	.....0	8,407	07/26/2037	1FM.....
12641Q	AJ	1		09/26/2012	Pass-Through Loss.....		.....	.....93,094	72,724	.....	.....	.....(1,086)	.....	.....(1,086)	.....	.....	.....	.....	.....0	4,705	07/26/2037	1FM.....
12641Q	AJ	1		06/26/2012	Prior Period Adjustment.....		.....	.....	.....	.....	.....	.....(4,198)	.....	.....(4,198)	.....	.....	.....	.....	.....0	.....	07/26/2037	1FM.....
12641Q	AN	2		09/26/2012	MBS Paydown 0.978336086.....		246,105	246,105	246,105	245,617	.....	.....(220)	.....	.....(220)	.....	.....246,105	.....	.....	.....0	11,322	11/26/2035	1FM.....
12641Q	AN	2		08/26/2012	MBS Paydown 0.997638416.....		30,110	30,110	30,110	30,051	.....	.....(8)	.....	.....(8)	.....	.....30,110	.....	.....	.....0	1,246	11/26/2035	1FM.....
12641Q	BC	5		09/26/2012	MBS Paydown 0.199907006.....		149,964	149,964	149,571	147,984	.....	.....375	.....	.....375	.....	.....149,964	.....	.....	.....0	7,108	12/26/2036	1FM.....
12641Q	BC	5		08/26/2012	MBS Paydown 0.207843685.....		232,539	232,539	230,692	228,048	.....	.....4,017	.....	.....4,017	.....	.....232,539	.....	.....	.....0	10,598	12/26/2036	1FM.....
12641Q	BC	5		07/25/2012	MBS Paydown 0.221073626.....		106,255	106,255	105,411	104,203	.....	.....199	.....	.....199	.....	.....106,255	.....	.....	.....0	3,870	12/26/2036	1FM.....
12641Q	BQ	4		09/26/2012	MBS Paydown 0.446019265.....		5,403	5,403	4,486	5,159	.....	.....244	.....	.....244	.....	.....5,403	.....	.....	.....0	196	05/26/2036	1FM.....
12641Q	BQ	4		08/26/2012	MBS Paydown 0.448270685.....		4,985	4,985	4,138	4,774	.....	.....211	.....	.....211	.....	.....4,985	.....	.....	.....0	162	05/26/2036	1FM.....
12641Q	BQ	4		07/26/2012	MBS Paydown 0.450347685.....		11,875	11,875	9,858	7,059		4,816		4,816		11,875			0	336	05/26/2036	1FM.....

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

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

QE05.17

126650	BY	5	CVS CORP 5.926 01/10/2034.....	08/10/2012	Sinking Fund Redemption 100.0.....		22,871	22,871	22,871	22,871		(0)		(0)		22,871			0	862	01/10/2034	2AM.....
126650	BY	5	CVS CORP 5.926 01/10/2034.....	09/10/2012	Sinking Fund Redemption 100.0.....		24,900	24,900	25,248	25,248		(1)		(1)		24,900			0	989	01/10/2034	2AM.....
126670	AC	2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	09/25/2012	MBS Paydown 0.33993329.....		6,356	6,356	5,760	5,922		145		145		6,356			0	221	02/25/2036	1FM.....
126670	AC	2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	08/25/2012	MBS Paydown 0.342740828.....		5,479	5,479	4,965	5,105		112		112		5,479			0	169	02/25/2036	1FM.....
126670	AC	2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	07/25/2012	MBS Paydown 0.345160902.....		19,510	19,510	17,681	18,180		336		336		19,510			0	528	02/25/2036	1FM.....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	07/25/2012	Pass-Through Loss.....			7,457	7,457			(12)		(12)					0	232	05/25/2036	1FM.....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	08/25/2012	Pass-Through Loss.....			8,910	8,910			(16)		(16)					0	317	05/25/2036	1FM.....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	09/25/2012	Pass-Through Loss.....			11,663	11,663			(24)		(24)					0	466	05/25/2036	1FM.....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	06/25/2012	Prior Period Adjustment.....							(24)		(24)					0		05/25/2036	1FM.....
126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	09/25/2012	MBS Paydown 0.203613209.....		206,034	206,034	171,652	172,612		24,271		24,271		206,034			0	924	05/25/2036	1FM.....
126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	08/25/2012	MBS Paydown 0.215956495.....		125,999	125,999	104,973	105,560		7,001		7,001		125,999			0	507	05/25/2036	1FM.....
126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	07/25/2012	MBS Paydown 0.223504967.....		187,324	187,324	156,064	156,937		17,656		17,656		187,324			0	652	05/25/2036	1FM.....
126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	07/25/2012	MBS Paydown 0.04872468.....		2,132	2,132	1,588	1,623		65		65		2,132			0	11	11/25/2033	1FM.....
126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	09/25/2012	MBS Paydown 0.046464887.....		9,538	9,538	7,106	7,261		2,322		2,322		9,538			0	62	11/25/2033	1FM.....
126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	08/25/2012	MBS Paydown 0.048372576.....		1,761	1,761	1,312	1,340		59		59		1,761			0	10	11/25/2033	1FM.....
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	09/25/2012	MBS Paydown 0.882629906.....		91,330	91,330	79,571	79,360		2,891		2,891		91,330			0	3,781	04/25/2035	1FM.....
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	08/25/2012	MBS Paydown 0.888514545.....		85,251	85,251	74,275	74,078		2,007		2,007		85,251			0	3,137	04/25/2035	1FM.....
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	07/25/2012	MBS Paydown 0.894007548.....		90,672	90,672	78,998	78,789		2,598		2,598		90,672			0	2,919	04/25/2035	1FM.....
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	09/25/2012	MBS Paydown 0.26366074.....		115,861	115,861	101,813	101,813		2,694		2,694		115,861			0	2,545	04/25/2035	1Z.....
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	08/25/2012	MBS Paydown 0.26728141.....		128,384	128,384	112,817	112,817		4,113		4,113		128,384			0	2,256	04/25/2035	1Z.....
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	07/25/2012	MBS Paydown 0.271293398.....		109,159	109,159	95,923	95,923		1,270		1,270		109,159			0	1,438	04/25/2035	1Z.....
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	09/25/2012	MBS Paydown 0.675264023.....		609,119	609,119	604,839	606,455		1,084		1,084		609,119			0	23,032	04/25/2034	1FM.....
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	08/25/2012	MBS Paydown 0.725459274.....		142,262	142,262	140,597	141,009		161		161		142,262			0	5,152	04/25/2034	1FM.....
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	07/25/2012	MBS Paydown 0.738235364.....		320,693	320,693	316,941	317,869		1,845		1,845		320,693			0	10,157	04/25/2034	1FM.....
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	09/01/2012	Transfer to Hannover.....		755,846	725,459	758,105	758,105		(2,369)		(2,369)		755,736		110	110	3,325	04/25/2034	1FM.....
12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	09/25/2012	MBS Paydown 0.319903624.....		55,299	55,299	55,298	55,193		(0)		(0)		55,299			0	2,359	07/25/2034	1FM.....
12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	08/25/2012	MBS Paydown 0.332316432.....		41,554	41,554	41,553	41,475		(3)		(3)		41,554			0	1,575	07/25/2034	1FM.....
12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	07/25/2012	MBS Paydown 0.341643974.....		177,064	177,064	177,060	176,726		(111)		(111)		177,064			0	5,874	07/25/2034	1FM.....
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	09/25/2012	MBS Paydown 0.279311862.....		108,074	108,074	97,858	84,569		5,512		5,512		108,074			0	4,477	05/25/2035	1FM.....
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	08/25/2012	MBS Paydown 0.28471558.....		99,747	99,747	90,317	78,053		4,200		4,200		99,747			0	3,673	05/25/2035	1FM.....
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	07/25/2012	MBS Paydown 0.28970291.....		135,495	135,495	122,687	106,027		8,214		8,214		135,495			0	4,367	05/25/2035	1FM.....
12668A	4C	6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	09/25/2012	MBS Paydown 0.288626951.....		31,862	31,862	21,870	32,661		(799)		(799)		31,862			0	149	01/25/2036	5FM.....
12668A	4C	6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	08/25/2012	MBS Paydown 0.290344095.....		33,172	33,172	22,770	33,867		(695)		(695)		33,172			0	139	01/25/2036	5FM.....
12668A	4C	6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	07/25/2012	MBS Paydown 0.292131855.....		92,228	92,228	63,307	69,401		22,827		22,827		92,228			0	67	01/25/2036	5FM.....
12668A	4C	6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	06/25/2012	Prior Period Adjustment.....									0					0	(367)	01/25/2036	5FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	07/25/2012	Pass-Through Loss.....			6,913	5,980					0					0	244	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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

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23245G	AB	7		07/25/2012	MBS Paydown 0.697931497.....		65,135	65,135	49,828	62,626		482		482		65,135			0	159	12/25/2046	1FM.....
23245G	AB	7		07/25/2012	Pass-Through Loss.....			34,137	26,115					0					0	83	12/25/2046	1FM.....
23245G	AB	7		08/25/2012	Pass-Through Loss.....			5,988	4,581					0					0	17	12/25/2046	1FM.....
23245G	AB	7		09/25/2012	Pass-Through Loss.....			23,903	18,285					0					0	75	12/25/2046	1FM.....
23245G	AB	7		06/25/2012	Prior Period Adjustment.....									0					0	185	12/25/2046	1FM.....
23248A	AJ	0		09/25/2012	MBS Paydown 0.396893046.....		23,972	23,972	14,862	14,834		536		536		23,972			0	98	05/25/2047	1FM.....
23248A	AJ	0		08/25/2012	MBS Paydown 0.399176052.....		31,161	31,161	19,320	19,284		623		623		31,161			0	115	05/25/2047	1FM.....
23248A	AJ	0		07/25/2012	MBS Paydown 0.402143781.....		29,056	29,056	18,015	17,981		521		521		29,056			0	93	05/25/2047	1FM.....
23328*	AA	5		07/15/2012	Paydown 100.0.....		15,309	15,309	16,504	15,917		(86)		(86)		15,309			0	597	09/15/2018	1.....
23328*	AA	5		08/15/2012	Paydown 100.0.....		15,394	15,394	16,596	16,006		38		38		15,394			0	687	09/15/2018	1.....
23328*	AA	5		09/15/2012	Paydown 100.0.....		15,480	15,480	16,688	16,095		22		22		15,480			0	777	09/15/2018	1.....
23349*	AA	0		07/15/2012	Paydown 100.0.....		67,315	67,315	74,345	70,875		(324)		(324)		67,315			0	2,906	11/15/2016	2.....
23349*	AA	0		08/15/2012	Paydown 100.0.....		67,730	67,730	74,803	71,312		(408)		(408)		67,730			0	3,341	11/15/2016	2.....
23349*	AA	0		09/15/2012	Paydown 100.0.....		68,147	68,147	75,265	71,752		(493)		(493)		68,147			0	3,782	11/15/2016	2.....
247367	BH	7		08/10/2012	Sinking Fund Redemption 100.0.....		116,195	116,195	116,195	116,182		1		1		116,195			0	7,926	08/10/2022	2AM.....
250847	DT	4		07/23/2012	Make Whole Call 101.102948.....		3,033,088	3,000,000	2,994,720	2,999,474		526		526		3,000,000		33,088	33,088	120,467	10/15/2012	1FE.....
251510	CV	3		09/25/2012	MBS Paydown 0.31622125.....		107,643	107,643	78,176	78,080		10,258		10,258		107,643			0	606	02/25/2035	1FM.....
251510	CV	3		08/25/2012	MBS Paydown 0.32085904.....		83,694	83,694	60,783	60,708		2,586		2,586		83,694			0	420	02/25/2035	1FM.....
251510	CV	3		07/25/2012	MBS Paydown 0.32446499.....		97,207	97,207	70,596	70,510		6,096		6,096		97,207			0	428	02/25/2035	1FM.....
251510	EP	4		07/25/2012	MBS Paydown 0.36500904.....		476,717	476,717	357,807	339,077		118,592		118,592		476,717			0	1,540	06/25/2035	1FM.....
251510	EP	4		09/25/2012	MBS Paydown 0.35881621.....		25,370	25,370	19,042	18,045		430		430		25,370			0	105	06/25/2035	1FM.....
251510	EP	4		08/25/2012	MBS Paydown 0.3596249.....		168,908	168,908	126,776	120,140		28,189		28,189		168,908			0	623	06/25/2035	1FM.....
251510	MD	2		09/25/2012	MBS Paydown 0.18836111.....		11,192	11,192	11,192	9,174		(46)		(46)		11,192			0	425	02/25/2036	1FM.....
251510	MD	2		09/25/2012	MBS Paydown 0.18836111.....		15,669	15,669	15,669	12,844		(65)		(65)		15,669			0	594	02/25/2036	1FM.....
251510	MD	2		08/25/2012	MBS Paydown 0.19101097.....		5,773	5,773	5,773	5,917		(30)		(30)		5,773			0	195	02/25/2036	1FM.....
251510	MD	2		08/25/2012	MBS Paydown 0.19101097.....		8,082	8,082	8,082	8,284		(42)		(42)		8,082			0	273	02/25/2036	1FM.....
251510	MD	2		07/25/2012	MBS Paydown 0.19272002.....		7,949	7,949	7,949	10,773		(54)		(54)		7,949			0	235	02/25/2036	1FM.....
251510	MD	2		07/25/2012	MBS Paydown 0.19272002.....		5,678	5,678	5,678	7,695		(39)		(39)		5,678			0	168	02/25/2036	1FM.....
251510	MD	2		07/25/2012	Pass-Through Loss.....			5,435	5,435					0					0	161	02/25/2036	1FM.....
251510	MD	2		08/25/2012	Pass-Through Loss.....			2,772	2,772					0					0	94	02/25/2036	1FM.....
251510	MD	2		09/25/2012	Pass-Through Loss.....			2,057	2,057					0					0	78	02/25/2036	1FM.....
251510	MD	2		07/25/2012	Pass-Through Loss.....			7,609	7,609					0					0	225	02/25/2036	1FM.....
251510	MD	2		08/25/2012	Pass-Through Loss.....			3,881	3,881					0					0	131	02/25/2036	1FM.....
251510	MD	2		09/25/2012	Pass-Through Loss.....			2,880	2,880					0					0	109	02/25/2036	1FM.....
251563	EM	0		09/01/2012	Transfer to Hannover.....		111,581	110,874	111,589	111,589		34		34		111,624		(43)	(43)	539	04/25/2034	1FM.....
2515E0	AA	7		08/01/2012	DEUTSCHE MORGAN GRENFELL.....		2,114,800	2,000,000	1,959,260	1,985,367		2,561		2,561		1,987,928		126,872	126,872	103,021	03/02/2015	2FE.....

SCHEDULE D - PART 4

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

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

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25746U	AJ	8		06/30/2012	Prior Period Adjustment.....									0					0	84,375	06/30/2012	2FE.....
25755T	AC	4		07/25/2012	MBS Paydown 0.9925.....		60,000	60,000	60,000	60,000		(1)		(1)		60,000			0	1,130	01/25/2042	1Z.....
25755T	AC	4		06/25/2012	Prior Period Adjustment.....									0					0	209	01/25/2042	1Z.....
26223N	AE	5		07/15/2012	MBS Paydown 0.92153846.....		164,103	164,103	164,074	164,074		1		1		164,103			0	2,829	07/15/2024	2FE.....
26441C	AC	9		07/17/2012	MORGAN STANLEY & CO.....		4,246,960	4,000,000	3,997,560	3,998,677		259		259		3,998,936		248,024	248,024	133,861	09/15/2014	2FE.....
268317	AD	6		09/01/2012	Transfer to Hannover.....		1,103,687	1,000,000	1,103,687	1,103,652		(35)		(35)		1,103,652		35	35	4,344	01/27/2020	1FE.....
277461	ZZ	5		08/20/2012	CITIGROUP.....		473,123	476,714	466,602	466,602		3,195		3,195		469,797		3,326	3,326	18,459	07/20/2013	4Z.....
28932M	AA	3		08/11/2012	Sinking Fund Redemption 100.0.....		94,624	94,624	94,624	94,624				0		94,624			0	4,929	02/11/2030	1FE.....
29247#	AA	6		04/24/2012	Prior Period Adjustment.....									0					0	183	12/31/2012	4.....
29247Z	ZA	5		09/28/2012	Paydown 100.0.....		7,303	7,303	7,266	7,266		6		6		7,303			0	53	12/31/2013	4Z.....
29247Z	ZZ	0		09/28/2012	Paydown 100.0.....		30,020	30,020	29,870	29,870		25		25		30,020			0	216	12/31/2013	4Z.....
292689	AC	0	R..	09/30/2012	Book Value Adjustment.....		98,025		98,025	98,025				0		98,025			0		10/15/2017	6*.....
29736R	AD	2		09/04/2012	Make Whole Call 108.09.....		4,323,600	4,000,000	4,033,745	4,013,790		(4,688)		(4,688)		4,009,103		314,497	314,497	260,917	11/01/2013	1FE.....
30257G	AA	9		09/10/2012	Sinking Fund Redemption 100.0.....		357,030	357,030	355,985	356,115		25		25		357,030			0	18,910	03/10/2024	3FE.....
31331F	AY	7		09/01/2012	Transfer to Hannover.....		1,225,778	1,077,693	1,225,778	1,225,681		(96)		(96)		1,225,681		97	97	9,426	01/15/2019	1AM.....
31620M	AE	6		08/27/2012	Exchanged.....		209,327	200,000	210,750	210,689		(1,361)		(1,361)		209,327			0	17,029	07/15/2017	3FE.....
316817	AA	3		07/01/2012	Sinking Fund Redemption 100.0.....		31,244	31,244	29,820	30,726		81		81		31,244			0	1,299	06/01/2017	1FE.....
316817	AA	3		08/01/2012	Sinking Fund Redemption 100.0.....		31,430	31,430	29,997	30,908		95		95		31,430			0	1,493	06/01/2017	1FE.....
316817	AA	3		09/01/2012	Sinking Fund Redemption 100.0.....		31,616	31,616	30,175	31,092		110		110		31,616			0	1,690	06/01/2017	1FE.....
32022N	BK	1		09/15/2012	MBS Paydown 0.0.....		656,629	656,629	628,740	648,437		26,792		26,792		656,629			0	13,133	07/17/2017	1FE.....
32022N	BK	1		08/15/2012	MBS Paydown 0.262651506.....		1,843,371	1,843,371	1,765,078	1,820,374		4,397		4,397		1,843,371			0	36,867	07/17/2017	1FE.....
32051G	NS	0		09/25/2012	MBS Paydown 0.218423417.....		14,709	14,709	11,087	11,087		43		43		14,709			0	18	06/25/2035	1Z.....
32051G	NS	0		08/25/2012	MBS Paydown 0.221621097.....		21,635	21,635	16,307	16,307		1,269		1,269		21,635			0	13	06/25/2035	1Z.....
32051G	Y2	5		09/25/2012	MBS Paydown 0.364955951.....		1,461	1,461	920	952		32		32		1,461			0	28	05/25/2036	1FM.....
32051G	Y2	5		08/25/2012	MBS Paydown 0.365290186.....		14,278	14,278	8,995	9,310		260		260		14,278			0	246	05/25/2036	1FM.....
32051G	Y2	5		07/25/2012	MBS Paydown 0.368557379.....		10,380	10,380	6,540	6,769		158		158		10,380			0	157	05/25/2036	1FM.....
32051S	AA	7		09/25/2012	MBS Paydown 0.401568077.....		47,321	47,321	32,533	32,418		1,205		1,205		47,321			0	267	04/25/2035	1FM.....
32051S	AA	7		08/25/2012	MBS Paydown 0.40472283.....		25,688	25,688	17,661	17,598		627		627		25,688			0	129	04/25/2035	1FM.....
32051S	AA	7		07/25/2012	MBS Paydown 0.406435381.....		61,755	61,755	42,456	42,306		1,325		1,325		61,755			0	272	04/25/2035	1FM.....
32056J	AA	2		09/25/2012	MBS Paydown 0.396505045.....		235,172	235,172	152,818	178,492				0		235,172			0	6,601	11/25/2037	1FM.....
32056J	AA	2		08/25/2012	MBS Paydown 0.400275087.....		878,132	878,132	570,622	754,741				0		878,132			0	22,424	11/25/2037	1FM.....
32056J	AA	2		07/25/2012	MBS Paydown 0.416216448.....		20,384	20,384	13,246	13,188				0		20,384			0	455	11/25/2037	1FM.....
32056J	AA	2		08/25/2012	Pass-Through Loss.....			288,377	187,392					0					0	7,364	11/25/2037	1FM.....
32056J	AA	2		09/25/2012	Pass-Through Loss.....			40,700	26,448					0					0	1,142	11/25/2037	1FM.....
32056J	AA	2		06/25/2012	Prior Period Adjustment.....									0					0	5,173	11/25/2037	1FM.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
36962G	6F	6		09/05/2012	NOMURA SECURITIES INTL.....		2,998,980	3,000,000	2,995,650	2,995,650			3	3		2,995,653		3,327	3,327	788	09/07/2022	1FE.....
36962G	ZY	3		09/01/2012	Transfer to Hannover.....		1,527,408	1,500,000	1,527,409	1,527,204		(205)		(205)		1,527,204		204	204	10,446	01/15/2013	1FE.....
37247D	AE	6		09/01/2012	Transfer to Hannover.....		1,028,750	1,000,000	1,028,750	1,028,707		(43)		(43)		1,028,707		43	43	12,139	06/15/2014	2FE.....
37427U	AC	4		07/03/2012	Paydown 100.0.....		32,433	32,433	32,190	32,202		551		551		32,433			0	1,022	11/05/2016	3FE.....
37427U	AC	4		07/30/2012	Paydown 100.0.....		30,406	30,406	30,178	30,189		519		519		30,406			0	1,078	11/05/2016	3FE.....
37427U	AC	4		08/31/2012	Paydown 100.0.....		43,093	43,093	42,897	42,908		499		499		43,093			0	1,249	11/05/2016	3FE.....
37427U	AC	4		09/28/2012	Paydown 100.0.....		31,602	31,602	31,458	31,466		363		363		31,602			0	1,045	11/05/2016	3FE.....
37952U	AA	1		08/17/2012	SEACO 2012-1A A ABS 4.11 07/17/2027.....	R..	66,667		66,667	66,653		0		0		66,667			0	114	07/19/2027	1FE.....
37952U	AA	1		09/17/2012	SEACO 2012-1A A ABS 4.11 07/17/2027.....	R..	66,667		66,667	66,653		0		0		66,667			0	343	07/19/2027	1FE.....
38011A	AC	8		09/25/2012	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....		66,098	66,098	66,098	50,071		1,158		1,158		66,098			0	3,132	05/25/2036	1FM.....
38011A	AC	8		08/25/2012	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....		54,089	54,089	54,089	44,759		1,035		1,035		54,089			0	2,278	05/25/2036	1FM.....
38011A	AC	8		07/25/2012	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....		49,536	49,536	49,536	40,313		933		933		49,536			0	1,825	05/25/2036	1FM.....
38011A	AC	8		07/25/2012	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....			12,663	12,663					0					0	467	05/25/2036	1FM.....
38011A	AC	8		08/25/2012	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....			14,970	14,970					0					0	630	05/25/2036	1FM.....
38011A	AC	8		09/25/2012	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....			11,157	11,157					0					0	529	05/25/2036	1FM.....
38141G	CG	7		09/01/2012	GOLDMAN SACHS GP 5.70 09/01/2012.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,500	09/01/2012	1FE.....
393505	XE	7		09/15/2012	GT 1997-6 A8 SEQ 7.07 1/15/2029.....		12,047	12,047	12,420	12,110		(43)		(43)		12,047			0	639	01/15/2029	1FE.....
393505	XE	7		08/15/2012	GT 1997-6 A8 SEQ 7.07 1/15/2029.....		12,202	12,202	12,579	12,266		(39)		(39)		12,202			0	575	01/15/2029	1FE.....
393505	XE	7		07/15/2012	GT 1997-6 A8 SEQ 7.07 1/15/2029.....		12,993	12,993	13,395	13,061		(36)		(36)		12,993			0	536	01/15/2029	1FE.....
39538W	DC	9		09/25/2012	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030.....		11,888	11,888	11,020	11,022		53		53		11,888			0	5	07/25/2030	1FM.....
39678W	AA	6		09/25/2012	GCSP 2005-1 A SEQ CSTR 9-25-34.....		21,357	21,357	21,250	21,227		5		5		21,357			0	833	09/25/2034	2AM.....
39678W	AA	6		08/25/2012	GCSP 2005-1 A SEQ CSTR 9-25-34.....		41,497	41,497	41,289	41,244		27		27		41,497			0	1,437	09/25/2034	2AM.....
39678W	AA	6		07/25/2012	GCSP 2005-1 A SEQ CSTR 9-25-34.....		21,621	21,621	21,513	21,489		4		4		21,621			0	655	09/25/2034	2AM.....
398186	AA	4		08/09/2012	GRIFFIN COAL MIN 9.50 12/01/2016.....	R..	25,718		459,707	160,926				0		25,718			0	578	12/01/2016	6.....
398186	AA	4		08/09/2012	GRIFFIN COAL MIN 9.50 12/01/2016.....	R..	459,707	459,707	459,707	160,926				0		459,707			0	1,802	12/01/2016	6.....
41161G	AC	7		09/21/2012	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		5,793	5,793	4,084	3,947		94		94		5,793			0	20	07/21/2036	1FM.....
41161G	AC	7		08/21/2012	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		6,809	6,809	4,800	4,639		110		110		6,809			0	20	07/21/2036	1FM.....
41161G	AC	7		07/21/2012	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		4,164	4,164	2,936	2,837		68		68		4,164			0	11	07/21/2036	1FM.....
41161P	EX	7		09/19/2012	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		22,496	22,496	18,053	18,053		309		309		22,496			0	381	06/19/2034	1AM.....
41161P	EX	7		08/19/2012	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		67,822	67,822	54,427	54,427		7,556		7,556		67,822			0	1,000	06/19/2034	1AM.....
41161P	EX	7		07/19/2012	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		113,425	113,425	91,024	91,024		16,590		16,590		113,425			0	1,422	06/19/2034	1AM.....
41161P	TN	3		09/19/2012	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		30,597	30,597	21,407	20,823		335		335		30,597			0	115	11/19/2035	1FM.....
41161P	TN	3		08/19/2012	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		41,247	41,247	28,976	28,057		3,959		3,959		41,247			0	158	11/19/2035	1FM.....
41161P	TN	3		07/19/2012	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		21,961	21,961	15,427	14,939		222		222		21,961			0	73	11/19/2035	1FM.....
41161P	UK	7		08/19/2012	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		20,561	20,561	14,444	14,733		347		347		20,561			0	79	08/19/2045	1FM.....
41161P	UK	7		09/19/2012	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		20,879	20,879	14,725	14,976		348		348		20,879			0	78	08/19/2045	1FM.....

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

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

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41161P	UK	7		07/19/2012	MBS Paydown 0.22577113.....		5,045	5,045	3,544	3,615		82		82		5,045			0	17	08/19/2045	1FM.....
41161V	AC	4		09/19/2012	MBS Paydown 0.37946781.....		8,164	8,164	5,797	5,544	.....	.....62	.....	.....62	.....	.....8,164	.....	.....	.....0	28	09/19/2046	1FM.....
41161V	AC	4		08/19/2012	MBS Paydown 0.383017577.....		7,776	7,776	5,521	5,280	.....	.....58	.....	.....58	.....	.....7,776	.....	.....	.....0	24	09/19/2046	1FM.....
41161V	AC	4		07/19/2012	MBS Paydown 0.38639851.....		6,364	6,364	4,519	4,321	.....	.....48	.....	.....48	.....	.....6,364	.....	.....	.....0	17	09/19/2046	1FM.....
428236	AV	5		07/10/2012	BANK OF AMER/ML.....		4,240,800	4,000,000	4,261,080	4,136,234	.....	.....(29,134)	.....	.....(29,134)	.....	.....4,107,100	.....	.....133,700	133,700	116,639	06/02/2014	1FE.....
428236	BV	4		07/10/2012	DEUTSCHE MORGAN GRENFELL.....		5,303,650	5,000,000	4,985,350	4,985,421	.....	.....624	.....	.....624	.....	.....4,986,045	.....	.....317,605	317,605	138,208	12/09/2021	1FE.....
437084	PQ	3		09/25/2012	MBS Paydown 0.846377378.....		127,409	127,409	108,138	108,138	.....	.....4,138	.....	.....4,138	.....	.....127,409	.....	.....	.....0	541	01/25/2036	4FE.....
437084	PQ	3		08/25/2012	MBS Paydown 0.862303505.....		110,799	110,799	94,041	94,041	.....	.....3,132	.....	.....3,132	.....	.....110,799	.....	.....	.....0	415	01/25/2036	4FE.....
437084	PQ	3		07/25/2012	MBS Paydown 0.876153419.....		61,952	61,952	52,582	52,582	.....	.....1,555	.....	.....1,555	.....	.....61,952	.....	.....	.....0	197	01/25/2036	4FE.....
43709J	AA	0		09/25/2012	MBS Paydown 0.346191897.....		1,410	1,410	818	168	.....	.....453	.....	.....453	.....	.....1,410	.....	.....	.....0	32	11/25/2036	1FM.....
43709J	AA	0		08/25/2012	MBS Paydown 0.347676112.....		1,190	1,190	690	142	.....	.....240	.....	.....240	.....	.....1,190	.....	.....	.....0	24	11/25/2036	1FM.....
43709J	AA	0		07/25/2012	MBS Paydown 0.348928533.....		949	949	550	113	.....	.....18	.....	.....18	.....	.....949	.....	.....	.....0	17	11/25/2036	1FM.....
43710M	AA	0		09/25/2012	MBS Paydown 0.196636985.....		14,861	14,861	10,217	3,469	.....	.....937	.....	.....937	.....	.....14,861	.....	.....	.....0	41	02/25/2037	1FM.....
43710M	AA	0		08/25/2012	MBS Paydown 0.201140338.....		19,583	19,583	13,463	4,571	.....	.....2,886	.....	.....2,886	.....	.....19,583	.....	.....	.....0	48	02/25/2037	1FM.....
43710M	AA	0		07/25/2012	MBS Paydown 0.207074444.....		12,794	12,794	8,796	2,986	.....	.....746	.....	.....746	.....	.....12,794	.....	.....	.....0	28	02/25/2037	1FM.....
437690	AX	8		09/25/2012	MBS Paydown 0.13701134.....		173,922	173,922	151,312	151,549	.....	.....14,624	.....	.....14,624	.....	.....173,922	.....	.....	.....0	1,017	07/25/2034	1FM.....
437690	AX	8		08/25/2012	MBS Paydown 0.14154659.....		60,201	60,201	52,375	52,457	.....	.....1,186	.....	.....1,186	.....	.....60,201	.....	.....	.....0	315	07/25/2034	1FM.....
437690	AX	8		07/25/2012	MBS Paydown 0.14311642.....		101,654	101,654	88,439	88,577	.....	.....3,569	.....	.....3,569	.....	.....101,654	.....	.....	.....0	461	07/25/2034	1FM.....
44329H	AG	9		09/15/2012	Sinking Fund Redemption 100.0.....		206,625	206,625	202,426	203,599	.....	.....296	.....	.....296	.....	.....206,625	.....	.....	.....0	10,373	03/15/2023	1FE.....
449786	AA	0		08/02/2012	MORGAN STANLEY & CO.....		2,550,000	2,500,000	2,367,115	2,450,541	.....	.....8,230	.....	.....8,230	.....	.....2,458,771	.....	.....91,229	91,229	98,229	05/01/2015	1FE.....
449786	AA	0	R..	09/01/2012	Transfer to Hannover.....		1,530,905	1,500,000	1,530,905	1,530,876	.....	.....(29)	.....	.....(29)	.....	.....1,530,876	.....	.....29	29	25,625	05/01/2015	1FE.....
45252H	AB	8		08/21/2012	Paydown 100.0.....		12,902,500	12,902,500	12,386,400	12,401,080	.....	.....503,868	.....	.....503,868	.....	.....12,902,500	.....	.....	.....0	719,762	08/19/2018	3FE.....
45252H	AE	2		08/20/2012	CITIBANK, N.A.....		1,999,981	2,000,000	2,000,004	2,000,004	.....	.....	.....	.....0	.....	.....2,000,004	.....	.....(23)	(23)	.....	08/19/2018	3FE.....
45252H	AE	2		09/28/2012	Paydown 100.0.....		17,500	17,500	17,500	17,500	.....	.....80	.....	.....80	.....	.....17,500	.....	.....	.....0	25	08/19/2018	3FE.....
45254N	JB	4		09/25/2012	MBS Paydown 0.220591714.....		17,855	17,855	17,174	17,234	.....	.....42	.....	.....42	.....	.....17,855	.....	.....	.....0	649	09/25/2034	1FM.....
45254N	JB	4		08/25/2012	MBS Paydown 0.221867036.....		11,672	11,672	11,227	11,267	.....	.....25	.....	.....25	.....	.....11,672	.....	.....	.....0	378	09/25/2034	1FM.....
45254N	JB	4		07/25/2012	MBS Paydown 0.222700768.....		71,504	71,504	68,778	69,019	.....	.....2,214	.....	.....2,214	.....	.....71,504	.....	.....	.....0	2,027	09/25/2034	1FM.....
45254N	JB	4		06/25/2012	Prior Period Adjustment.....		.....	.....	.....	.....	.....	.....524	.....	.....524	.....	.....	.....	.....	.....0	.....	09/25/2034	1FM.....
45254N	MZ	7		09/25/2012	MBS Paydown 0.16783423.....		69,982	69,982	56,860	57,058	.....	.....1,011	.....	.....1,011	.....	.....69,982	.....	.....	.....0	414	04/25/2035	3FM.....
45254N	MZ	7		08/25/2012	MBS Paydown 0.16946171.....		88,891	88,891	74,668	74,951	.....	.....2,272	.....	.....2,272	.....	.....88,891	.....	.....	.....0	526	04/25/2035	3FM.....
45254N	MZ	7		07/25/2012	MBS Paydown 0.17180094.....		85,641	85,641	71,939	72,211	.....	.....1,676	.....	.....1,676	.....	.....85,641	.....	.....	.....0	439	04/25/2035	3FM.....
45254N	NT	0		09/25/2012	MBS Paydown 0.18078767.....		15,126	15,126	7,866	3,508	.....	.....0	.....	.....0	.....	.....15,126	.....	.....	.....0	101	08/25/2035	4FM.....
45254N	NT	0		08/25/2012	MBS Paydown 0.18204819.....		28,248	28,248	14,689	6,551	.....	.....0	.....	.....0	.....	.....28,248	.....	.....	.....0	169	08/25/2035	4FM.....
45254N	NT	0		07/25/2012	MBS Paydown 0.18440223.....		20,547	20,547	10,684	4,765	.....	.....0	.....	.....0	.....	.....20,547	.....	.....	.....0	106	08/25/2035	4FM.....
45254T	PK	4		09/25/2012	MBS Paydown 0.136827002.....		2,603	2,603	2,627	2,627	.....	.....	.....	.....0	.....	.....2,603	.....	.....	.....0	10	08/25/2034	1FM.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.28	45254T	PK	4		09/01/2012	Transfer to Hannover.....		138,113	136,827	138,114	138,179	.....	.....41	.....	.....41	.....	.....138,179	.....	.....(66)	(66)	.....	08/25/2034	1FM.....
	45254T	TN	4		09/25/2012	MBS Paydown 0.504384514.....		1,632	1,632	1,143	1,180	.....	.....22	.....	.....22	.....	.....1,632	.....	.....	.....0	8	05/25/2036	1FM.....
	45254T	TN	4		08/25/2012	MBS Paydown 0.508737004.....		5,934	5,934	4,154	4,288	.....	.....1,596	.....	.....1,596	.....	.....5,934	.....	.....	.....0	24	05/25/2036	1FM.....
	45254T	TN	4		07/25/2012	MBS Paydown 0.524560138.....		836	836	585	604	.....	.....8	.....	.....8	.....	.....836	.....	.....	.....0	3	05/25/2036	1FM.....
	456606	HK	1		09/25/2012	MBS Paydown 0.174116139.....		2,828	2,828	2,305	2,828	.....	.....	.....	.....0	.....	.....2,828	.....	.....	.....0	2	10/25/2013	6Z*.....
	456606	HK	1		08/25/2012	MBS Paydown 0.175052435.....		3,288	3,288	2,680	3,288	.....	.....	.....	.....0	.....	.....3,288	.....	.....	.....0	1	10/25/2013	6Z*.....
	45660L	PK	9		09/25/2012	MBS Paydown 0.352776429.....		22,978	22,978	13,557	8,543	.....	.....243	.....	.....243	.....	.....22,978	.....	.....	.....0	948	06/25/2035	3FM.....
	45660L	PK	9		08/25/2012	MBS Paydown 0.36016489.....		22,978	22,978	13,557	8,543	.....	.....146	.....	.....146	.....	.....22,978	.....	.....	.....0	843	06/25/2035	3FM.....
	45660L	PK	9		07/25/2012	MBS Paydown 0.367553352.....		22,978	22,978	13,557	8,543	.....	.....206	.....	.....206	.....	.....22,978	.....	.....	.....0	737	06/25/2035	3FM.....
	45660N	KZ	7		09/25/2012	MBS Paydown 0.247791134.....		29,544	29,544	29,895	29,773	.....	.....(266)	.....	.....(266)	.....	.....29,544	.....	.....	.....0	1,273	01/25/2033	1FM.....
	45660N	KZ	7		08/25/2012	MBS Paydown 0.250745551.....		76,741	76,741	77,653	77,335	.....	.....(789)	.....	.....(789)	.....	.....76,741	.....	.....	.....0	2,940	01/25/2033	1FM.....
	45660N	KZ	7		07/25/2012	MBS Paydown 0.258419674.....		64,175	64,175	64,937	64,672	.....	.....(653)	.....	.....(653)	.....	.....64,175	.....	.....	.....0	2,153	01/25/2033	1FM.....
	45660N	LD	5		09/25/2012	MBS Paydown 0.285287468.....		6,871	6,871	5,926	6,314	.....	.....117	.....	.....117	.....	.....6,871	.....	.....	.....0	296	01/25/2033	1FM.....
	45660N	LD	5		08/25/2012	MBS Paydown 0.288688955.....		17,847	17,847	15,393	16,400	.....	.....(754)	.....	.....(754)	.....	.....17,847	.....	.....	.....0	684	01/25/2033	1FM.....
	45660N	LD	5		07/25/2012	MBS Paydown 0.297524343.....		14,925	14,925	12,873	13,714	.....	.....165	.....	.....165	.....	.....14,925	.....	.....	.....0	501	01/25/2033	1FM.....
	45660N	X9	1		08/25/2012	MBS Paydown 0.14291781.....		3,654	3,654	2,996	3,023	.....	.....35	.....	.....35	.....	.....3,654	.....	.....	.....0	65	10/25/2034	1FM.....
	45660N	X9	1		09/25/2012	MBS Paydown 0.141012862.....		19,049	19,049	15,621	15,761	.....	.....(276)	.....	.....(276)	.....	.....19,049	.....	.....	.....0	384	10/25/2034	1FM.....
	45660N	X9	1		07/25/2012	MBS Paydown 0.143283196.....		3,174	3,174	2,603	2,626	.....	.....29	.....	.....29	.....	.....3,174	.....	.....	.....0	50	10/25/2034	1FM.....
	45661E	EM	2		08/25/2012	MBS Paydown 0.093781899.....		6,544	6,544	3,158	1,599	.....	.....(801)	.....	.....(801)	.....	.....6,544	.....	.....	.....0	220	05/25/2036	1FM.....
	45661E	EM	2		09/25/2012	MBS Paydown 0.087000088.....		5,607	5,607	2,706	704	.....	.....(353)	.....	.....(353)	.....	.....5,607	.....	.....	.....0	211	05/25/2036	1FM.....
	45661E	EM	2		07/25/2012	MBS Paydown 0.109181706.....		5,016	5,016	2,420	650	.....	.....(325)	.....	.....(325)	.....	.....5,016	.....	.....	.....0	148	05/25/2036	1FM.....
	45661E	EM	2		07/25/2012	Pass-Through Loss.....		.....	.....16,889	8,149	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	499	05/25/2036	1FM.....
	45661E	EM	2		08/25/2012	Pass-Through Loss.....		.....	.....47,355	22,849	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1,593	05/25/2036	1FM.....
	45661E	EM	2		09/25/2012	Pass-Through Loss.....		.....	.....18,129	8,747	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	684	05/25/2036	1FM.....
	45661E	EM	2		06/25/2012	Prior Period Adjustment.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	(452)	05/25/2036	1FM.....
	45661F	AB	7		09/25/2012	MBS Paydown 0.402508108.....		10,831	10,831	8,231	.....	.....	.....	.....	.....0	.....	.....10,831	.....	.....	.....0	45	06/25/2039	6FE.....
	45661F	AB	7		07/25/2012	MBS Paydown 0.409728595.....		5,779	5,779	4,392	.....	.....	.....	.....	.....0	.....	.....5,779	.....	.....	.....0	19	06/25/2039	6FE.....
	45661F	AB	7		06/25/2012	Prior Period Adjustment.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	06/25/2039	6FE.....
	45661X	AB	8		09/25/2012	MBS Paydown 0.44065056.....		77,872	77,872	46,674	46,674	.....	.....15,469	.....	.....15,469	.....	.....77,872	.....	.....	.....0	141	07/25/2036	1AM.....
	45661X	AB	8		08/25/2012	MBS Paydown 0.444749077.....		34,604	34,604	20,741	20,741	.....	.....234	.....	.....234	.....	.....34,604	.....	.....	.....0	47	07/25/2036	1AM.....
	45661X	AB	8		07/25/2012	MBS Paydown 0.446570318.....		75,849	75,849	45,462	45,462	.....	.....14,032	.....	.....14,032	.....	.....75,849	.....	.....	.....0	69	07/25/2036	1AM.....
	459745	FR	1		09/15/2012	Maturity 100.0.....		5,000,000	5,000,000	4,950,000	4,966,533	.....	.....33,467	.....	.....33,467	.....	.....5,000,000	.....	.....	.....0	250,000	09/15/2012	3FE.....
	459745	ZA	6		04/04/2016	Prior Period Adjustment.....		(19)	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....(19)	(19)	.....	04/04/2016	3FE.....
	460146	CG	6		09/14/2012	WELLS FARGO BROKERAGE... ..		4,193,963	3,750,000	3,778,226	3,778,125	.....	.....(103)	.....	.....(103)	.....	.....3,778,030	.....	.....415,932	415,932	141,049	02/15/2022	2FE.....
	465210	ZZ	8		07/05/2012	Paydown 100.0.....		127,772	127,772	126,495	127,772	.....	.....97	.....	.....97	.....	.....127,772	.....	.....	.....0	3,780	06/28/2013	3FE.....
	465210	ZZ	8		07/18/2012	Paydown 100.0.....		56,282	56,282	55,719	56,282	.....	.....39	.....	.....39	.....	.....56,282	.....	.....	.....0	1,767	06/28/2013	3FE.....

SCHEDULE D - PART 4

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

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

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465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	08/03/2012	Paydown 100.0.....		273,511	273,511	270,776	273,511		748		748		273,511			0	9,193	06/28/2013	3FE.....
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	08/20/2012	Paydown 100.0.....		79,592	79,592	78,796	79,592		(478)		(478)		79,592			0	2,863	06/28/2013	3FE.....
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	09/05/2012	Paydown 100.0.....		411,651	411,651	407,955	411,755		872		872		411,651			0	14,607	06/28/2013	3FE.....
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	09/20/2012	Paydown 100.0.....		286,906	286,906	284,330	286,978		699		699		286,906			0	10,778	06/28/2013	3FE.....
46616M	AA	8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	08/15/2012	MBS Paydown 0.855035466.....		35,035	35,035	35,028	35,029		1		1		35,035			0	892	12/15/2048	1FE.....
46616M	AA	8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	09/15/2012	MBS Paydown 0.846020144.....		36,061	36,061	36,054	36,054		1		1		36,061			0	1,033	12/15/2048	1FE.....
46616M	AA	8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	07/15/2012	MBS Paydown 0.86379433.....		51,963	51,963	51,953	51,953		2		2		51,963			0	1,158	12/15/2048	1FE.....
46616P	AA	1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	09/15/2012	MBS Paydown 0.939322045.....		59,708	59,708	59,692	59,693		2		2		59,708			0	2,105	10/15/2056	1FE.....
46616P	AA	1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	08/15/2012	MBS Paydown 0.94785174.....		48,187	48,187	48,175	48,175		1		1		48,187			0	1,510	10/15/2056	1FE.....
46616P	AA	1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	07/15/2012	MBS Paydown 0.954735621.....		29,822	29,822	29,814	29,815		1		1		29,822			0	818	10/15/2056	1FE.....
46616Q	AA	9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	09/15/2012	MBS Paydown 0.982568112.....		42,669	42,669	42,645	42,642		(0)		(0)		42,669			0	1,639	09/15/2056	1FE.....
46616Q	AA	9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	08/15/2012	MBS Paydown 0.987901797.....		26,569	26,569	26,553	26,551		(2)		(2)		26,569			0	911	09/15/2056	1FE.....
46616Q	AA	9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	07/15/2012	MBS Paydown 0.991222864.....		11,790	11,790	11,783	11,783		(1)		(1)		11,790			0	356	09/15/2056	1FE.....
46616V	AA	8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	09/15/2012	MBS Paydown 0.985935903.....		24,789	24,789	24,783	24,783		0		0		24,789			0	525	02/16/2065	1FE.....
46616V	AA	8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	08/15/2012	MBS Paydown 0.990893663.....		17,054	17,054	17,050	17,050		1		1		17,054			0	297	02/16/2065	1FE.....
46616V	AA	8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	07/15/2012	MBS Paydown 0.994304431.....		10,384	10,384	10,382	10,382		0		0		10,384			0	146	02/16/2065	1FE.....
466247	RP	0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....	09/25/2012	MBS Paydown 0.32551614.....		99,896	99,896	88,658	88,658		552		552		99,896			0	767	07/25/2035	1AM.....
466247	RP	0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....	08/25/2012	MBS Paydown 0.32984065.....		145,940	145,940	129,522	129,522		483		483		145,940			0	747	07/25/2035	1AM.....
466247	RP	0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....	07/25/2012	MBS Paydown 0.33615839.....		157,155	157,155	139,475	139,475		153		153		157,155			0	402	07/25/2035	1AM.....
46625M	VR	7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39.....	09/12/2012	MBS Paydown 0.931040144.....		185,325	185,325	180,047	184,126		637		637		185,325			0	6,626	03/12/2039	1FM.....
46625M	VR	7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39.....	08/12/2012	MBS Paydown 0.977371297.....		90,515	90,515	87,937	89,929		282		282		90,515			0	2,877	03/12/2039	1FM.....
46625Y	CU	5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	09/15/2012	MBS Paydown 0.210219859.....		11,337	11,337	10,299	10,894		230		230		11,337			0	381	07/15/2041	1FM.....
46625Y	CU	5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	08/15/2012	MBS Paydown 0.215888529.....		22,344	22,344	20,298	21,471		386		386		22,344			0	667	07/15/2041	1FM.....
46625Y	CU	5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	07/15/2012	MBS Paydown 0.227060342.....		12,108	12,108	10,999	11,635		182		182		12,108			0	316	07/15/2041	1FM.....
46625Y	T9	4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....	09/15/2012	MBS Paydown 0.116871605.....		334,924	334,924	286,779	280,081		56,887		56,887		334,924			0	1,603	07/15/2019	1FM.....
46625Y	T9	4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....	08/15/2012	MBS Paydown 0.158737098.....		689,303	689,303	590,216	576,431		116,915		116,915		689,303			0	2,934	07/15/2019	1FM.....
46625Y	T9	4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....	07/15/2012	MBS Paydown 0.244899981.....		41,845	41,845	35,830	34,993		3,298		3,298		41,845			0	156	07/15/2019	1FM.....
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	09/25/2012	MBS Paydown 0.48530941.....		24,570	24,570	23,641	22,349		117		117		24,570			0	1,106	12/25/2035	4FM.....
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	08/25/2012	MBS Paydown 0.48820001.....		7,764	7,764	7,471	7,062		(57)		(57)		7,764			0	311	12/25/2035	4FM.....
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	07/25/2012	MBS Paydown 0.48911345.....		37,915	37,915	36,481	34,487		2,667		2,667		37,915			0	1,327	12/25/2035	4FM.....
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	09/25/2012	MBS Paydown 0.43923055.....		13,535	13,535	13,598	20,127		2,324		2,324		13,535			0	282	03/25/2036	1FM.....
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	08/25/2012	MBS Paydown 0.44856462.....		11,375	11,375	11,428	8,176		1,687		1,687		11,375			0	211	03/25/2036	1FM.....
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	07/25/2012	MBS Paydown 0.45235629.....		19,903	19,903	19,997	18,695		3,919		3,919		19,903			0	322	03/25/2036	1FM.....
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	07/25/2012	Pass-Through Loss.....			6,106	6,134					0					0	99	03/25/2036	1FM.....
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	09/25/2012	Pass-Through Loss.....			14,468	14,535					0					0	302	03/25/2036	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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE05.30

46627M	EC	7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	09/25/2012	MBS Paydown 0.85363791.....		30,462	30,462	28,520	25,643		2,476		2,476		30,462			0	1,314	03/25/2036	3FM.....
46627M	EC	7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	08/25/2012	MBS Paydown 0.86379185.....		29,047	29,047	27,195	24,452		2,064		2,064		29,047			0	1,113	03/25/2036	3FM.....
46627M	EC	7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	07/25/2012	MBS Paydown 0.87347421.....		17,621	17,621	16,498	17,288		(435)		(435)		17,621			0	591	03/25/2036	3FM.....
46627M	EC	7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	07/25/2012	Pass-Through Loss.....			2,915	2,729					0					0	98	03/25/2036	3FM.....
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	09/25/2012	MBS Paydown 0.69721393.....		136	136	101	114		(1)		(1)		136			0	6	11/25/2036	3FM.....
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	08/25/2012	MBS Paydown 0.697248673.....		136	136	101	113		(1)		(1)		136			0	5	11/25/2036	3FM.....
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	07/25/2012	MBS Paydown 0.69728341.....		79,478	79,478	59,211	66,355		12,916		12,916		79,478			0	2,657	11/25/2036	3FM.....
46628G	AE	9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	08/25/2012	MBS Paydown 0.30400722.....		26,985	26,985	13,704	37,593		(6,011)		(6,011)		26,985			0	94	05/25/2036	1FM.....
46628G	AE	9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	07/25/2012	MBS Paydown 0.32624026.....		18,682	18,682	9,488	2,256		63		63		18,682			0	12	05/25/2036	1FM.....
46628G	AE	9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	08/25/2012	Pass-Through Loss.....			284,278	144,373					0					0	986	05/25/2036	1FM.....
46628G	AE	9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	06/25/2012	Prior Period Adjustment.....									0					0	(219)	05/25/2036	1FM.....
46628L	AB	4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	09/25/2012	MBS Paydown 0.09352076.....		4,527	4,527	3,462	3,462		532		532		4,527			0	11	06/25/2036	1FM.....
46629H	AB	2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	09/25/2012	MBS Paydown 0.328641442.....		79,381	79,381	62,909	63,268		2,078		2,078		79,381			0	259	07/25/2036	1FM.....
46629H	AB	2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	08/25/2012	MBS Paydown 0.332421475.....		91,728	91,728	72,694	73,108		2,076		2,076		91,728			0	269	07/25/2036	1FM.....
46629H	AB	2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	07/25/2012	MBS Paydown 0.336789468.....		63,111	63,111	50,015	50,300		1,258		1,258		63,111			0	160	07/25/2036	1FM.....
46629P	AM	0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	09/15/2012	MBS Paydown 0.802589049.....		2,999	2,999	2,914	3,001		(3)		(3)		2,999			0	118	05/15/2047	1FM.....
46629P	AM	0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	08/15/2012	MBS Paydown 0.802963906.....		34,664	34,664	33,683	34,689		(26)		(26)		34,664			0	1,205	05/15/2047	1FM.....
46629P	AM	0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	07/15/2012	MBS Paydown 0.807296855.....		3,586	3,586	3,484	3,588		(2)		(2)		3,586			0	109	05/15/2047	1FM.....
46629Y	AB	5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	07/12/2012	MBS Paydown 0.80994734.....		161,711	161,711	155,746	158,957		1,318		1,318		161,711			0	5,138	06/12/2047	1FM.....
46629Y	AB	5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	09/12/2012	MBS Paydown 0.593762946.....		141,346	141,346	136,132	138,939		1,483		1,483		141,346			0	5,774	06/12/2047	1FM.....
46629Y	AB	5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	08/12/2012	MBS Paydown 0.614734232.....		1,315,736	1,315,736	1,267,199	1,293,325		20,562		20,562		1,315,736			0	47,779	06/12/2047	1FM.....
466300	AL	4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	09/26/2012	MBS Paydown 0.717812261.....		149,723	149,723	153,887	153,728		(818)		(818)		149,723			0	6,793	11/26/2036	1FM.....
466300	AL	4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	08/26/2012	MBS Paydown 0.730502781.....		199,283	199,283	204,826	204,613		(2,313)		(2,313)		199,283			0	8,038	11/26/2036	1FM.....
466300	AL	4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	07/26/2012	MBS Paydown 0.747394033.....		191,710	191,710	197,042	196,838		(1,891)		(1,891)		191,710			0	6,769	11/26/2036	1FM.....
46630G	AN	5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35....	09/25/2012	MBS Paydown 0.275620303.....		28,608	28,608	26,749	26,749		774		774		28,608			0	482	07/25/2035	1FE.....
46630G	AN	5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35....	08/25/2012	MBS Paydown 0.284146613.....		37,246	37,246	34,825	34,825		1,282		1,282		37,246			0	535	07/25/2035	1FE.....
46630G	AN	5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35....	07/25/2012	MBS Paydown 0.295247315.....		16,577	16,577	15,499	15,499		85		85		16,577			0	196	07/25/2035	1FE.....
46630J	AB	5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	09/15/2012	MBS Paydown 0.917914278.....		220,866	220,866	203,482	211,720		1,582		1,582		220,866			0	9,001	01/15/2049	1FM.....
46630J	AB	5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	08/15/2012	MBS Paydown 0.925051658.....		122,024	122,024	112,420	116,971		785		785		122,024			0	4,420	01/15/2049	1FM.....
46630J	AB	5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	07/15/2012	MBS Paydown 0.928994907.....		135,763	135,763	125,077	130,141		771		771		135,763			0	4,303	01/15/2049	1FM.....
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	08/25/2012	MBS Paydown 0.016728794.....		3,067	3,067	2,985	3,067				0		3,067			0	113	04/25/2037	3FM.....
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	09/25/2012	MBS Paydown 0.016513798.....		2,042	2,042	1,988	2,042				0		2,042			0	84	04/25/2037	3FM.....
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	07/25/2012	MBS Paydown 0.017051684.....		2,776	2,776	2,701	2,776				0		2,776			0	89	04/25/2037	3FM.....
46631N	DT	3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	08/25/2012	Pass-Through Loss.....			2,300	1,929					0					0	94	08/25/2037	1FM.....
46631N	DT	3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	09/25/2012	MBS Paydown 0.54581724.....		7,590	7,590	6,368	13,248		564		564		7,590			0	354	08/25/2037	1FM.....
46631N	DT	3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	08/25/2012	MBS Paydown 0.56160777.....		5,922	5,922	4,969	6,898		301		301		5,922			0	242	08/25/2037	1FM.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
46631N	DT	3		07/25/2012	MBS Paydown 0.56982952.....		9,991	9,991	8,382	8,382		912		912		9,991			0	350	08/25/2037	1FM.....
46631N	DT	3		09/25/2012	Pass-Through Loss.....			8,200	6,880					0					0	383	08/25/2037	1FM.....
46632T	AA	3		09/27/2012	MBS Paydown 0.539487469.....		264,344	264,344	212,794	215,810		4,399		4,399		264,344			0	6,608	07/27/2037	1FM.....
46632T	AA	3		08/27/2012	MBS Paydown 0.545692735.....		235,776	235,776	189,009	191,888		3,611		3,611		235,776			0	5,769	07/27/2037	1FM.....
46632T	AA	3		07/27/2012	MBS Paydown 0.551616756.....		206,759	206,759	165,747	168,272		2,703		2,703		206,759			0	4,619	07/27/2037	1FM.....
46632Y	AA	2		08/26/2012	MBS Paydown 0.496001666.....		377,178	377,178	328,498	337,766		33,035		33,035		377,178			0	7,244	06/26/2036	1FM.....
46632Y	AA	2		09/26/2012	MBS Paydown 0.490212425.....		156,674	156,674	136,453	140,303		1,814		1,814		156,674			0	3,402	06/26/2036	1FM.....
46632Y	AA	2		07/26/2012	MBS Paydown 0.509938686.....		353,261	353,261	307,668	316,349		30,125		30,125		353,261			0	5,900	06/26/2036	1FM.....
46632Y	AA	2		06/26/2012	Prior Period Adjustment.....							(34)		(34)					0		06/26/2036	1FM.....
46632Y	AC	8		09/26/2012	MBS Paydown 0.654400156.....		250,054	250,054	218,797	218,088		12,713		12,713		250,054			0	11,719	08/26/2037	1FM.....
46632Y	AC	8		08/26/2012	MBS Paydown 0.661919902.....		120,773	120,773	105,676	105,334		(160)		(160)		120,773			0	5,032	08/26/2037	1FM.....
46632Y	AC	8		07/26/2012	MBS Paydown 0.665551844.....		166,914	166,914	146,050	145,576		(117)		(117)		166,914			0	6,085	08/26/2037	1FM.....
46632Y	AF	1		07/26/2012	Pass-Through Loss.....			87,616	8,324					0					0	3,650	08/26/2037	1FM.....
46632Y	AF	1		08/26/2012	Pass-Through Loss.....			71,460	6,789					0					0	3,349	08/26/2037	1FM.....
46632Y	AF	1		09/26/2012	Pass-Through Loss.....			49,035	4,658					0					0	2,298	08/26/2037	1FM.....
46632Y	AF	1		06/26/2012	Prior Period Adjustment.....									0					0	1,261	08/26/2037	1FM.....
46633A	AA	3		09/26/2012	MBS Paydown 0.402452022.....		61,307	61,307	46,976	49,147		2,416		2,416		61,307			0	1,273	03/26/2037	1FM.....
46633A	AA	3		08/26/2012	MBS Paydown 0.4085827.....		110,267	110,267	84,492	88,396		3,637		3,637		110,267			0	2,022	03/26/2037	1FM.....
46633A	AA	3		07/26/2012	MBS Paydown 0.419609388.....		64,682	64,682	49,563	51,853		1,851		1,851		64,682			0	1,028	03/26/2037	1FM.....
46633A	AC	9		09/26/2012	MBS Paydown 0.511342767.....		5,913	5,913	4,586	5,422		160		160		5,913			0	359	11/26/2036	1FM.....
46633A	AC	9		08/26/2012	MBS Paydown 0.512294643.....		157,026	157,026	121,793	143,987		220,029		220,029		157,026			0	8,581	11/26/2036	1FM.....
46633A	AC	9		07/26/2012	MBS Paydown 0.537572456.....		46,929	46,929	36,399	43,032		1,076		1,076		46,929			0	2,283	11/26/2036	1FM.....
46633A	AG	0		09/26/2012	MBS Paydown 0.395009011.....		55,298	55,298	40,229	45,190		2,985		2,985		55,298			0	3,940	06/26/2037	1FM.....
46633A	AG	0		08/26/2012	MBS Paydown 0.399617159.....		110,472	110,472	80,368	90,279		5,250		5,250		110,472			0	6,997	06/26/2037	1FM.....
46633A	AG	0		07/26/2012	MBS Paydown 0.408823162.....		113,298	113,298	82,425	92,589		4,647		4,647		113,298			0	6,279	06/26/2037	1FM.....
46633K	AN	3		07/26/2012	MBS Paydown 0.44058755.....		52,611	52,611	49,139	49,952		550		550		52,611			0	671	01/26/2037	1FM.....
46633K	AN	3		09/26/2012	MBS Paydown 0.416234235.....		51,763	51,763	48,347	49,146		720		720		51,763			0	845	01/26/2037	1FM.....
46633K	AN	3		08/26/2012	MBS Paydown 0.425115964.....		90,168	90,168	84,218	85,611		2,888		2,888		90,168			0	1,310	01/26/2037	1FM.....
46633K	AY	9		08/26/2012	MBS Paydown 0.379331623.....		75,064	75,064	71,387	72,699		781		781		75,064			0	2,593	05/26/2037	1FM.....
46633K	AY	9		09/26/2012	MBS Paydown 0.372787277.....		153,125	153,125	145,895	148,457		1,705		1,705		153,125			0	5,723	05/26/2037	1FM.....
46633K	AY	9		07/26/2012	MBS Paydown 0.382682979.....		7,330	7,330	6,971	7,099		69		69		7,330			0	221	05/26/2037	1FM.....
46633M	AL	3		09/26/2012	MBS Paydown 0.523586596.....		77,869	77,869	72,224	73,342		605		605		77,869			0	1,779	04/26/2035	1FM.....
46633M	AL	3		08/26/2012	MBS Paydown 0.530727282.....		128,403	128,403	119,094	120,939		4,866		4,866		128,403			0	2,599	04/26/2035	1FM.....
46633M	AL	3		07/26/2012	MBS Paydown 0.542502011.....		122,428	122,428	113,552	115,311		4,398		4,398		122,428			0	2,159	04/26/2035	1FM.....
46633P	AC	6		09/27/2012	MBS Paydown 0.543104943.....		28,570	28,570	28,856	28,829		(50)		(50)		28,570			0	1,286	02/27/2037	1FM.....
46633P	AC	6		08/27/2012	MBS Paydown 0.549503656.....		73,182	73,182	73,914	73,844		(393)		(393)		73,182			0	2,927	02/27/2037	1FM.....

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SCHEDULE D - PART 4

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

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

QE05.32

46633P	AC	6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	07/27/2012	MBS Paydown 0.565893893.....		67,266	67,266	67,939	67,874		(280)		(280)		67,266			0	2,354	02/27/2037	1FM.....
46633P	BQ	4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	09/27/2012	MBS Paydown 0.350605275.....		166,860	166,860	154,919	157,776		2,721		2,721		166,860			0	3,465	03/27/2037	1FM.....
46633P	BQ	4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	08/27/2012	MBS Paydown 0.35868996.....		300,115	300,115	278,638	283,778		4,090		4,090		300,115			0	5,503	03/27/2037	1FM.....
46633P	BQ	4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	07/27/2012	MBS Paydown 0.373231141.....		176,047	176,047	163,449	166,464		2,071		2,071		176,047			0	2,798	03/27/2037	1FM.....
46633T	AA	2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	07/20/2012	MBS Paydown 0.504601511.....		130,042	130,042	127,410	128,044		1,104		1,104		130,042			0	3,738	04/20/2036	1FM.....
46633T	AA	2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	09/20/2012	MBS Paydown 0.467853468.....		137,591	137,591	134,806	135,477		1,299		1,299		137,591			0	5,195	04/20/2036	1FM.....
46633T	AA	2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	08/20/2012	MBS Paydown 0.482575341.....		205,857	205,857	201,690	202,694		(1,273)		(1,273)		205,857			0	6,773	04/20/2036	1FM.....
46634B	BY	7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	09/26/2012	MBS Paydown 0.595366307.....		163,537	163,537	161,698	161,536		1,140		1,140		163,537			0	7,066	12/26/2035	1FM.....
46634B	BY	7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	08/26/2012	MBS Paydown 0.606849063.....		170,760	170,760	168,838	168,670		1,180		1,180		170,760			0	6,559	12/26/2035	1FM.....
46634B	BY	7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	07/26/2012	MBS Paydown 0.618838918.....		207,258	207,258	204,927	204,722		1,476		1,476		207,258			0	6,967	12/26/2035	1FM.....
46634D	AW	8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....	09/26/2012	MBS Paydown 0.947435831.....		80,710	80,710	80,710	80,634		(12)		(12)		80,710			0	3,631	04/26/2037	1FM.....
46634D	AW	8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....	08/26/2012	MBS Paydown 0.952480184.....		79,311	79,311	79,311	79,237		(10)		(10)		79,311			0	3,171	04/26/2037	1FM.....
46634D	AW	8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....	07/26/2012	MBS Paydown 0.95743713.....		175,016	175,016	175,016	174,852		(233)		(233)		175,016			0	6,123	04/26/2037	1FM.....
46634F	AU	7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	08/26/2012	MBS Paydown 0.878344617.....		412,155	412,155	417,596	416,362		(3,487)		(3,487)		412,155			0	16,488	07/26/2036	1FM.....
46634F	AU	7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	09/26/2012	MBS Paydown 0.864287959.....		480,178	480,178	486,517	485,080		(4,520)		(4,520)		480,178			0	21,606	07/26/2036	1FM.....
46634F	AU	7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	07/26/2012	MBS Paydown 0.890409966.....		465,177	465,177	471,318	469,926		(4,223)		(4,223)		465,177			0	16,283	07/26/2036	1FM.....
46635B	AA	9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....	09/26/2012	MBS Paydown 0.784914042.....		222,159	222,159	238,266	234,429		(6,001)		(6,001)		222,159			0	9,553	03/26/2039	1FM.....
46635B	AA	9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....	08/26/2012	MBS Paydown 0.798277792.....		264,614	264,614	283,798	279,228		(8,330)		(8,330)		264,614			0	10,115	03/26/2039	1FM.....
46635B	AA	9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....	07/26/2012	MBS Paydown 0.814195375.....		376,632	376,632	403,938	397,433		(14,895)		(14,895)		376,632			0	12,598	03/26/2039	1FM.....
46637D	AA	3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....	09/26/2012	MBS Paydown 0.821445575.....		782,721	782,721	726,952	726,952		29,570		29,570		782,721			0	17,274	06/26/2035	1Z.....
46637D	AA	3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....	08/26/2012	MBS Paydown 0.848420152.....		80,121	80,121	74,412	74,412		738		738		80,121			0	1,585	06/26/2035	1Z.....
46637D	AA	3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....	07/26/2012	MBS Paydown 0.851181327.....		335,843	335,843	311,914	311,914		2,608		2,608		335,843			0	5,875	06/26/2035	1Z.....
46637D	AC	9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE.....	09/26/2012	MBS Paydown 0.807634597.....		277,715	277,715	258,275	258,275		7,574		7,574		277,715			0	6,017	05/26/2047	1Z.....
46637D	AC	9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE.....	08/26/2012	MBS Paydown 0.826476763.....		589,962	589,962	548,665	548,665		29,835		29,835		589,962			0	11,185	05/26/2047	1Z.....
46637D	AC	9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE.....	07/26/2012	MBS Paydown 0.86650406.....		315,131	315,131	293,072	293,072		8,654		8,654		315,131			0	5,121	05/26/2047	1Z.....
472320	AA	8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....	09/25/2012	MBS Paydown 0.709126539.....		105,284	105,284	96,412	89,253		(1,082)		(1,082)		105,284			0	6,717	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.....		165,230	165,230	151,307	140,072		7,773		7,773		165,230			0	9,433	06/25/2047	3FM.....
472320	AA	8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....	07/25/2012	MBS Paydown 0.725956283.....		124,635	124,635	114,133	105,658		2,039		2,039		124,635			0	6,264	06/25/2047	3FM.....
472321	AA	6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	09/26/2012	MBS Paydown 0.514202604.....		226,685	226,685	173,733	181,098		2,316		2,316		226,685			0	10,201	10/25/2035	1FM.....
472321	AA	6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	08/26/2012	MBS Paydown 0.5200231.....		94,414	94,414	72,360	75,427		792		792		94,414			0	3,776	10/25/2035	1FM.....
472321	AA	6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	07/26/2012	MBS Paydown 0.522447331.....		20,542	20,542	15,744	16,411		150		150		20,542			0	719	10/25/2035	1FM.....
472321	AC	2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	09/26/2012	MBS Paydown 0.425967835.....		10,856	10,856	9,382	9,697		185		185		10,856			0	227	01/25/2037	1FM.....
472321	AC	2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	08/26/2012	MBS Paydown 0.426736019.....		70,396	70,396	60,840	62,879		1,053		1,053		70,396			0	1,305	01/25/2037	1FM.....
472321	AC	2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	07/26/2012	MBS Paydown 0.431717418.....		10,644	10,644	9,199	9,507		147		147		10,644			0	172	01/25/2037	1FM.....
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	09/26/2012	MBS Paydown 0.495080759.....		209,774	209,774	177,200	183,140		3,531		3,531		209,774			0	4,031	01/25/2039	1FM.....
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	08/26/2012	MBS Paydown 0.502169673.....		73,653	73,653	62,131	64,312		1,177		1,177		73,653			0	1,318	01/25/2039	1FM.....

SCHEDULE D - PART 4

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

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

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472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	07/26/2012	MBS Paydown 0.504772804.....		200,769	200,769	169,361	175,306		2,673		2,673		200,769			0	3,167	01/25/2039	1FM.....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	07/26/2012	Pass-Through Loss.....			171,356	38,508					0					0	2,703	01/25/2039	1FM.....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	08/26/2012	Pass-Through Loss.....			83,139	18,683					0					0	1,487	01/25/2039	1FM.....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	06/26/2012	Prior Period Adjustment.....									0					0	2,451	01/25/2039	1FM.....
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	07/26/2012	Pass-Through Loss.....			24,165	5,024					0					0	391	01/25/2037	1FM.....
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	06/26/2012	Prior Period Adjustment.....									0					0	253	01/25/2037	1FM.....
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	09/20/2012	MBS Paydown 0.533966262.....		44,600	44,600	41,067	42,596		607		607		44,600			0	1,010	03/20/2036	1FM.....
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	08/20/2012	MBS Paydown 0.536323666.....		225,106	225,106	207,273	214,993		2,650		2,650		225,106			0	4,526	03/20/2036	1FM.....
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	07/20/2012	MBS Paydown 0.548222001.....		519,754	519,754	478,579	496,405		13,489		13,489		519,754			0	9,116	03/20/2036	1FM.....
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	09/25/2012	MBS Paydown 0.494462341.....		138,868	138,868	133,183	137,824		111		111		138,868			0	3,022	06/25/2036	1FM.....
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	08/25/2012	MBS Paydown 0.500912721.....		127,532	127,532	122,311	126,572		87		87		127,532			0	2,459	06/25/2036	1FM.....
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	07/25/2012	MBS Paydown 0.506836508.....		38,890	38,890	37,298	38,597		23		23		38,890			0	654	06/25/2036	1FM.....
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	08/25/2012	MBS Paydown 0.455565785.....		187,101	187,101	163,246	176,435		4,111		4,111		187,101			0	3,908	05/25/2037	1FM.....
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	09/25/2012	MBS Paydown 0.430458814.....		274,468	274,468	239,474	258,821		7,055		7,055		274,468			0	6,405	05/25/2037	1FM.....
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	07/25/2012	MBS Paydown 0.472680841.....		160,114	160,114	139,699	150,986		2,953		2,953		160,114			0	2,954	05/25/2037	1FM.....
47232A	AH	1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....	09/25/2012	Pass-Through Loss.....			147,825	34,739			8,870		8,870					0	3,450	05/25/2037	1FM.....
47232A	AH	1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....	08/25/2012	Pass-Through Loss.....			118,830	27,925			7,130		7,130					0	2,482	05/25/2037	1FM.....
47232A	AH	1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....	07/25/2012	Pass-Through Loss.....			157,800	37,083			9,469		9,469					0	2,911	05/25/2037	1FM.....
47232A	AH	1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....	06/25/2012	Prior Period Adjustment.....							(1,031)		(1,031)					0	400	05/25/2037	1FM.....
47232A	AP	3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36.....	07/20/2012	Pass-Through Loss.....			511,962	36,637					0					0	8,979	03/20/2036	1FM.....
47232A	AP	3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36.....	08/20/2012	Pass-Through Loss.....			302,186	21,625					0					0	6,076	03/20/2036	1FM.....
47232A	AP	3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36.....	09/20/2012	Pass-Through Loss.....			166,810	11,937					0					0	3,777	03/20/2036	1FM.....
47232A	AP	3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36.....	06/20/2012	Prior Period Adjustment.....									0					0		03/20/2036	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	09/26/2012	MBS Paydown 0.477391622.....		73,521	73,521	73,520	73,141		81		81		73,521			0	3,436	09/26/2036	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	08/26/2012	MBS Paydown 0.487476188.....		43,463	43,463	43,463	43,226		24		24		43,463			0	1,902	09/26/2036	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	07/26/2012	MBS Paydown 0.493788504.....		47,191	47,191	47,191	46,934		22		22		47,191			0	1,806	09/26/2036	1FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	09/26/2012	Pass-Through Loss.....			110,540	83,336			(2,023)		(2,023)					0	5,750	09/26/2036	6FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	07/26/2012	Pass-Through Loss.....			73,029	57,569			(1,415)		(1,415)					0	3,204	09/26/2036	6FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	08/26/2012	Pass-Through Loss.....			160,224	126,304			(3,105)		(3,105)					0	7,906	09/26/2036	6FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	06/26/2012	Prior Period Adjustment.....							(4,861)		(4,861)					0		09/26/2036	6FM.....
47232D	AM	4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....	09/26/2012	MBS Paydown 0.365945216.....		168,546	168,546	168,546	168,546				0		168,546			0	3,719	01/26/2047	1FM.....
47232D	AM	4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....	08/26/2012	MBS Paydown 0.40486011.....		14,306	14,306	14,306	14,306				0		14,306			0	281	01/26/2047	1FM.....
47232D	AM	4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....	07/26/2012	MBS Paydown 0.408163158.....		18,544	18,544	18,544	18,544				0		18,544			0	319	01/26/2047	1FM.....
47232D	AS	1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....	08/26/2012	Pass-Through Loss.....			10,237	3,098			(138)		(138)					0	201	01/26/2047	6FM.....
47232D	AS	1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....	09/26/2012	Pass-Through Loss.....			84,508	25,575			(1,304)		(1,304)					0	1,865	01/26/2047	6FM.....
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	09/26/2012	MBS Paydown 0.449359244.....		77,427	77,427	77,409	76,878		198		198		77,427			0	3,121	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			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

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47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	08/26/2012	MBS Paydown 0.469710702.....		51,509	51,509	51,509	51,100		132		132		51,509			0	2,111	09/26/2036	1FM.....
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	07/26/2012	MBS Paydown 0.485417178.....		17,783	17,783	17,783	17,641		41		41		17,783			0	640	09/26/2036	1FM.....
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	09/26/2012	MBS Paydown 0.247442306.....		29,161	29,161	29,666	29,161				0		29,161			0	1,358	01/26/2036	1FM.....
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	08/26/2012	MBS Paydown 0.253487312.....		49,829	49,829	50,692	49,829				0		49,829			0	2,092	01/26/2036	1FM.....
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	07/26/2012	MBS Paydown 0.263816661.....		41,660	41,660	42,381	41,660				0		41,660			0	1,558	01/26/2036	1FM.....
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	06/26/2012	Prior Period Adjustment.....									0					0		01/26/2036	1FM.....
47232D	BC	5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	09/26/2012	MBS Paydown 0.500449176.....		98,142	98,142	90,190	92,081		864		864		98,142			0	4,917	02/26/2037	1FM.....
47232D	BC	5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	08/26/2012	MBS Paydown 0.509662311.....		63,358	63,358	58,225	59,446		454		454		63,358			0	2,858	02/26/2037	1FM.....
47232D	BC	5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	07/26/2012	MBS Paydown 0.515610115.....		58,152	58,152	53,441	54,561		327		327		58,152			0	2,332	02/26/2037	1FM.....
47232D	BG	6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	07/26/2012	Pass-Through Loss.....			43,913	6,884					0					0	1,762	02/26/2037	5FM.....
47232D	BG	6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	08/26/2012	Pass-Through Loss.....			20,495	3,213					0					0	925	02/26/2037	5FM.....
47232D	BG	6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	09/26/2012	Pass-Through Loss.....			66,622	10,444					0					0	3,339	02/26/2037	5FM.....
47232D	BG	6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	06/26/2012	Prior Period Adjustment.....									0					0		02/26/2037	5FM.....
47232D	BH	4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	08/26/2012	MBS Paydown 0.329710328.....		11,768	11,768	11,768	11,767		0		0		11,768			0	47	09/26/2036	1FM.....
47232D	BH	4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	09/26/2012	MBS Paydown 0.318996258.....		11,977	11,977	11,977	11,976		0		0		11,977			0	53	09/26/2036	1FM.....
47232D	BH	4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	07/26/2012	MBS Paydown 0.340237804.....		12,794	12,794	12,794	12,793		0		0		12,794			0	44	09/26/2036	1FM.....
47232D	BN	1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	07/26/2012	Pass-Through Loss.....			10,016	3,126			(11)		(11)					0	35	09/26/2036	1FM.....
47232D	BN	1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	08/26/2012	Pass-Through Loss.....			6,986	2,180			(8)		(8)					0	28	09/26/2036	1FM.....
47232D	BN	1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	09/26/2012	Pass-Through Loss.....			5,107	1,594			(6)		(6)					0	23	09/26/2036	1FM.....
47232D	BN	1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	06/26/2012	Prior Period Adjustment.....							(33)		(33)					0	25	09/26/2036	1FM.....
47232D	BP	6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	09/26/2012	MBS Paydown 0.398383004.....		64,454	64,454	64,454	64,126		66		66		64,454			0	3,141	07/26/2037	1FM.....
47232D	BP	6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	08/26/2012	MBS Paydown 0.41231989.....		21,219	21,219	21,219	21,111		12		12		21,219			0	919	07/26/2037	1FM.....
47232D	BP	6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	07/26/2012	MBS Paydown 0.416908123.....		6,754	6,754	6,754	6,720		4		4		6,754			0	256	07/26/2037	1FM.....
47232D	BU	5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	07/26/2012	Pass-Through Loss.....			36,060	18,299			(116)		(116)					0	1,568	07/26/2037	1FM.....
47232D	BU	5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	08/26/2012	Pass-Through Loss.....			34,384	17,449			(111)		(111)					0	1,681	07/26/2037	1FM.....
47232D	BU	5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	09/26/2012	Pass-Through Loss.....			66,065	33,525			(213)		(213)					0	3,589	07/26/2037	1FM.....
47232D	BU	5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	06/26/2012	Prior Period Adjustment.....		(29,799)					(428)		(428)		(29,799)			0		07/26/2037	1FM.....
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	09/26/2012	MBS Paydown 0.372817038.....		148,547	148,547	137,084	138,137		6,267		6,267		148,547			0	4,766	06/26/2037	1FM.....
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	08/26/2012	MBS Paydown 0.392889861.....		61,327	61,327	55,036	55,615		1,422		1,422		61,327			0	2,249	06/26/2037	1FM.....
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	07/26/2012	MBS Paydown 0.403939216.....		151,879	151,879	136,297	137,733		9,328		9,328		151,879			0	4,873	06/26/2037	1FM.....
47232D	CA	8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	07/26/2012	MBS Paydown 0.380826467.....		31,867	31,867	31,867	31,655		37		37		31,867			0	654	02/26/2047	1FM.....
47232D	CA	8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	09/26/2012	MBS Paydown 0.348412996.....		197,538	197,538	197,538	196,228		876		876		197,538			0	4,965	02/26/2047	1FM.....
47232D	CA	8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....	08/26/2012	MBS Paydown 0.376589563.....		29,704	29,704	29,704	29,507		39		39		29,704			0	678	02/26/2047	1FM.....
47232D	CF	7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	07/26/2012	Pass-Through Loss.....			44,019	34,130					0					0	713	02/26/2047	6FM.....
47232D	CF	7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	08/26/2012	Pass-Through Loss.....			18,271	14,166					0					0	338	02/26/2047	6FM.....
47232D	CF	7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	09/26/2012	Pass-Through Loss.....			35,331	27,394					0					0	736	02/26/2047	6FM.....

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

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

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47232D	CF	7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....	06/26/2012	Prior Period Adjustment.....									0					0	427	02/26/2047	6FM.....
47232D	CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	08/21/2012	MBS Paydown 0.414789369.....		51,394	51,394	51,394	47,985		(1,814)		(1,814)		51,394			0	1,800	05/21/2036	1FM.....
47232D	CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	09/21/2012	MBS Paydown 0.408391736.....		25,520	25,520	25,520	23,828		(1,190)		(1,190)		25,520			0	1,004	05/21/2036	1FM.....
47232D	CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	07/21/2012	MBS Paydown 0.427673161.....		39,998	39,998	39,998	37,345		(1,043)		(1,043)		39,998			0	1,228	05/21/2036	1FM.....
47232D	CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	06/21/2012	Prior Period Adjustment.....									0					0	(18)	05/21/2036	1FM.....
47232D	CM	2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36.....	07/21/2012	Pass-Through Loss.....			55,755	18,129			(467)		(467)					0	1,712	05/21/2036	1FM.....
47232D	CM	2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36.....	08/21/2012	Pass-Through Loss.....			87,977	28,606			(736)		(736)					0	3,079	05/21/2036	1FM.....
47232D	CM	2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36.....	09/21/2012	Pass-Through Loss.....			52,635	17,115			(441)		(441)					0	2,068	05/21/2036	1FM.....
47232D	CM	2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36.....	06/21/2012	Prior Period Adjustment.....							(1,107)		(1,107)					0		05/21/2036	1FM.....
47232D	CN	0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	09/26/2012	MBS Paydown 0.144546543.....		35,700	35,700	35,700	35,695		1		1		35,700			0	1,607	12/26/2036	1FM.....
47232D	CN	0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	08/26/2012	MBS Paydown 0.152475183.....		31,722	31,722	31,722	31,716		0		0		31,722			0	1,269	12/26/2036	1FM.....
47232D	CN	0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	07/26/2012	MBS Paydown 0.159520154.....		210	210	210	209				0		210			0	7	12/26/2036	1FM.....
47232D	CT	7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	07/26/2012	Pass-Through Loss.....			706	166			(15)		(15)					0	25	12/26/2036	2FM.....
47232D	CT	7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	08/26/2012	Pass-Through Loss.....			6,469	1,518			(160)		(160)					0	259	12/26/2036	2FM.....
47232D	CT	7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	09/26/2012	Pass-Through Loss.....			2,243	526			(63)		(63)					0	101	12/26/2036	2FM.....
47232D	CU	4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....	08/26/2012	MBS Paydown 0.197325436.....		19,924	19,924	20,616	19,864		2		2		19,924			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	14,049	13,537		2		2		13,578			0	323	04/26/2047	1FM.....
47232D	CU	4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....	07/26/2012	MBS Paydown 0.205928237.....		27,875	27,875	28,843	27,791		9		9		27,875			0	538	04/26/2047	1FM.....
47232D	CZ	3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	09/26/2012	MBS Paydown 0.518883612.....		90,386	90,386	88,619	89,148		354		354		90,386			0	3,728	06/26/2037	1FM.....
47232D	CZ	3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	08/26/2012	MBS Paydown 0.527779883.....		136,267	136,267	133,603	134,400		815		815		136,267			0	4,995	06/26/2037	1FM.....
47232D	CZ	3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	07/26/2012	MBS Paydown 0.541191966.....		107,489	107,489	105,388	106,017		443		443		107,489			0	3,448	06/26/2037	1FM.....
47232D	DB	5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....	09/26/2012	Pass-Through Loss.....			13,881	4,169			(135)		(135)					0	636	06/26/2037	1FM.....
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	09/26/2012	MBS Paydown 0.414185907.....		30,237	30,237	30,237	29,423		(553)		(553)		30,237			0	1,247	08/26/2037	1FM.....
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	08/26/2012	MBS Paydown 0.417225295.....		136,554	136,554	136,554	132,880		(630)		(630)		136,554			0	5,008	08/26/2037	1FM.....
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	07/26/2012	MBS Paydown 0.430951652.....		61,919	61,919	61,919	60,253		(862)		(862)		61,919			0	1,987	08/26/2037	1FM.....
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	06/26/2012	Prior Period Adjustment.....									0					0	23	08/26/2037	1FM.....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	09/26/2012	MBS Paydown 0.476093063.....		500,951	500,951	497,799	495,801		1,718		1,718		500,951			0	24,175	08/26/2037	1FM.....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	08/26/2012	MBS Paydown 0.488435928.....		355,328	355,328	352,972	351,413		934		934		355,328			0	16,582	08/26/2037	1FM.....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	07/26/2012	MBS Paydown 0.498066311.....		599,449	599,449	595,475	592,844		2,504		2,504		599,449			0	24,477	08/26/2037	1FM.....
47232D	DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	09/26/2012	MBS Paydown 0.850596183.....		541,224	541,224	149,534	103,435		428,450		428,450		541,224			0	28,988	08/26/2037	5FM.....
47232D	DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	08/26/2012	Pass-Through Loss.....			137,977	34,270			(3,678)		(3,678)					0	7,244	08/26/2037	5FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	09/26/2012	MBS Paydown 0.198907802.....		248,261	248,261	248,261	248,261				0		248,261			0	5,265	09/26/2035	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	08/26/2012	MBS Paydown 0.23100334.....		83,157	83,157	83,157	83,157				0		83,157			0	1,556	09/26/2035	1FM.....
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	07/26/2012	MBS Paydown 0.241753967.....		196,142	196,142	196,142	196,142				0		196,142			0	3,183	09/26/2035	1FM.....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	09/26/2012	MBS Paydown 0.179249398.....		262,782	262,782	254,127	261,000		1,025		1,025		262,782			0	8,906	04/26/2037	1FM.....

SCHEDULE D - PART 4

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

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

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47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	08/26/2012	MBS Paydown 0.201365242.....		79,620	79,620	76,560	78,998		107		107		79,620			0	2,757	04/26/2037	1FM.....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	07/26/2012	MBS Paydown 0.209212091.....		58,245	58,245	56,007	57,791		69		69		58,245			0	1,765	04/26/2037	1FM.....
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	07/26/2012	Pass-Through Loss.....			32,009	5,129			(433)		(433)					0	970	04/26/2037	5FM.....
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	08/26/2012	Pass-Through Loss.....			41,263	6,612			(626)		(626)					0	1,429	04/26/2037	5FM.....
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	09/26/2012	Pass-Through Loss.....			33,291	6,340			(471)		(471)					0	1,128	04/26/2037	5FM.....
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	06/26/2012	Prior Period Adjustment.....							(1,215)		(1,215)					0		04/26/2037	5FM.....
47232D	EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	08/26/2012	MBS Paydown 0.607854588.....		35,590	35,590	32,316	35,590		(35,590)		(35,590)		35,590			0	1,217	06/26/2037	1FM.....
47232D	EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	09/26/2012	MBS Paydown 0.493251756.....		46,539	46,539	42,258	46,539		(46,539)		(46,539)		46,539			0	1,789	06/26/2037	1FM.....
47232D	EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	07/26/2012	MBS Paydown 0.695494249.....		20,596	20,596	18,701	20,596		(20,596)		(20,596)		20,596			0	617	06/26/2037	1FM.....
47232D	EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	06/26/2012	Prior Period Adjustment.....			(587)	(587)	(535)		587		587		(587)			0	(14)	06/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	09/26/2012	MBS Paydown 0.542643995.....		48,103	48,103	48,103	47,945		(2)		(2)		48,103			0	1,806	02/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	08/26/2012	MBS Paydown 0.547024559.....		187,704	187,704	187,704	187,087		111		111		187,704			0	6,284	02/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	07/26/2012	MBS Paydown 0.564117969.....		172,683	172,683	172,683	172,115		248		248		172,683			0	5,079	02/26/2037	1FM.....
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	06/26/2012	Prior Period Adjustment.....							124		124					0		02/26/2037	1FM.....
47232D	EL	2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	09/26/2012	Pass-Through Loss.....			33,459	8,346			(1,042)		(1,042)					0	1,256	02/26/2037	1FM.....
47232D	EL	2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	07/26/2012	Pass-Through Loss.....			96,032	23,956			(2,337)		(2,337)					0	2,825	02/26/2037	1FM.....
47232D	EL	2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	08/26/2012	Pass-Through Loss.....			50,014	12,476			(1,558)		(1,558)					0	1,674	02/26/2037	1FM.....
47232D	EM	0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	09/26/2012	MBS Paydown 0.341834692.....		830,754	830,754	830,754	815,180				0		830,754			0	31,039	05/26/2037	1FM.....
47232D	EM	0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	08/26/2012	MBS Paydown 0.393788216.....		19,183	19,183	19,183	18,824				0		19,183			0	638	05/26/2037	1FM.....
47232D	EM	0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	07/26/2012	MBS Paydown 0.394987904.....		338,417	338,417	338,417	332,072				0		338,417			0	9,866	05/26/2037	1FM.....
47232D	ET	5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	08/26/2012	Pass-Through Loss.....			76,441	25,781			(1,575)		(1,575)					0	2,869	05/26/2037	1FM.....
47232D	ET	5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	09/26/2012	Pass-Through Loss.....			75,863	25,586			(1,803)		(1,803)					0	3,158	05/26/2037	1FM.....
47232D	ET	5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	07/26/2012	Pass-Through Loss.....			156,657	52,835			(2,727)		(2,727)					0	5,235	05/26/2037	1FM.....
47232D	ET	5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	06/26/2012	Prior Period Adjustment.....							(722)		(722)					0		05/26/2037	1FM.....
47232D	EU	2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	09/26/2012	MBS Paydown 0.279030176.....		230,944	230,944	221,819	212,464		15,831		15,831		230,944			0	6,435	08/26/2037	1FM.....
47232D	EU	2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	08/26/2012	MBS Paydown 0.302543262.....		107,864	107,864	102,572	97,110		6,844		6,844		107,864			0	3,431	08/26/2037	1FM.....
47232D	EU	2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	07/26/2012	MBS Paydown 0.316270662.....		89,209	89,209	84,832	80,315		3,986		3,986		89,209			0	2,622	08/26/2037	1FM.....
47232D	EY	4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	07/26/2012	Pass-Through Loss.....			27,187	21,951			(416)		(416)					0	922	08/26/2037	1FM.....
47232D	EY	4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	09/26/2012	Pass-Through Loss.....			104,988	75,414			(1,285)		(1,285)					0	3,306	08/26/2037	1FM.....
47232D	EY	4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	08/26/2012	Pass-Through Loss.....			31,705	25,598			(485)		(485)					0	1,152	08/26/2037	1FM.....
47232D	EY	4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	06/26/2012	Prior Period Adjustment.....							(1,145)		(1,145)					0		08/26/2037	1FM.....
47232D	EZ	1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....	09/26/2012	MBS Paydown 0.41395439.....		59,488	59,488	59,488	59,489		(33)		(33)		59,488			0	2,122	11/26/2036	1FM.....
47232D	EZ	1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....	08/26/2012	MBS Paydown 0.417108308.....		249,363	249,363	249,363	249,366		(666)		(666)		249,363			0	7,922	11/26/2036	1FM.....
47232D	EZ	1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36.....	07/26/2012	MBS Paydown 0.430328948.....		192,971	192,971	192,971	192,973		(285)		(285)		192,971			0	5,382	11/26/2036	1FM.....
47232D	FF	4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	08/26/2012	MBS Paydown 0.206518899.....		38,761	38,761	38,761	38,761				0		38,761			0	1,641	12/26/2036	1FM.....
47232D	FF	4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	09/26/2012	MBS Paydown 0.19085515.....		52,082	52,082	52,082	52,082				0		52,082			0	2,448	12/26/2036	1FM.....

SCHEDULE D - PART 4

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

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

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47232D	FF	4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	07/26/2012	MBS Paydown 0.218176343.....		72,915	72,915	72,915	72,915				0		72,915			0	2,746	12/26/2036	1FM.....
47232D	FM	9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	08/26/2012	Pass-Through Loss.....			1,064	210			(6)		(6)					0	36	06/26/2037	1FM.....
47232D	FM	9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	09/26/2012	Pass-Through Loss.....			4,225	833			(27)		(27)					0	162	06/26/2037	1FM.....
47232D	FM	9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	06/26/2012	Prior Period Adjustment.....			26,317	5,187			(85)		(85)					0	523	06/26/2037	1FM.....
47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	09/26/2012	MBS Paydown 0.527688467.....		535,094	535,094	520,823	520,823		3,387		3,387		535,094			0	14,186	11/26/2037	1Z.....
47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	08/26/2012	MBS Paydown 0.53902521.....		381,421	381,421	370,693	370,693		580		580		381,421			0	8,606	11/26/2037	1Z.....
47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	07/26/2012	MBS Paydown 0.547753373.....		360,189	360,189	350,059	350,059		334		334		360,189			0	6,095	11/26/2037	1Z.....
47232V	AA	0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	09/26/2012	MBS Paydown 0.431739554.....		29,422	29,422	29,422	29,235		61		61		29,422			0	1,473	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.....		12,251	12,251	12,251	12,173		6		6		12,251			0	552	02/26/2037	1FM.....
47232V	AA	0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	07/26/2012	MBS Paydown 0.445063614.....		17,960	17,960	17,960	17,846		8		8		17,960			0	720	02/26/2037	1FM.....
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	07/26/2012	Pass-Through Loss.....			8,104	6,367					0					0	325	02/26/2037	1FM.....
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	08/26/2012	Pass-Through Loss.....			13,656	10,730					0					0	615	02/26/2037	1FM.....
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	09/26/2012	Pass-Through Loss.....			11,891	9,343					0					0	595	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.....		19,708	19,708	19,708	19,610		6		6		19,708			0	757	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.....		41,509	41,509	41,469	41,308		29		29		41,509			0	1,395	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.....		13,443	13,443	13,443	13,376		4		4		13,443			0	581	02/26/2037	1FM.....
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	08/26/2012	Pass-Through Loss.....			14,984	7,362			(10)		(10)					0	574	02/26/2037	1FM.....
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	07/26/2012	Pass-Through Loss.....			8,892	4,369			(6)		(6)					0	298	02/26/2037	1FM.....
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	06/26/2012	Prior Period Adjustment.....							(19)		(19)					0	(38)	02/26/2037	1FM.....
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	09/26/2012	MBS Paydown 0.587153171.....		26,809	26,809	26,809	26,745		(55)		(55)		26,809			0	1,257	07/26/2037	1FM.....
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	08/26/2012	MBS Paydown 0.593535382.....		43,942	43,942	43,942	43,835		(357)		(357)		43,942			0	1,831	07/26/2037	1FM.....
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	07/26/2012	MBS Paydown 0.603996023.....		28,166	28,166	28,166	28,098		(43)		(43)		28,166			0	1,027	07/26/2037	1FM.....
47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	09/26/2012	Pass-Through Loss.....			27,501	18,908			(527)		(527)					0	1,289	07/26/2037	1FM.....
47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	07/26/2012	Pass-Through Loss.....			15,616	10,737			(299)		(299)					0	569	07/26/2037	1FM.....
47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	08/26/2012	Pass-Through Loss.....			20,848	14,334			(400)		(400)					0	869	07/26/2037	1FM.....
47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	06/26/2012	Prior Period Adjustment.....							(517)		(517)					0	86	07/26/2037	1FM.....
47232V	AR	3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	09/26/2012	MBS Paydown 0.689855042.....		92,231	92,231	87,549	88,525		603		603		92,231			0	4,150	09/26/2036	1FM.....
47232V	AR	3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	08/26/2012	MBS Paydown 0.717803809.....		27,565	27,565	26,165	26,457		55		55		27,565			0	1,103	09/26/2036	1FM.....
47232V	AR	3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	07/26/2012	MBS Paydown 0.726156727.....		33,399	33,399	31,704	32,057		97		97		33,399			0	1,169	09/26/2036	1FM.....
47232V	AV	4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	07/26/2012	Pass-Through Loss.....			29,498	17,243			(287)		(287)					0	1,032	09/26/2036	6FM.....
47232V	AV	4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	08/26/2012	Pass-Through Loss.....			9,285	5,428			(90)		(90)					0	371	09/26/2036	6FM.....
47232V	AV	4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	09/26/2012	Pass-Through Loss.....			9,237	5,400			(90)		(90)					0	416	09/26/2036	6FM.....
47232V	AV	4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	06/26/2012	Prior Period Adjustment.....							(279)		(279)					0	(101)	09/26/2036	6FM.....
47232V	AW	2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	07/26/2012	MBS Paydown 0.611297154.....		27,962	27,962	25,598	25,372		258		258		27,962			0	420	09/26/2035	1FM.....
47232V	AW	2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	09/26/2012	MBS Paydown 0.595823206.....		35,318	35,318	32,332	32,047		446		446		35,318			0	684	09/26/2035	1FM.....
47232V	AW	2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	08/26/2012	MBS Paydown 0.603763124.....		33,513	33,513	30,679	30,409		363		363		33,513			0	576	09/26/2035	1FM.....

SCHEDULE D - PART 4

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

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

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47232V	BA	9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	07/26/2012	Pass-Through Loss.....			14,774	11,539			(167)		(167)					0	250	09/26/2035	1FM.....
47232V	BA	9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	08/26/2012	Pass-Through Loss.....			1,201	938			(14)		(14)					0	23	09/26/2035	1FM.....
47232V	BA	9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	09/26/2012	Pass-Through Loss.....			11,811	9,224			(134)		(134)					0	251	09/26/2035	1FM.....
47232V	BA	9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	06/26/2012	Prior Period Adjustment.....							(81)		(81)					0		09/26/2035	1FM.....
47232V	BB	7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	08/26/2012	MBS Paydown 0.568804046.....		172,403	172,403	148,452	142,117		26,557		26,557		172,403			0	845	09/26/2035	1FM.....
47232V	BB	7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	09/26/2012	MBS Paydown 0.559263927.....		110,802	110,802	95,409	91,337		15,802		15,802		110,802			0	602	09/26/2035	1FM.....
47232V	BB	7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	07/26/2012	MBS Paydown 0.583648071.....		48,482	48,482	41,746	39,965		6,248		6,248		48,482			0	212	09/26/2035	1FM.....
47232V	BF	8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	07/26/2012	MBS Paydown 0.812582698.....		45,392	45,392	7,116	838		(224)		(224)		45,392			0	198	09/26/2035	6FM.....
47232V	BF	8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	08/26/2012	Pass-Through Loss.....			53,588	8,401			(265)		(265)					0	263	09/26/2035	6FM.....
47232V	BF	8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	09/26/2012	Pass-Through Loss.....			47,055	7,377			(232)		(232)					0	256	09/26/2035	6FM.....
47232V	BF	8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	06/26/2012	Prior Period Adjustment.....							(316)		(316)					0		09/26/2035	6FM.....
47232V	BM	3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	09/26/2012	MBS Paydown 0.42774205.....		18,675	18,675	18,675	18,537		20		20		18,675			0	865	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.....		53,585	53,585	53,585	53,188		190		190		53,585			0	2,235	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.....		18,122	18,122	18,122	17,988		15		15		18,122			0	672	11/26/2036	1FM.....
47232V	BU	5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	09/26/2012	MBS Paydown 0.204565038.....		134,610	134,610	134,610	134,610				0		134,610			0	4,917	11/26/2037	1FM.....
47232V	BU	5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	08/26/2012	MBS Paydown 0.248580211.....		556,362	556,362	556,362	556,362				0		556,362			0	18,421	11/26/2037	1FM.....
47232V	BU	5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	07/26/2012	MBS Paydown 0.430500871.....		361,444	361,444	361,444	361,444				0		361,444			0	10,676	11/26/2037	1FM.....
47232V	BY	7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	08/26/2012	Pass-Through Loss.....			69,618	21,434			4,809		4,809		0			0	2,306	11/26/2037	1FM.....
47232V	BY	7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	09/26/2012	Pass-Through Loss.....			56,357	17,351			4,542		4,542		0			0	2,059	11/26/2037	1FM.....
47232V	BZ	4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	09/26/2012	MBS Paydown 0.100095436.....		7,743	7,743	7,743	7,743				0		7,743			0	348	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.....		31,908	31,908	31,908	31,908				0		31,908			0	1,276	07/26/2036	1FM.....
47232V	BZ	4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	07/26/2012	MBS Paydown 0.121231661.....		18,151	18,151	18,151	18,151				0		18,151			0	635	07/26/2036	1FM.....
47232V	CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	07/26/2012	Pass-Through Loss.....			11,035	2,034					0					0	386	07/26/2036	1FM.....
47232V	CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	08/26/2012	Pass-Through Loss.....			16,266	2,999					0					0	651	07/26/2036	1FM.....
47232V	CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	09/26/2012	Pass-Through Loss.....			12,524	2,309					0					0	564	07/26/2036	1FM.....
47232V	CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	06/26/2012	Prior Period Adjustment.....									0					0	(76)	07/26/2036	1FM.....
47232V	CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	09/26/2012	MBS Paydown 0.214374659.....		15,534	15,534	15,534	15,534				0		15,534			0	627	04/26/2037	1FM.....
47232V	CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	08/26/2012	MBS Paydown 0.220532231.....		5,793	5,793	5,793	5,793				0		5,793			0	210	04/26/2037	1FM.....
47232V	CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	07/26/2012	MBS Paydown 0.222828567.....		10,773	10,773	10,773	10,773				0		10,773			0	344	04/26/2037	1FM.....
47232V	CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	06/26/2012	Prior Period Adjustment.....									0					0	(41)	04/26/2037	1FM.....
47232V	CM	2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	07/26/2012	MBS Paydown 0.913249492.....		58,949	58,949	58,949	58,861		(12)		(12)		58,949			0	1,901	11/26/2035	2FM.....
47232V	CM	2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	09/26/2012	MBS Paydown 0.889065465.....		124,113	124,113	123,915	123,747		(49)		(49)		124,113			0	4,726	11/26/2035	2FM.....
47232V	CM	2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	08/26/2012	MBS Paydown 0.905184094.....		56,458	56,458	56,458	56,374		(2)		(2)		56,458			0	2,080	11/26/2035	2FM.....
47232V	CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	08/26/2012	Pass-Through Loss.....			15,668	15,585			(87)		(87)					0	577	11/26/2035	1FM.....
47232V	CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	09/26/2012	Pass-Through Loss.....			43,724	40,257			(221)		(221)					0	1,664	11/26/2035	1FM.....
47232V	CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	07/26/2012	Pass-Through Loss.....			31,962	31,793			(178)		(178)					0	1,030	11/26/2035	1FM.....

SCHEDULE D - PART 4

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

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

QE05.39

47232V	CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	06/26/2012	Prior Period Adjustment.....							(698)		(698)					0	172	11/26/2035	1FM.....
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	09/26/2012	MBS Paydown 0.456518767.....		68,593	68,593	67,673	67,819		94		94		68,593			0	2,050	05/26/2036	1FM.....
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	08/26/2012	MBS Paydown 0.464941822.....		41,649	41,649	40,909	41,040		86		86		41,649			0	1,633	05/26/2036	1FM.....
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	07/26/2012	MBS Paydown 0.472488915.....		10,431	10,431	10,246	10,279		20		20		10,431			0	358	05/26/2036	1FM.....
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	09/26/2012	Pass-Through Loss.....			2,845	1,801			(66)		(66)					0	89	05/26/2036	1FM.....
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	07/26/2012	Pass-Through Loss.....			13,510	10,300			(461)		(461)					0	461	05/26/2036	1FM.....
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	08/26/2012	Pass-Through Loss.....			48,030	36,618			(1,637)		(1,637)					0	1,873	05/26/2036	1FM.....
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	06/26/2012	Prior Period Adjustment.....							(1,374)		(1,374)					0	67	05/26/2036	1FM.....
47232V	CV	2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	09/26/2012	MBS Paydown 0.544863596.....		98,132	98,132	95,442	95,977		268		268		98,132			0	4,809	11/26/2036	1FM.....
47232V	CV	2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	08/26/2012	MBS Paydown 0.548397333.....		375,418	375,418	365,129	367,174		4,583		4,583		375,418			0	16,353	11/26/2036	1FM.....
47232V	CV	2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	07/26/2012	MBS Paydown 0.561916174.....		166,664	166,664	162,096	163,004		316		316		166,664			0	6,352	11/26/2036	1FM.....
47232V	DB	5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	08/26/2012	Pass-Through Loss.....			100,698	29,951			(757)		(757)					0	4,386	11/26/2036	1FM.....
47232V	DB	5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	09/26/2012	Pass-Through Loss.....			168,444	50,101			(1,551)		(1,551)					0	8,255	11/26/2036	1FM.....
47232V	DB	5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	07/26/2012	Pass-Through Loss.....			143,139	42,574			(920)		(920)					0	5,456	11/26/2036	1FM.....
47232V	DB	5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	06/26/2012	Prior Period Adjustment.....							(153)		(153)					0		11/26/2036	1FM.....
47232V	DC	3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	09/26/2012	MBS Paydown 0.99877011.....		9,770	9,770	9,715	9,711		23		23		9,770			0	316	09/26/2035	1FM.....
47232V	DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	09/26/2012	MBS Paydown 0.176678684.....		311,259	311,259	299,367	301,186		7,120		7,120		311,259			0	12,410	04/26/2036	1FE.....
47232V	DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	08/26/2012	MBS Paydown 0.202483379.....		208,672	208,672	198,557	200,136		4,587		4,587		208,672			0	9,416	04/26/2036	1FE.....
47232V	DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	07/26/2012	MBS Paydown 0.224871383.....		168,030	168,030	159,885	161,156		1,678		1,678		168,030			0	6,742	04/26/2036	1FE.....
47232V	DR	0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	09/26/2012	MBS Paydown 0.560906603.....		34,583	34,583	34,583	34,984		(43)		(43)		34,583			0	1,556	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.....		61,792	61,792	61,792	62,509		(234)		(234)		61,792			0	2,472	04/26/2036	1FM.....
47232V	DR	0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	07/26/2012	MBS Paydown 0.575882555.....		53,608	53,608	53,608	54,230		(79)		(79)		53,608			0	1,876	04/26/2036	1FM.....
47232V	DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	07/26/2012	Pass-Through Loss.....			14,806	6,616			(33)		(33)					0	518	04/26/2036	1FM.....
47232V	DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	08/26/2012	Pass-Through Loss.....			21,966	9,816			(49)		(49)					0	879	04/26/2036	1FM.....
47232V	DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	09/26/2012	Pass-Through Loss.....			18,946	8,467			(42)		(42)					0	853	04/26/2036	1FM.....
47232V	DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	06/26/2012	Prior Period Adjustment.....							(119)		(119)					0	(96)	04/26/2036	1FM.....
47232V	DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	09/26/2012	MBS Paydown 0.266086895.....		23,831	23,831	23,798	23,798					0	23,831			0	898	07/26/2036	1FM.....
47232V	DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	08/26/2012	MBS Paydown 0.27236308.....		16,562	16,562	16,562	16,562					0	16,562			0	662	07/26/2036	1FM.....
47232V	DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	07/26/2012	MBS Paydown 0.277697481.....		23,621	23,621	23,621	23,621					0	23,621			0	827	07/26/2036	1FM.....
47232V	DY	5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	08/26/2012	Pass-Through Loss.....			9,410	9,076			(30)		(30)					0	376	07/26/2036	6FM.....
47232V	DY	5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	09/26/2012	MBS Paydown 0.851620931.....		13,797	13,797	11,733	3,578		10,474		10,474		13,797			0	520	07/26/2036	6FM.....
47232V	DY	5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	09/26/2012	Pass-Through Loss.....			1,280	1,088					0					0	48	07/26/2036	6FM.....
47232V	DY	5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	07/26/2012	Pass-Through Loss.....			8,431	8,132			(23)		(23)					0	295	07/26/2036	6FM.....
47232V	DY	5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	06/26/2012	Prior Period Adjustment.....							(70)		(70)					0		07/26/2036	6FM.....
47232V	DZ	2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	09/26/2012	MBS Paydown 0.480871157.....		88,703	88,703	88,703	88,188		166		166		88,703			0	3,992	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.....		62,489	62,489	62,489	62,126		100		100		62,489			0	2,500	03/26/2036	1FM.....

SCHEDULE D - PART 4

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

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

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47232V	DZ	2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	07/26/2012	MBS Paydown 0.504434028.....		52,180	52,180	52,180	51,877		19		19		52,180			0	1,826	03/26/2036	1FM.....
47232V	EC	2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	09/26/2012	MBS Paydown 0.378264364.....		41,698	41,698	42,034	41,936		(291)		(291)		41,698			0	1,876	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.....		31,230	31,230	31,482	31,408		(173)		(173)		31,230			0	1,249	03/26/2037	1FM.....
47232V	EC	2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	07/26/2012	MBS Paydown 0.40953735.....		17,146	17,146	17,284	17,244		(24)		(24)		17,146			0	600	03/26/2037	1FM.....
47232V	EH	1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	07/26/2012	Pass-Through Loss.....			15,838	15,966			(61)		(61)					0	532	03/26/2037	1FM.....
47232V	EH	1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	08/26/2012	Pass-Through Loss.....			21,698	21,873			(84)		(84)					0	837	03/26/2037	1FM.....
47232V	EH	1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	09/26/2012	Pass-Through Loss.....			17,478	17,619			(68)		(68)					0	762	03/26/2037	1FM.....
47232V	EH	1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	06/26/2012	Prior Period Adjustment.....							(71)		(71)					0		03/26/2037	1FM.....
47232V	EJ	7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	09/26/2012	MBS Paydown 0.292640934.....		10,742	10,742	10,903	10,858		(40)		(40)		10,742			0	463	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.....		11,647	11,647	11,821	11,772		(27)		(27)		11,647			0	446	04/26/2037	1FM.....
47232V	EJ	7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	07/26/2012	MBS Paydown 0.309689509.....		11,634	11,634	11,809	11,760		(21)		(21)		11,634			0	390	04/26/2037	1FM.....
47232V	EP	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	08/26/2012	Pass-Through Loss.....			12,194	12,377			(36)		(36)					0	467	04/26/2037	1FM.....
47232V	EP	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	07/26/2012	Pass-Through Loss.....			10,457	10,613			(31)		(31)					0	351	04/26/2037	1FM.....
47232V	EP	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	09/26/2012	Pass-Through Loss.....			5,942	6,031			(18)		(18)					0	256	04/26/2037	1FM.....
47232V	EP	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	06/26/2012	Prior Period Adjustment.....							(84)		(84)					0	(38)	04/26/2037	1FM.....
47232V	EQ	1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	09/26/2012	MBS Paydown 0.198164184.....		103,746	103,746	103,745	103,409		578		578		103,746			0	4,202	01/26/2036	1FM.....
47232V	EQ	1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	08/26/2012	MBS Paydown 0.233606189.....		97,100	97,100	97,100	96,763		581		581		97,100			0	3,722	01/26/2036	1FM.....
47232V	EQ	1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	07/26/2012	MBS Paydown 0.269210507.....		193,896	193,896	193,896	193,223		261		261		193,896			0	6,504	01/26/2036	1FM.....
47232V	EQ	1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	06/26/2012	Prior Period Adjustment.....							31		31					0		01/26/2036	1FM.....
47232V	EV	0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	08/26/2012	Pass-Through Loss.....			47,739	47,324			(490)		(490)					0	1,830	01/26/2036	1FM.....
47232V	EV	0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	07/26/2012	Pass-Through Loss.....			32,443	32,161			(333)		(333)					0	1,088	01/26/2036	1FM.....
47232V	EV	0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	06/26/2012	Prior Period Adjustment.....							(935)		(935)					0	183	01/26/2036	1FM.....
47232V	EW	8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	09/26/2012	MBS Paydown 0.215686858.....		18,553	18,553	18,553	18,553				0		18,553			0	765	02/26/2036	1FM.....
47232V	EW	8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	08/26/2012	MBS Paydown 0.222542122.....		8,021	8,021	8,021	8,021				0		8,021			0	294	02/26/2036	1FM.....
47232V	EW	8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	07/26/2012	MBS Paydown 0.225505872.....		29,422	29,422	29,422	29,422				0		29,422			0	944	02/26/2036	1FM.....
47232V	FB	3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	07/26/2012	Pass-Through Loss.....			17,309	2,409					0					0	555	02/26/2036	1FM.....
47232V	FB	3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	08/26/2012	Pass-Through Loss.....			13,423	1,868					0					0	492	02/26/2036	1FM.....
47232V	FB	3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	09/26/2012	Pass-Through Loss.....			13,968	1,944					0					0	576	02/26/2036	1FM.....
47232V	FB	3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	06/26/2012	Prior Period Adjustment.....									0					0	(33)	02/26/2036	1FM.....
47232V	FD	9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	09/26/2012	MBS Paydown 0.626952626.....		1,538	1,538	1,538	1,534		2		2		1,538			0	61	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.....		19,376	19,376	19,376	19,320		22		22		19,376			0	678	01/26/2036	1FM.....
47232V	FD	9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	07/26/2012	MBS Paydown 0.678945841.....		106,566	106,566	106,566	106,257		(50)		(50)		106,566			0	3,264	01/26/2036	1FM.....
47232V	FF	4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....	09/26/2012	MBS Paydown 0.761383522.....		17,549	17,549	17,680	17,089		394		394		17,549			0	5,678	01/26/2036	1FM.....
47232V	FF	4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....	08/26/2012	MBS Paydown 0.778932733.....		221,067	221,067	223,453	214,454		5,466		5,466		221,067			0	8,474	01/26/2036	1FM.....
47232V	FF	4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....	09/01/2012	Transfer to Hannover.....		133,236	134,366	135,816	130,346		1,718		1,718		131,900	1,337	1,337	5,664	01/26/2036	1FM.....	
47232V	FG	2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36.....	09/01/2012	Transfer to Hannover.....		597,650	621,000	621,000	615,778		447		447		616,225	(18,574)	(18,574)	26,781	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 Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE05.41

47232V	FH	0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....654,301	690,000	654,301	654,301	.....	.....	.....	.....0	.....	.....654,301	.....	.....0	0	3,306	01/26/2036	2FM.....
47232V	FJ	6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....128,801	241,500	241,500	59,540	.....	.....(5,312)	.....	.....(5,312)	.....	.....54,228	.....	.....74,572	74,572	10,415	01/26/2036	1FM.....
47232V	FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	.....	07/26/2012	MBS Paydown 0.300328309.....	.....	.....165,775	165,775	165,712	164,920	.....	.....139	.....	.....139	.....	.....165,775	.....	.....	.....0	5,026	06/26/2036	1FM.....
47232V	FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	.....	09/26/2012	MBS Paydown 0.267647185.....	.....	.....187,106	187,106	187,032	186,240	.....	.....(145)	.....	.....(145)	.....	.....187,106	.....	.....	.....0	6,536	06/26/2036	1FM.....
47232V	FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	.....	08/26/2012	MBS Paydown 0.283987747.....	.....	.....165,775	165,775	165,712	164,920	.....	.....(327)	.....	.....(327)	.....	.....165,775	.....	.....	.....0	5,736	06/26/2036	1FM.....
47232V	FU	1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	.....	09/26/2012	MBS Paydown 0.437547142.....	.....	.....30,861	30,861	30,861	30,835	.....	.....(10)	.....	.....(10)	.....	.....30,861	.....	.....	.....0	210	01/26/2047	1FM.....
47232V	FU	1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	.....	08/26/2012	MBS Paydown 0.44408264.....	.....	.....103,726	103,726	103,726	103,638	.....	.....(1,203)	.....	.....(1,203)	.....	.....103,726	.....	.....	.....0	628	01/26/2047	1FM.....
47232V	FU	1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	.....	07/26/2012	MBS Paydown 0.466048631.....	.....	.....47,862	47,862	47,862	47,821	.....	.....1	.....	.....	.....1	47,862	.....	.....	.....0	255	01/26/2047	1FM.....
47232V	FW	7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....	.....	09/26/2012	MBS Paydown 0.498336766.....	.....	.....50,732	50,732	50,732	49,349	.....	.....	.....	.....0	.....	.....50,732	.....	.....	.....0	1,960	07/26/2037	1FM.....
47232V	FW	7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....	.....	08/26/2012	MBS Paydown 0.505142104.....	.....	.....15,955	15,955	15,955	15,520	.....	.....	.....	.....0	.....	.....15,955	.....	.....	.....0	550	07/26/2037	1FM.....
47232V	FW	7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....	.....	07/26/2012	MBS Paydown 0.507282402.....	.....	.....92,969	92,969	92,969	90,435	.....	.....	.....	.....0	.....	.....92,969	.....	.....	.....0	2,817	07/26/2037	1FM.....
47232V	GC	0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....	.....	07/26/2012	MBS Paydown 0.455520894.....	.....	.....36,948	36,948	36,948	36,559	.....	.....446	.....	.....446	.....	.....36,948	.....	.....	.....0	1,239	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.....	.....	.....9,054	9,054	9,054	8,959	.....	.....109	.....	.....109	.....	.....9,054	.....	.....	.....0	390	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.....	.....	.....23,475	23,475	23,475	23,228	.....	.....284	.....	.....284	.....	.....23,475	.....	.....	.....0	900	02/26/2036	1FM.....
47232V	GG	1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	07/26/2012	Pass-Through Loss.....	.....	.....7,599	5,889	.....	.....	.....	.....(33)	.....	.....(33)	.....	.....	.....	.....	.....0	255	02/26/2036	1FM.....
47232V	GG	1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	08/26/2012	Pass-Through Loss.....	.....	.....641	497	.....	.....	.....	.....(3)	.....	.....(3)	.....	.....	.....	.....	.....0	25	02/26/2036	1FM.....
47232V	GG	1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	09/26/2012	Pass-Through Loss.....	.....	.....7,613	5,900	.....	.....	.....	.....(47)	.....	.....(47)	.....	.....	.....	.....	.....0	328	02/26/2036	1FM.....
47232V	GG	1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	06/26/2012	Prior Period Adjustment.....	.....	.....	.....	.....	.....	.....	.....(51)	.....	.....(51)	.....	.....	.....	.....	.....0	.....	02/26/2036	1FM.....
47232V	GH	9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....	.....	09/26/2012	MBS Paydown 0.278042719.....	.....	.....77,620	77,620	77,369	76,473	.....	.....732	.....	.....732	.....	.....77,620	.....	.....	.....0	3,314	03/26/2036	1FM.....
47232V	GN	6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	.....	08/26/2012	Pass-Through Loss.....	.....	.....	.....5,457	1,148	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	266	03/26/2036	4FM.....
47232V	GN	6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	.....	07/26/2012	Pass-Through Loss.....	.....	.....	.....19,689	4,143	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	861	03/26/2036	4FM.....
47232V	GN	6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	.....	09/26/2012	Pass-Through Loss.....	.....	.....	.....9,727	2,047	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	534	03/26/2036	4FM.....
47232V	GN	6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	.....	06/26/2012	Prior Period Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	340	03/26/2036	4FM.....
47233A	AW	7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	.....	09/26/2012	MBS Paydown 0.493220052.....	.....	.....78,197	78,197	72,137	73,268	.....	.....3,112	.....	.....3,112	.....	.....78,197	.....	.....	.....0	1,583	03/26/2037	1FM.....
47233A	AW	7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	.....	08/26/2012	MBS Paydown 0.504192241.....	.....	.....71,973	71,973	66,395	67,436	.....	.....2,627	.....	.....2,627	.....	.....71,973	.....	.....	.....0	1,292	03/26/2037	1FM.....
47233A	AW	7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	.....	07/26/2012	MBS Paydown 0.514291096.....	.....	.....66,762	66,762	61,588	62,554	.....	.....2,223	.....	.....2,223	.....	.....66,762	.....	.....	.....0	1,045	03/26/2037	1FM.....
47233C	AA	1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	.....	09/26/2012	MBS Paydown 0.482455309.....	.....	.....5,248	5,248	4,850	4,935	.....	.....58	.....	.....58	.....	.....5,248	.....	.....	.....0	113	08/26/2046	1FM.....
47233C	AA	1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	.....	08/26/2012	MBS Paydown 0.488318845.....	.....	.....4,404	4,404	4,070	4,141	.....	.....42	.....	.....42	.....	.....4,404	.....	.....	.....0	84	08/26/2046	1FM.....
47233C	AA	1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	.....	07/26/2012	MBS Paydown 0.493239478.....	.....	.....2,008	2,008	1,856	1,888	.....	.....17	.....	.....17	.....	.....2,008	.....	.....	.....0	34	08/26/2046	1FM.....
47233D	AA	9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	.....	09/26/2012	MBS Paydown 0.924327102.....	.....	.....1,670,540	1,670,540	1,570,307	1,613,312	.....	.....53,223	.....	.....53,223	.....	.....1,670,540	.....	.....	.....0	83,527	09/26/2036	1FM.....
475070	AD	0	JEFFERSON-PILOT 4.75 01-30-14 NC.....	.....	09/01/2012	Transfer to Hannover.....	.....	.....1,566,587	1,500,000	1,566,586	1,566,457	.....	.....(129)	.....	.....(129)	.....	.....1,566,457	.....	.....130	130	6,135	01/30/2014	2FE.....
477700	ZZ	4	JOBSON MEDICAL T/L L+900 12/31/2014.....	.....	07/10/2012	Paydown 100.0.....	.....	.....225	225	146	146	.....	.....79	.....	.....79	.....	.....225	.....	.....	.....0	7	12/31/2014	4Z.....
477700	ZZ	4	JOBSON MEDICAL T/L L+900 12/31/2014.....	.....	08/07/2012	Paydown 100.0.....	.....	.....225	225	146	146	.....	.....79	.....	.....79	.....	.....225	.....	.....	.....0	9	12/31/2014	4Z.....
477700	ZZ	4	JOBSON MEDICAL T/L L+900 12/31/2014.....	.....	08/14/2012	Paydown 100.0.....	.....	.....225	225	146	146	.....	.....79	.....	.....79	.....	.....225	.....	.....	.....0	10	12/31/2014	4Z.....
477700	ZZ	4	JOBSON MEDICAL T/L L+900 12/31/2014.....		09/28/2012	Paydown 100.0.....		19,600	19,600	12,740	12,740		6,856		6,856		19,600			0	1,052	12/31/2014	4Z.....

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

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

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493268	AY	2		07/25/2012	MBS Paydown 0.21393046.....		36,088	36,088	29,231	10,310		(1)		(1)		36,088			0	217	07/25/2029	4AM.....
493268	BY	1		07/27/2012	MBS Paydown 0.471095353.....		844,001	844,001	788,613	789,159	.....	.....13,264	.....	.....13,264	.....	.....844,001	.....	.....	.....0	5,019	10/28/2041	1FE.....
49327H	AE	5		09/27/2012	MBS Paydown 0.173215823.....		132,123	132,123	95,129	117,902	.....	.....13,684	.....	.....13,684	.....	.....132,123	.....	.....	.....0	588	06/27/2025	1FE.....
494550	BM	7		09/07/2012	BANK OF AMER/ML.....		4,062,240	4,000,000	3,983,920	3,983,920	.....	.....104	.....	.....104	.....	.....3,984,024	.....	.....78,216	78,216	11,117	02/15/2023	2FE.....
49460W	ZZ	5		09/28/2012	Paydown 100.0.....		12,500	12,500	12,125	12,133	.....	.....367	.....	.....367	.....	.....12,500	.....	.....	.....0	616	11/04/2016	3FE.....
500630	BX	5	R..	09/06/2012	HSBC SECURITIES INC.....		4,960,250	5,000,000	4,939,050	4,939,050	.....	.....	.....	.....0	.....	.....4,939,050	.....	.....21,200	21,200	.....	09/14/2022	1FE.....
50075N	BA	1		07/18/2012	Consent Fee.....		52,360	.....	.....5,024,459	.....	.....	.....	.....	.....0	.....	.....52,360	.....	.....	.....0	.....	02/10/2020	2FE.....
50075N	BA	1		07/18/2012	Exchanged.....		3,156,287	2,618,000	2,633,001	2,630,807	.....	.....(704)	.....	.....(704)	.....	.....2,602,688	.....	.....553,599	553,599	132,118	02/10/2020	2FE.....
50105F	ZZ	1		09/28/2012	Paydown 100.0.....		62,500	62,500	61,563	61,563	.....	.....32	.....	.....32	.....	.....62,500	.....	.....	.....0	824	06/13/2018	3FE.....
502413	AU	1		07/26/2012	Partial Call 102.125.....		172,591	169,000	167,462	168,295	.....	.....705	.....	.....705	.....	.....169,000	.....	.....3,591	3,591	8,410	10/15/2015	3FE.....
50540R	AL	6		09/07/2012	CS FIRST BOSTON CORP.....		4,141,000	4,000,000	3,995,360	3,995,360	.....	.....20	.....	.....20	.....	.....3,995,380	.....	.....145,620	145,620	7,917	08/23/2022	2FE.....
524660	AW	7		09/18/2012	WELLS FARGO BROKERAGE... ..		1,025,030	1,000,000	997,060	997,060	.....	.....25	.....	.....25	.....	.....997,085	.....	.....27,945	27,945	3,400	08/15/2022	2FE.....
52518R	BE	5		09/26/2012	MBS Paydown 0.018732679.....		2,991	2,991	2,855	2,991	.....	.....	.....	.....0	.....	.....2,991	.....	.....	.....0	.....	07/26/2024	1Z.....
52518R	BE	5		08/26/2012	MBS Paydown 0.019037875.....		4,443	4,443	4,242	4,443	.....	.....	.....	.....0	.....	.....4,443	.....	.....	.....0	.....	07/26/2024	1Z.....
52518R	BE	5		07/26/2012	MBS Paydown 0.019491261.....		3,711	3,711	3,543	3,711	.....	.....	.....	.....0	.....	.....3,711	.....	.....	.....0	.....	07/26/2024	1Z.....
52520M	CE	1		09/25/2012	MBS Paydown 0.588762516.....		14,576	14,576	10,586	13,502	.....	.....45	.....	.....45	.....	.....14,576	.....	.....	.....0	601	12/25/2035	1FM.....
52520M	CE	1		08/25/2012	MBS Paydown 0.59399286.....		5,742	5,742	4,170	4,565	.....	.....15	.....	.....15	.....	.....5,742	.....	.....	.....0	211	12/25/2035	1FM.....
52520M	CE	1		07/25/2012	MBS Paydown 0.595761006.....		9,193	9,193	6,676	10,759	.....	.....36	.....	.....36	.....	.....9,193	.....	.....	.....0	295	12/25/2035	1FM.....
52520M	CE	1		07/25/2012	Pass-Through Loss.....		.....	.....5,960	4,329	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	191	12/25/2035	1FM.....
52520M	CE	1		08/25/2012	Pass-Through Loss.....		.....	.....687	499	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	25	12/25/2035	1FM.....
52520M	CE	1		09/25/2012	Pass-Through Loss.....		.....	.....4,441	3,226	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	183	12/25/2035	1FM.....
52521V	AE	2		09/25/2012	MBS Paydown 0.489866097.....		1,176,662	1,176,662	830,528	987,930	.....	.....169,901	.....	.....169,901	.....	.....1,176,662	.....	.....	.....0	3,730	06/25/2037	1FE.....
52521V	AE	2		08/25/2012	MBS Paydown 0.533446184.....		1,065,979	1,065,979	692,886	867,877	.....	.....177,596	.....	.....177,596	.....	.....1,065,979	.....	.....	.....0	3,635	06/25/2037	1FE.....
52521V	AE	2		07/25/2012	MBS Paydown 0.581899753.....		1,297,286	1,297,286	843,236	1,056,199	.....	.....216,486	.....	.....216,486	.....	.....1,297,286	.....	.....	.....0	3,834	06/25/2037	1FE.....
525221	AS	6		09/25/2012	MBS Paydown 0.571437032.....		183,925	183,925	163,003	173,650	.....	.....5,617	.....	.....5,617	.....	.....183,925	.....	.....	.....0	8,410	09/25/2035	1FM.....
525221	AS	6		08/25/2012	MBS Paydown 0.589899644.....		275,128	275,128	243,833	259,760	.....	.....10,485	.....	.....10,485	.....	.....275,128	.....	.....	.....0	11,189	09/25/2035	1FM.....
525221	AS	6		07/25/2012	MBS Paydown 0.617517438.....		87,512	87,512	77,557	82,623	.....	.....1,036	.....	.....1,036	.....	.....87,512	.....	.....	.....0	3,114	09/25/2035	1FM.....
525221	EM	5		09/25/2012	MBS Paydown 0.282902539.....		63,473	63,473	46,552	46,517	.....	.....1,589	.....	.....1,589	.....	.....63,473	.....	.....	.....0	224	12/25/2035	1FM.....
525221	EM	5		08/25/2012	MBS Paydown 0.28548273.....		68,587	68,587	50,240	50,196	.....	.....1,727	.....	.....1,727	.....	.....68,587	.....	.....	.....0	243	12/25/2035	1FM.....
525221	EM	5		07/25/2012	MBS Paydown 0.288658074.....		72,752	72,752	53,291	53,244	.....	.....1,603	.....	.....1,603	.....	.....72,752	.....	.....	.....0	224	12/25/2035	1FM.....
525241	AL	9		07/25/2012	MBS Paydown 0.427137765.....		2,857	2,857	1,857	5,561	.....	.....571	.....	.....571	.....	.....2,857	.....	.....	.....0	84	01/25/2037	1FM.....
525241	AL	9		07/25/2012	Pass-Through Loss.....		.....	.....7,621	4,953	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	223	01/25/2037	1FM.....
525241	AL	9		09/25/2012	MBS Paydown 0.419226027.....		19,884	19,884	12,925	13,754	.....	.....1,413	.....	.....1,413	.....	.....19,884	.....	.....	.....0	751	01/25/2037	1FM.....
525241	AL	9		08/25/2012	MBS Paydown 0.423544758.....		4,832	4,832	3,141	11,443	.....	.....1,176	.....	.....1,176	.....	.....4,832	.....	.....	.....0	163	01/25/2037	1FM.....
525241	AL	9		08/25/2012	Pass-Through Loss.....			16,726	10,872					0					0	565	01/25/2037	1FM.....
525241	AL	9		09/25/2012	Pass-Through Loss.....			6,029	3,919					0					0	228	01/25/2037	1FM.....

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525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	06/25/2012	Prior Period Adjustment.....							(7,069)		(7,069)					0		01/25/2037	1FM.....
525248	AC	4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....	09/25/2012	MBS Paydown 0.446990529.....		6,713	6,713	2,047	3,915				0		6,713			0		05/25/2037	1Z.....
525248	AC	4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....	08/25/2012	MBS Paydown 0.448705931.....		44,653	44,653	13,619	25,689				0		44,653			0		05/25/2037	1Z.....
525248	AC	4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....	07/25/2012	MBS Paydown 0.459961608.....		6,941	6,941	2,117	7,940				0		6,941			0		05/25/2037	1Z.....
525248	AC	4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....	07/25/2012	Pass-Through Loss.....			19,092	5,823					0					0		05/25/2037	1Z.....
525248	AC	4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....	08/25/2012	Pass-Through Loss.....			39,573	12,070					0					0		05/25/2037	1Z.....
525248	AC	4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....	09/25/2012	Pass-Through Loss.....			6,124	1,868					0					0		05/25/2037	1Z.....
525248	AC	4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....	06/25/2012	Prior Period Adjustment.....									0					0		05/25/2037	1Z.....
52525F	AA	1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	09/25/2012	MBS Paydown 0.427252839.....		25,376	25,376	22,384	22,544		203		203		25,376			0	1,004	07/25/2047	1FM.....
52525F	AA	1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	08/25/2012	MBS Paydown 0.427896601.....		21,625	21,625	18,713	18,865		185		185		21,625			0	836	07/25/2047	1FM.....
52525F	AA	1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	07/25/2012	MBS Paydown 0.428507161.....		1,027,791	1,027,791	889,408	896,627		91,248		91,248		1,027,791			0	34,802	07/25/2047	1FM.....
526020	ZZ	8	LENDER PROCESSING TL B L+450 8/14/18.....	09/28/2012	Paydown 100.0.....		16,250	16,250	15,997	16,004		24		24		16,250			0	608	08/14/2018	2FE.....
526020	ZZ	8	LENDER PROCESSING TL B L+450 8/14/18.....	06/28/2012	Prior Period Adjustment.....									0					0	302	08/14/2018	2FE.....
526602	AA	5	LEONARD WOOD FAM 5.124 07-15-20.....	07/15/2012	Sinking Fund Redemption 100.0.....		126,773	126,773	126,773	126,773				0		126,773			0	6,496	07/15/2020	2AM.....
532457	BE	7	ELI LILLY & CO 4.20 03/06/2014.....	09/01/2012	Transfer to Hannover.....		527,675	500,000	527,674	527,624		(51)		(51)		527,624		51	51	10,208	03/06/2014	1FE.....
54323M	AJ	7	LONGVIEW POWER TL FAC L+475 2/28/14.....	09/28/2012	Paydown 100.0.....		4,333	4,333	4,333	4,073		83		83		4,333			0	83	02/28/2014	4FE.....
547777	ZZ	8	LOWER BRULE COMM PR+200 11/30/2030.....	09/01/2012	Paydown 100.0.....		47,233	47,233	47,233	47,233		0		0		47,233			0	1,279	11/30/2030	1FE.....
547777	ZZ	8	LOWER BRULE COMM PR+200 11/30/2030.....	07/01/2012	Paydown 100.0.....		46,725	46,725	46,725	46,725		0		0		46,725			0	759	11/30/2030	1FE.....
547777	ZZ	8	LOWER BRULE COMM PR+200 11/30/2030.....	08/01/2012	Paydown 100.0.....		46,979	46,979	46,979	46,979		0		0		46,979			0	1,018	11/30/2030	1FE.....
55265K	6U	8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....	09/25/2012	MBS Paydown 0.77501543.....		338,211	338,211	337,366	337,163		85		85		338,211			0	13,913	02/25/2034	1FM.....
55265K	6U	8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....	08/25/2012	MBS Paydown 0.80427245.....		346,510	346,510	345,643	345,435		40		40		346,510			0	12,677	02/25/2034	1FM.....
55265K	6U	8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....	07/25/2012	MBS Paydown 0.83424733.....		355,000	355,000	354,112	353,899		(7)		(7)		355,000			0	11,360	02/25/2034	1FM.....
55265K	G7	8	MASTR 2003-7 4A42 INV 9/25/2033.....	09/25/2012	MBS Paydown 0.70768275.....		21,556	21,556	20,115	18,015		805		805		21,556			0	2,544	09/25/2033	1FM.....
55265K	G7	8	MASTR 2003-7 4A42 INV 9/25/2033.....	08/25/2012	MBS Paydown 0.72074713.....		64,820	64,820	60,485	54,172		1,862		1,862		64,820			0	6,798	09/25/2033	1FM.....
55265K	G7	8	MASTR 2003-7 4A42 INV 9/25/2033.....	07/25/2012	MBS Paydown 0.76003215.....		35,427	35,427	33,057	29,607		407		407		35,427			0	3,251	09/25/2033	1FM.....
55265K	G7	8	MASTR 2003-7 4A42 INV 9/25/2033.....	06/25/2012	Prior Period Adjustment.....							1,498		1,498					0		09/25/2033	1FM.....
55265K	XJ	3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....	09/25/2012	MBS Paydown 0.04999024.....		47,486	47,486	45,853	46,417		808		808		47,486			0	1,779	06/25/2018	1FM.....
55265K	XJ	3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....	08/25/2012	MBS Paydown 0.05214868.....		45,156	45,156	43,604	44,139		732		732		45,156			0	1,504	06/25/2018	1FM.....
55265K	XJ	3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....	07/25/2012	MBS Paydown 0.05420122.....		50,898	50,898	49,149	49,752		828		828		50,898			0	1,483	06/25/2018	1FM.....
55265K	YX	1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	09/25/2012	MBS Paydown 0.08828034.....		27,936	27,936	28,381	28,258		(1,101)		(1,101)		27,936			0	1,047	07/25/2033	1FM.....
55265K	YX	1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	08/25/2012	MBS Paydown 0.09264528.....		16,013	16,013	16,268	16,198		(609)		(609)		16,013			0	533	07/25/2033	1FM.....
55265K	YX	1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	07/25/2012	MBS Paydown 0.09514732.....		9,283	9,283	9,431	9,390		3		3		9,283			0	270	07/25/2033	1FM.....
55274Q	AK	1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	09/25/2012	MBS Paydown 0.8427729.....		162,174	162,174	146,767	146,119		5,229		5,229		162,174			0	7,298	06/25/2036	1FM.....
55274Q	AK	1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	08/25/2012	MBS Paydown 0.8535845.....		181,595	181,595	164,343	163,617		6,576		6,576		181,595			0	7,264	06/25/2036	1FM.....
55274Q	AK	1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	07/25/2012	MBS Paydown 0.8656908.....		106,498	106,498	96,381	95,955		(218)		(218)		106,498			0	3,727	06/25/2036	1FM.....
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	09/25/2012	MBS Paydown 0.42373221.....		760	760	612	643				0		760			0	17	11/25/2036	1FM.....

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

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

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576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	08/25/2012	MBS Paydown 0.424065578.....		9,764	9,764	7,860	13,250				0		9,764			0	192	11/25/2036	1FM.....
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	07/25/2012	MBS Paydown 0.43093999.....		3,994	3,994	3,215	6,161				0		3,994			0	69	11/25/2036	1FM.....
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	07/25/2012	Pass-Through Loss.....			6,507	5,238					0					0	112	11/25/2036	1FM.....
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	08/25/2012	Pass-Through Loss.....			12,818	10,319					0					0	252	11/25/2036	1FM.....
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	09/25/2012	Pass-Through Loss.....			335	270					0					0	7	11/25/2036	1FM.....
576434	J7	0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....	09/25/2012	MBS Paydown 0.21503018.....		223,140	223,140	185,485	185,485		13,638		13,638		223,140			0	358	03/25/2035	1Z.....
576434	J7	0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....	08/25/2012	MBS Paydown 0.21998631.....		160,587	160,587	133,488	133,488		1,240		1,240		160,587			0	173	03/25/2035	1Z.....
576434	J7	0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....	07/25/2012	MBS Paydown 0.22355309.....		116,441	116,441	96,791	96,791		182		182		116,441			0	63	03/25/2035	1Z.....
57645T	AA	5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....	09/25/2012	MBS Paydown 0.46821717.....		114,594	114,594	87,521	86,225				0		114,594			0	488	09/25/2037	1FM.....
57645T	AA	5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....	08/25/2012	MBS Paydown 0.47394688.....		100,250	100,250	76,566	75,432				0		100,250			0	382	09/25/2037	1FM.....
57645T	AA	5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....	07/25/2012	MBS Paydown 0.47895938.....		121,476	121,476	92,778	91,403				0		121,476			0	402	09/25/2037	1FM.....
58501W	AV	3	STEER Z1 A (JCP) 7.54 03/01/2017.....	09/01/2012	Paydown 100.0.....		165,269	165,269	176,129	168,853		(793)		(793)		165,269			0	12,461	03/01/2017	3.....
589929	TP	3	MLMI 1999-H1 A5 NAS STP 5/20/2028.....	09/20/2012	MBS Paydown 0.045652045.....		18,138	18,138	18,134	18,138				0		18,138			0	987	05/20/2028	1FM.....
589929	TP	3	MLMI 1999-H1 A5 NAS STP 5/20/2028.....	08/20/2012	MBS Paydown 0.047465852.....		13,926	13,926	13,923	13,926				0		13,926			0	588	05/20/2028	1FM.....
589929	TP	3	MLMI 1999-H1 A5 NAS STP 5/20/2028.....	07/20/2012	MBS Paydown 0.048858425.....		5,814	5,814	5,812	5,814				0		5,814			0	246	05/20/2028	1FM.....
59020U	ZZ	1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	09/25/2012	MBS Paydown 0.29701114.....		46,621	46,621	40,560	40,643		1,413		1,413		46,621			0	697	10/25/2035	1FM.....
59020U	ZZ	1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	08/25/2012	MBS Paydown 0.30339752.....		35,041	35,041	30,486	30,548		384		384		35,041			0	466	10/25/2035	1FM.....
59020U	ZZ	1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	07/25/2012	MBS Paydown 0.30819769.....		47,645	47,645	41,452	41,536		1,156		1,156		47,645			0	554	10/25/2035	1FM.....
59023N	AW	8	MLMI 2006-AF2 PO 0 10/25/36.....	09/25/2012	MBS Paydown 0.25134994.....		1,007	1,007	604	446				0		1,007			0		10/25/2036	1FM.....
59023N	AW	8	MLMI 2006-AF2 PO 0 10/25/36.....	08/25/2012	MBS Paydown 0.2517898.....		9,007	9,007	5,404	4,052				0		9,007			0		10/25/2036	1FM.....
59023N	AW	8	MLMI 2006-AF2 PO 0 10/25/36.....	07/25/2012	MBS Paydown 0.25578915.....		27,542	27,542	16,525	22,457				0		27,542			0		10/25/2036	1FM.....
59023N	AW	8	MLMI 2006-AF2 PO 0 10/25/36.....	07/25/2012	Pass-Through Loss.....			23,203	13,922					0					0		10/25/2036	1FM.....
59023N	AW	8	MLMI 2006-AF2 PO 0 10/25/36.....	08/25/2012	Pass-Through Loss.....			149	89					0					0		10/25/2036	1FM.....
59023P	AB	9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....	09/25/2012	MBS Paydown 0.25761504.....		72,060	72,060	64,494	64,603		554		554		72,060			0	1,370	10/25/2036	1FM.....
59023P	AB	9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....	08/25/2012	MBS Paydown 0.26295562.....		28,337	28,337	25,362	25,405		194		194		28,337			0	476	10/25/2036	1FM.....
59023P	AB	9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....	07/25/2012	MBS Paydown 0.26505577.....		63,960	63,960	57,244	57,341		321		321		63,960			0	934	10/25/2036	1FM.....
59156R	AH	1	METLIFE INC 5.50 06/15/2014.....	09/01/2012	Transfer to Hannover.....		1,077,079	1,000,000	1,077,079	1,076,960		(119)		(119)		1,076,960		119	119	11,611	06/15/2014	1FE.....
595481	AA	0	MDST 2005-1 A SEQ 5.745 01/15/40.....	09/15/2012	MBS Paydown 0.526163709.....		18,027	18,027	17,306	17,386		56		56		18,027			0	777	01/15/2040	2FE.....
595481	AA	0	MDST 2005-1 A SEQ 5.745 01/15/40.....	08/15/2012	MBS Paydown 0.530095443.....		14,265	14,265	13,694	13,758		38		38		14,265			0	546	01/15/2040	2FE.....
595481	AA	0	MDST 2005-1 A SEQ 5.745 01/15/40.....	07/15/2012	MBS Paydown 0.533206651.....		11,094	11,094	10,650	10,699		26		26		11,094			0	372	01/15/2040	2FE.....
59549N	AA	1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35.....	07/01/2012	MBS Paydown 0.195501227.....		111,457	111,457	110,940	111,185		26		26		111,457			0	6,136	07/01/2035	1FE.....
59549P	AA	6	MID-STATE TR 4A ABS 8.33 4/1/2030.....	07/01/2012	MBS Paydown 0.075326111.....		146,934	146,934	148,150	147,222		(90)		(90)		146,934			0	9,180	04/01/2030	3AM.....
59549W	AA	1	MDST 11 A1 4.864 07/15/2038.....	09/15/2012	MBS Paydown 0.437755673.....		16,684	16,684	16,684	16,684		0		0		16,684			0	609	07/15/2038	2FE.....
59549W	AA	1	MDST 11 A1 4.864 07/15/2038.....	08/15/2012	MBS Paydown 0.439841177.....		14,975	14,975	14,974	14,974		0		0		14,975			0	486	07/15/2038	2FE.....
59549W	AA	1	MDST 11 A1 4.864 07/15/2038.....	07/15/2012	MBS Paydown 0.441712995.....		16,736	16,736	16,736	16,736		0		0		16,736			0	475	07/15/2038	2FE.....
59560W	AA	5	MDST 2010-1 A SEQ 3.50 12/15/2045.....	09/15/2012	MBS Paydown 0.902355734.....		35,035	35,035	34,958	34,950		6		6		35,035			0	920	12/15/2045	1FM.....

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

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59560W	AA	5	MDST 2010-1 A SEQ 3.50 12/15/2045.....	08/15/2012	MBS Paydown 0.907360701.....		13,409	13,409	13,380	13,377		(0)		(0)		13,409			0	313	12/15/2045	1FM.....
59560W	AA	5	MDST 2010-1 A SEQ 3.50 12/15/2045.....	07/15/2012	MBS Paydown 0.909276309.....		25,240	25,240	25,184	25,179	.....	.....11	.....	.....11	.....	.....25,240	.....	.....	.....0	515	12/15/2045	1FM.....
59748T	AA	7	MIDLAND COGEN 6.00 03/15/2025.....	09/15/2012	Sinking Fund Redemption 100.0.....		109,707	109,707	109,707	109,711	.....	.....(4)	.....	.....(4)	.....	.....109,707	.....	.....	.....0	6,966	03/15/2025	2FE.....
60253X	AA	3	MCS VA 1 CLO FLTR 3/26/2013.....	R.. 09/26/2012	MBS Paydown 0.224613713.....		151,810	151,810	157,897	15,181	.....	.....	.....	.....0	.....	.....151,810	.....	.....	.....0	3,429	03/26/2013	6FE.....
60253X	AA	3	MCS VA 1 CLO FLTR 3/26/2013.....	R.. 06/26/2012	Prior Period Adjustment.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	(29,235)	03/26/2013	6FE.....
604668	AA	1	MRMX 2011-1A A ABS 6.25 10/20/2011.....	07/20/2012	MBS Paydown 0.75.....		2,135,714	2,135,714	2,139,893	2,139,864	.....	.....(960)	.....	.....(960)	.....	.....2,135,714	.....	.....	.....0	80,605	10/20/2021	2AM.....
610000	ZZ	7	MONDRIAN INITIAL TL LIBOR+425 7/12/2018.....	R.. 09/28/2012	Paydown 100.0.....		363,636	363,636	349,601	350,031	.....	.....13,605	.....	.....13,605	.....	.....363,636	.....	.....	.....0	15,167	07/12/2018	3FE.....
61166W	AA	9	MONSANTO COMPANY 7.375 08/15/2012.....	08/15/2012	Maturity 100.0.....		2,500,000	2,500,000	2,482,715	2,498,523	.....	.....1,477	.....	.....1,477	.....	.....2,500,000	.....	.....	.....0	184,375	08/15/2012	1FE.....
617451	CL	1	MSC 2005-HQ7 A4 SEQ CSTR 11/14/42.....	09/01/2012	Transfer to Hannover.....		2,790,843	2,500,000	2,790,843	2,790,843	.....	.....	.....	.....0	.....	.....2,790,843	.....	.....	.....0	11,214	11/14/2042	1FM.....
61746W	H2	9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....	09/13/2012	MBS Paydown 0.9331502.....		16,736	16,736	17,238	17,238	.....	.....	.....	.....0	.....	.....16,736	.....	.....	.....0	72	06/13/2041	1FM.....
61746W	H2	9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....	09/01/2012	Transfer to Hanover.....		1,922,289	1,866,300	1,922,290	1,927,646	.....	.....	.....	.....0	.....	.....1,927,646	.....	.....(5,357)	(5,357)	.....	06/13/2041	1FM.....
61746W	UV	0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17.....	09/25/2012	MBS Paydown 0.00568865.....		298	298	305	301	.....	.....(5)	.....	.....(5)	.....	.....298	.....	.....	.....0	12	07/25/2017	1FM.....
61746W	UV	0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17.....	08/25/2012	MBS Paydown 0.005881226.....		154	154	158	155	.....	.....(2)	.....	.....(2)	.....	.....154	.....	.....	.....0	6	07/25/2017	1FM.....
61746W	UV	0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17.....	07/25/2012	MBS Paydown 0.005980699.....		203	203	208	204	.....	.....(1)	.....	.....(1)	.....	.....203	.....	.....	.....0	6	07/25/2017	1FM.....
61746W	UZ	1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17.....	09/25/2012	MBS Paydown 0.00106301.....		114	114	116	114	.....	.....(1)	.....	.....(1)	.....	.....114	.....	.....	.....0	5	04/25/2017	1FM.....
61746W	UZ	1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17.....	08/25/2012	MBS Paydown 0.001105128.....		972	972	994	978	.....	.....(44)	.....	.....(44)	.....	.....972	.....	.....	.....0	35	04/25/2017	1FM.....
61746W	UZ	1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17.....	07/25/2012	MBS Paydown 0.001465277.....		149	149	152	150	.....	.....(1)	.....	.....(1)	.....	.....149	.....	.....	.....0	5	04/25/2017	1FM.....
61749L	AP	6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....	09/25/2012	MBS Paydown 0.38460627.....		103,067	103,067	75,432	75,782	.....	.....1,711	.....	.....1,711	.....	.....103,067	.....	.....	.....0	1,874	06/25/2036	1AM.....
61749L	AP	6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....	08/25/2012	MBS Paydown 0.38703138.....		243,075	243,075	177,901	178,724	.....	.....32,056	.....	.....32,056	.....	.....243,075	.....	.....	.....0	3,904	06/25/2036	1AM.....
61749L	AP	6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....	07/25/2012	MBS Paydown 0.3927508.....		134,563	134,563	98,483	98,939	.....	.....1,562	.....	.....1,562	.....	.....134,563	.....	.....	.....0	1,876	06/25/2036	1AM.....
61749L	BM	2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....	09/25/2012	MBS Paydown 0.4036878.....		31,019	31,019	24,079	15,510	.....	.....14,663	.....	.....14,663	.....	.....31,019	.....	.....	.....0	1,286	06/25/2036	6FM.....
61749L	BM	2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....	08/25/2012	MBS Paydown 0.41978506.....		53,027	53,027	41,162	26,514	.....	.....25,864	.....	.....25,864	.....	.....53,027	.....	.....	.....0	1,968	06/25/2036	6FM.....
61749L	BM	2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....	07/25/2012	MBS Paydown 0.447303.....		14,138	14,138	10,975	7,069	.....	.....6,367	.....	.....6,367	.....	.....14,138	.....	.....	.....0	459	06/25/2036	6FM.....
61751Q	AB	1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....	09/25/2012	MBS Paydown 0.816731584.....		25,489	25,489	14,608	15,325	.....	.....458	.....	.....458	.....	.....25,489	.....	.....	.....0	68	12/25/2036	1FM.....
61751Q	AB	1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....	08/25/2012	MBS Paydown 0.819487118.....		303,833	303,833	174,135	182,673	.....	.....15,384	.....	.....15,384	.....	.....303,833	.....	.....	.....0	727	12/25/2036	1FM.....
61751Q	AB	1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....	07/25/2012	MBS Paydown 0.852333977.....		80,984	80,984	46,414	48,690	.....	.....1,375	.....	.....1,375	.....	.....80,984	.....	.....	.....0	168	12/25/2036	1FM.....
617526	AD	0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....	09/25/2012	MBS Paydown 0.612554514.....		318,777	318,777	199,236	199,236	.....	.....18,793	.....	.....18,793	.....	.....318,777	.....	.....	.....0	850	11/25/2036	1AM.....
617526	AD	0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....	08/25/2012	MBS Paydown 0.632478102.....		234,866	234,866	146,792	146,792	.....	.....16,246	.....	.....16,246	.....	.....234,866	.....	.....	.....0	508	11/25/2036	1AM.....
617526	AD	0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....	07/25/2012	MBS Paydown 0.647157252.....		92,255	92,255	57,659	57,659	.....	.....6,077	.....	.....6,077	.....	.....92,255	.....	.....	.....0	192	11/25/2036	1AM.....
61754J	AF	5	MSC 2007-T27 A4 SEQ CSTR 6/11/42.....	07/05/2012	RBC DOMINION.....		8,192,188	7,000,000	6,842,461	6,892,639	.....	.....8,315	.....	.....8,315	.....	.....6,900,954	.....	.....1,291,233	1,291,233	233,483	06/11/2042	1FM.....
61754J	AF	5	MSC 2007-T27 A4 SEQ CSTR 6/11/42.....	07/06/2012	RBC DOMINION.....		5,858,398	5,000,000	4,955,859	4,970,249	.....	.....1,871	.....	.....1,871	.....	.....4,972,120	.....	.....886,279	886,279	166,773	06/11/2042	1FM.....
61755F	AA	3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....	09/25/2012	MBS Paydown 0.33228946.....		80,684	80,684	68,178	68,726	.....	.....2,059	.....	.....2,059	.....	.....80,684	.....	.....	.....0	203	06/25/2037	1FM.....
61755F	AA	3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....	08/25/2012	MBS Paydown 0.33604046.....		133,788	133,788	113,051	113,960	.....	.....2,986	.....	.....2,986	.....	.....133,788	.....	.....	.....0	302	06/25/2037	1FM.....
61755F	AA	3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....	07/25/2012	MBS Paydown 0.34226028.....		113,892	113,892	96,239	97,013	.....	.....2,215	.....	.....2,215	.....	.....113,892	.....	.....	.....0	223	06/25/2037	1FM.....
61758M	AA	5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....	09/26/2012	MBS Paydown 0.631829758.....		406,295	406,295	421,935	421,935	.....	.....(7,774)	.....	.....(7,774)	.....	.....406,295	.....	.....	.....0	2,031	04/26/2036	1Z.....
61758V	AH	0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....	09/26/2012	MBS Paydown 0.389627217.....		180,347	180,347	180,347	181,283	.....	.....(1,187)	.....	.....(1,187)	.....	.....180,347	.....	.....	.....0	8,792	10/26/2037	1FM.....

SCHEDULE D - PART 4

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

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

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61758V	AH	0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....	08/26/2012	MBS Paydown 0.404409762.....		89,372	89,372	89,372	89,836		(58)		(58)		89,372			0	3,873	10/26/2037	1FM.....
61758V	AH	0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....	07/26/2012	MBS Paydown 0.411735318.....		343,974	343,974	343,974	345,761	.....	.....(2,738)	.....	.....(2,738)	.....	.....343,974	.....	.....	.....0	13,042	10/26/2037	1FM.....
61758V	AQ	0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....	07/26/2012	Pass-Through Loss.....		.....	.....121,211	50,747	.....	.....	.....(857)	.....	.....(857)	.....	.....	.....	.....	.....0	4,596	10/26/2037	1FM.....
61758V	AQ	0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....	08/26/2012	Pass-Through Loss.....		.....	.....62,730	26,263	.....	.....	.....(522)	.....	.....(522)	.....	.....	.....	.....	.....0	2,718	10/26/2037	1FM.....
61758V	AQ	0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....	09/26/2012	Pass-Through Loss.....		.....	.....3,411	1,428	.....	.....	.....(33)	.....	.....(33)	.....	.....	.....	.....	.....0	166	10/26/2037	1FM.....
61758V	AQ	0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....	06/26/2012	Prior Period Adjustment.....		.....	.....	.....	.....	.....	.....(810)	.....	.....(810)	.....	.....	.....	.....	.....0	155	10/26/2037	1FM.....
61759X	AA	0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037.....	09/26/2012	MBS Paydown 0.391696007.....		269,824	269,824	269,824	269,824	.....	.....	.....	.....0	.....	.....269,824	.....	.....	.....0	8,092	01/26/2037	1FM.....
61759X	AA	0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037.....	08/26/2012	MBS Paydown 0.409365028.....		432,605	432,605	432,605	432,605	.....	.....	.....	.....	.....	.....432,605	.....	.....	.....0	11,532	01/26/2037	1FM.....
61759X	AA	0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037.....	07/26/2012	MBS Paydown 0.437693583.....		231,820	231,820	231,820	231,820	.....	.....	.....	.....0	.....	.....231,820	.....	.....	.....0	5,407	01/26/2037	1FM.....
61759X	AC	6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037....	07/26/2012	Pass-Through Loss.....		.....	.....22,469	15,223	.....	.....	.....(296)	.....	.....(296)	.....	.....	.....	.....	.....0	1,106	01/26/2037	1FM.....
61759X	AC	6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037....	08/26/2012	Pass-Through Loss.....		.....	.....67,943	46,033	.....	.....	.....(1,044)	.....	.....(1,044)	.....	.....	.....	.....	.....0	3,753	01/26/2037	1FM.....
61759X	AC	6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037....	09/26/2012	Pass-Through Loss.....		.....	.....189,156	128,159	.....	.....	.....(3,317)	.....	.....(3,317)	.....	.....	.....	.....	.....0	11,573	01/26/2037	1FM.....
61760D	AA	1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	07/19/2012	MBS Paydown 0.662301582.....		1,386,368	1,386,368	1,365,735	1,368,298	.....	.....15,879	.....	.....15,879	.....	.....1,386,368	.....	.....	.....0	34,370	12/17/2040	1FE.....
61760D	AA	1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	09/19/2012	MBS Paydown 0.613778791.....		665,932	665,932	656,021	657,252	.....	.....7,819	.....	.....7,819	.....	.....665,932	.....	.....	.....0	21,227	12/17/2040	1FE.....
61760D	AA	1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	08/19/2012	MBS Paydown 0.647075412.....		304,523	304,523	299,991	300,554	.....	.....3,560	.....	.....3,560	.....	.....304,523	.....	.....	.....0	8,628	12/17/2040	1FE.....
61915R	AK	2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	09/25/2012	MBS Paydown 0.33710927.....		907	907	522	564	.....	.....27	.....	.....27	.....	.....907	.....	.....	.....0	4	08/25/2035	1FM.....
61915R	AK	2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	08/25/2012	MBS Paydown 0.3393777.....		776	776	446	483	.....	.....21	.....	.....21	.....	.....776	.....	.....	.....0	3	08/25/2035	1FM.....
61915R	AK	2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	07/25/2012	MBS Paydown 0.34131869.....		430	430	247	267	.....	.....11	.....	.....11	.....	.....430	.....	.....	.....0	1	08/25/2035	1FM.....
61915R	AU	0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	07/25/2012	MBS Paydown 0.41361092.....		59,972	59,972	38,682	40,896	.....	.....1,059	.....	.....1,059	.....	.....59,972	.....	.....	.....0	181	12/25/2035	1FM.....
61915R	AU	0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	09/25/2012	MBS Paydown 0.40570887.....		81,513	81,513	52,576	55,586	.....	.....23,479	.....	.....23,479	.....	.....81,513	.....	.....	.....0	316	12/25/2035	1FM.....
61915R	AU	0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	08/25/2012	MBS Paydown 0.41079932.....		45,022	45,022	29,039	30,701	.....	.....967	.....	.....967	.....	.....45,022	.....	.....	.....0	157	12/25/2035	1FM.....
62402X	AZ	4	MOUNTAIN FUEL MTNC 6.91 08/06/2012.....	08/06/2012	Maturity 100.0.....		5,000,000	5,000,000	5,286,900	5,022,348	.....	.....(22,348)	.....	.....(22,348)	.....	.....5,000,000	.....	.....	.....0	292,715	08/06/2012	1FE.....
62888X	AB	0	NGN 2010-C1 A2 SUB 2.90 10/29/2020.....	09/01/2012	Transfer to Hannover.....		1,069,063	1,000,000	1,069,063	1,068,994	.....	.....(68)	.....	.....(68)	.....	.....1,068,994	.....	.....69	69	322	10/29/2020	1FE.....
62999Z	ZZ	1	NAB HOLDING LLC TL L+550 4/24/2018.....	09/28/2012	Paydown 100.0.....		37,500	37,500	36,938	36,938	.....	.....39	.....	.....39	.....	.....37,500	.....	.....	.....0	774	04/24/2018	3FE.....
650119	AA	8	NEW YORK UNIV 2009 5.236 07/01/2032.....	09/01/2012	Transfer to Hannover.....		1,166,007	1,000,000	1,166,007	1,165,977	.....	.....(30)	.....	.....(30)	.....	.....1,165,977	.....	.....30	30	8,727	07/01/2032	1FE.....
65106F	AB	8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	09/25/2012	MBS Paydown 0.31871694.....		46,273	46,273	35,052	36,803	.....	.....3,133	.....	.....3,133	.....	.....46,273	.....	.....	.....0	134	04/25/2037	1FM.....
65106F	AB	8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	08/25/2012	MBS Paydown 0.32230958.....		41,222	41,222	31,226	32,786	.....	.....2,569	.....	.....2,569	.....	.....41,222	.....	.....	.....0	107	04/25/2037	1FM.....
65106F	AB	8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	07/25/2012	MBS Paydown 0.32551006.....		97,596	97,596	73,929	77,623	.....	.....5,298	.....	.....5,298	.....	.....97,596	.....	.....	.....0	220	04/25/2037	1FM.....
65106F	AB	8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	06/25/2012	Prior Period Adjustment.....		.....	.....	.....	.....	.....	.....(55)	.....	.....(55)	.....	.....	.....	.....	.....0	.....	04/25/2037	1FM.....
65535V	KU	1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	09/25/2012	MBS Paydown 0.24950615.....		9,012	9,012	8,369	8,654	.....	.....110	.....	.....110	.....	.....9,012	.....	.....	.....0	323	03/25/2035	1FM.....
65535V	KU	1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	08/25/2012	MBS Paydown 0.25120965.....		28,813	28,813	26,760	27,671	.....	.....311	.....	.....311	.....	.....28,813	.....	.....	.....0	919	03/25/2035	1FM.....
65535V	KU	1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	07/25/2012	MBS Paydown 0.25665631.....		22,479	22,479	20,877	21,588	.....	.....214	.....	.....214	.....	.....22,479	.....	.....	.....0	628	03/25/2035	1FM.....
65535Y	AB	8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	09/25/2012	Pass-Through Loss.....		.....	.....7,266	2,580	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	317	04/25/2036	1FM.....
65535Y	AB	8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	09/25/2012	MBS Paydown 0.5289225.....		13,117	13,117	4,657	5,820	.....	.....215	.....	.....215	.....	.....13,117	.....	.....	.....0	572	04/25/2036	1FM.....
65535Y	AB	8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	08/25/2012	MBS Paydown 0.54127629.....		14,342	14,342	5,091	6,138	.....	.....226	.....	.....226	.....	.....14,342	.....	.....	.....0	556	04/25/2036	1FM.....
65535Y	AB	8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	07/25/2012	MBS Paydown 0.55430549.....		12,039	12,039	4,274	4,510		166		166		12,039			0	408	04/25/2036	1FM.....

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

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

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65535Y	AB	8		07/25/2012	Pass-Through Loss.....			3,757	1,334					0					0	127	04/25/2036	1FM.....
65535Y	AB	8		08/25/2012	Pass-Through Loss.....			7,156	2,540					0					0	277	04/25/2036	1FM.....
65535Y	AB	8		06/25/2012	Prior Period Adjustment.....			.....	.....	.....	.....	.....124	.....	.....124	.....	.....	.....	.....	.....0	40	04/25/2036	1FM.....
65536M	AC	1		09/25/2012	MBS Paydown 0.69425705.....	188,004	188,004	148,255	151,705	.....	.....	.....7,300	.....	.....7,300	.....	.....188,004	.....	.....	.....0	601	03/25/2036	1FM.....
65536M	AC	1		08/25/2012	MBS Paydown 0.70768594.....	115,471	115,471	91,057	93,176	.....	.....	.....4,133	.....	.....4,133	.....	.....115,471	.....	.....	.....0	331	03/25/2036	1FM.....
65536M	AC	1		07/25/2012	MBS Paydown 0.71593388.....	109,298	109,298	86,190	88,195	.....	.....	.....3,585	.....	.....3,585	.....	.....109,298	.....	.....	.....0	272	03/25/2036	1FM.....
65536M	AC	1		06/25/2012	Prior Period Adjustment.....			.....	.....	.....	.....	.....(82)	.....	.....(82)	.....	.....	.....	.....	.....0	.....	03/25/2036	1FM.....
65539W	AA	0		09/27/2012	MBS Paydown 0.949847854.....	322,881	322,881	267,992	267,992	.....	.....	.....13,429	.....	.....13,429	.....	.....322,881	.....	.....	.....0	667	08/27/2047	1AM.....
65539W	AA	0		08/27/2012	MBS Paydown 0.962763109.....	337,357	337,357	280,006	280,006	.....	.....	.....15,375	.....	.....15,375	.....	.....337,357	.....	.....	.....0	578	08/27/2047	1AM.....
65539W	AA	0		07/27/2012	MBS Paydown 0.976257384.....	250,670	250,670	208,056	208,056	.....	.....	.....1,930	.....	.....1,930	.....	.....250,670	.....	.....	.....0	147	08/27/2047	1AM.....
65539W	AA	0		06/27/2012	Prior Period Adjustment.....	6,161	6,161	5,114	.....	.....	.....	.....1,039	.....	.....1,039	.....	.....6,161	.....	.....	.....0	.....	08/27/2047	1AM.....
659421	AD	3		08/15/2012	Maturity 100.0.....	16,500,000	16,500,000	17,485,560	16,584,235	.....	.....	.....(84,235)	.....	.....(84,235)	.....	.....16,500,000	.....	.....	.....0	969,375	08/15/2012	2FE.....
665772	BW	8		08/28/2012	Maturity 100.0.....	500,000	500,000	500,000	500,000	.....	.....	.....(0)	.....	.....(0)	.....	.....500,000	.....	.....	.....0	40,000	08/28/2012	1FE.....
66704J	BP	2		08/28/2012	MBS Paydown 0.0.....	19,897	19,897	16,714	19,366	.....	.....	.....765	.....	.....765	.....	.....19,897	.....	.....	.....0	103	11/28/2023	1FE.....
67087T	DE	8		09/15/2012	MBS Paydown 0.354453112.....	24,463	24,463	24,461	12,872	.....	.....	.....	.....	.....0	.....	.....24,463	.....	.....	.....0	1,106	05/15/2024	1AM.....
67087T	DE	8		08/15/2012	MBS Paydown 0.360568927.....	12,580	12,580	12,579	6,620	.....	.....	.....	.....	.....0	.....	.....12,580	.....	.....	.....0	506	05/15/2024	1AM.....
67087T	DE	8		07/15/2012	MBS Paydown 0.363714002.....	13,153	13,153	13,152	6,921	.....	.....	.....	.....	.....0	.....	.....13,153	.....	.....	.....0	463	05/15/2024	1AM.....
674135	EM	6		07/15/2012	Pass-Through Loss.....			10,252	10,161	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	460	04/15/2029	6FE.....
674135	EM	6		08/15/2012	Pass-Through Loss.....			12,517	12,405	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	642	04/15/2029	6FE.....
674135	EM	6		09/15/2012	Pass-Through Loss.....			1,215	1,204	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	70	04/15/2029	6FE.....
68383N	BN	2		09/25/2012	MBS Paydown 0.21938843.....	56,051	56,051	43,089	43,089	.....	.....	.....758	.....	.....758	.....	.....56,051	.....	.....	.....0	111	07/25/2035	3FE.....
68383N	BN	2		08/25/2012	MBS Paydown 0.22172387.....	99,835	99,835	76,748	76,748	.....	.....	.....9,964	.....	.....9,964	.....	.....99,835	.....	.....	.....0	152	07/25/2035	3FE.....
68383N	BN	2		07/25/2012	MBS Paydown 0.22588367.....	32,574	32,574	25,041	25,041	.....	.....	.....208	.....	.....208	.....	.....32,574	.....	.....	.....0	32	07/25/2035	3FE.....
68389F	JW	5		09/25/2012	MBS Paydown 0.25443951.....	41,993	41,993	36,219	36,542	.....	.....	.....1,266	.....	.....1,266	.....	.....41,993	.....	.....	.....0	147	12/25/2035	1FM.....
68389F	JW	5		08/25/2012	MBS Paydown 0.25731081.....	64,112	64,112	55,297	55,790	.....	.....	.....1,719	.....	.....1,719	.....	.....64,112	.....	.....	.....0	201	12/25/2035	1FM.....
68389F	JW	5		07/25/2012	MBS Paydown 0.26169455.....	115,496	115,496	99,615	100,504	.....	.....	.....6,168	.....	.....6,168	.....	.....115,496	.....	.....	.....0	314	12/25/2035	1FM.....
693476	AT	0		09/01/2012	Transfer to Hannover.....	1,671,017	1,500,000	1,671,017	1,670,872	.....	.....	.....(144)	.....	.....(144)	.....	.....1,670,872	.....	.....144	144	23,188	11/15/2015	2FE.....
69352P	AD	5		09/14/2012	J. P. MORGAN SECURITIES.....	7,328,650	7,000,000	6,976,760	6,976,760	.....	.....	.....503	.....	.....503	.....	.....6,977,263	.....	.....351,387	351,387	77,583	06/15/2022	2FE.....
70069F	HT	7		09/25/2012	MBS Paydown 0.15054549.....	1,283,292	1,283,292	1,210,305	1,213,498	.....	.....	.....59,175	.....	.....59,175	.....	.....1,283,292	.....	.....	.....0	5,657	05/25/2035	1FM.....
70069F	HT	7		08/25/2012	MBS Paydown 0.16337841.....	2,763,339	2,763,339	2,606,174	2,613,050	.....	.....	.....151,680	.....	.....151,680	.....	.....2,763,339	.....	.....	.....0	10,921	05/25/2035	1FM.....
70069F	HT	7		07/25/2012	MBS Paydown 0.1910118.....	1,033,926	1,033,926	975,121	977,694	.....	.....	.....31,409	.....	.....31,409	.....	.....1,033,926	.....	.....	.....0	3,540	05/25/2035	1FM.....
705006	AB	0		09/01/2012	Transfer to Hannover.....	1,067,546	1,000,000	1,067,546	1,067,441	.....	.....	.....(106)	.....	.....(106)	.....	.....1,067,441	.....	.....105	105	14,250	06/01/2014	2FE.....
708160	BQ	8		08/02/2012	GOLDMAN SACHS.....	2,932,500	3,000,000	3,195,000	3,187,658	.....	.....	.....(18,377)	.....	.....(18,377)	.....	.....3,169,281	.....	.....(236,781)	(236,781)	202,725	04/01/2017	3FE.....
713448	BN	7		09/01/2012	Transfer to Hannover.....	2,323,614	2,000,000	2,323,613	2,323,501	.....	.....	.....(113)	.....	.....(113)	.....	.....2,323,501	.....	.....113	113	11,500	01/15/2020	1FE.....
73316P	JD	3		09/25/2012	MBS Paydown 0.433788253.....	62,160	62,160	62,160	62,160			376		376		62,160			0	1,936	01/25/2036	3FM.....

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

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

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73316P	JD	3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	08/25/2012	MBS Paydown 0.446432739.....		8,387	8,387	8,387	8,026		(43)		(43)		8,387			0	230	01/25/2036	3FM.....
73316P	JD	3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	07/25/2012	MBS Paydown 0.448138729.....		36,220	36,220	36,220	34,661		(166)		(166)		36,220			0	833	01/25/2036	3FM.....
73316P	JD	3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	06/25/2012	Prior Period Adjustment.....									0					0	(48)	01/25/2036	3FM.....
740566	ZZ	0	PRE-PAID LEGAL A TL L+600 12/30/16.....	09/28/2012	Paydown 100.0.....		101,626	101,626	98,577	98,683		2,943		2,943		101,626			0	3,853	12/30/2016	3FE.....
74254P	AK	8	PRINCIPAL LIFE MTN 5.10 04/15/2014.....	09/01/2012	Transfer to Hannover.....		1,067,872	1,000,000	1,067,872	1,067,756		(115)		(115)		1,067,756		116	116	19,267	04/15/2014	1FE.....
74432Q	AD	7	PRUDENTIAL FIN MTNB 4.75 04/01/2014.....	09/01/2012	Transfer to Hannover.....		1,054,027	1,000,000	1,054,027	1,054,027				0		1,054,027		(0)	(0)	19,792	04/01/2014	2FE.....
74819R	AK	2	QUEBECOR MEDIA 7.75 03/15/2016.....	08/10/2012	BANK OF AMER/ML.....		2,060,000	2,000,000	1,875,000	1,926,575		9,277		9,277		1,935,852		124,148	124,148	103,333	03/15/2016	4FE.....
74924S	AB	2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	08/25/2012	MBS Paydown 0.491348623.....		703,260	703,260	623,431	639,212		30,408		30,408		703,260			0	1,683	01/25/2037	1FM.....
74924S	AB	2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	09/25/2012	MBS Paydown 0.462612622.....		960,271	960,271	851,268	872,816		41,231		41,231		960,271			0	2,558	01/25/2037	1FM.....
74924S	AB	2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	07/25/2012	MBS Paydown 0.512393606.....		940,262	940,262	833,530	854,630		47,363		47,363		940,262			0	1,952	01/25/2037	1FM.....
74924S	AB	2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	06/25/2012	Prior Period Adjustment.....							(5,725)		(5,725)					0		01/25/2037	1FM.....
74924Y	AB	9	RASC 2007-KS3 A12 SEQ STP 04/25/2037.....	09/25/2012	MBS Paydown 0.800482346.....		261,563	261,563	234,426	234,426		8,769		8,769		261,563			0	646	04/25/2037	1Z.....
74924Y	AB	9	RASC 2007-KS3 A12 SEQ STP 04/25/2037.....	08/25/2012	MBS Paydown 0.826638663.....		208,458	208,458	186,831	186,831		6,088		6,088		208,458			0	445	04/25/2037	1Z.....
74924Y	AB	9	RASC 2007-KS3 A12 SEQ STP 04/25/2037.....	07/25/2012	MBS Paydown 0.847484481.....		294,244	294,244	263,716	263,716		8,094		8,094		294,244			0	513	04/25/2037	1Z.....
74927B	AK	6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	09/26/2012	MBS Paydown 0.631806006.....		28,794	28,794	31,061	30,728		(1,775)		(1,775)		28,794			0	2,769	09/26/2037	1FM.....
74927B	AK	6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	08/26/2012	MBS Paydown 0.646202831.....		15,311	15,311	16,517	16,340		(99)		(99)		15,311			0	1,308	09/26/2037	1FM.....
74927B	AK	6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	07/26/2012	MBS Paydown 0.653858408.....		8,515	8,515	9,186	9,088		(47)		(47)		8,515			0	636	09/26/2037	1FM.....
74927B	AK	6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	06/26/2012	Prior Period Adjustment.....							(62)		(62)					0		09/26/2037	1FM.....
74927D	BY	1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	09/26/2012	MBS Paydown 0.56757273.....		545,712	545,712	542,319	542,545		1,151		1,151		545,712			0	22,435	10/26/2037	1FM.....
74927D	BY	1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	08/26/2012	MBS Paydown 0.584027939.....		407,607	407,607	405,073	405,242		395		395		407,607			0	14,889	10/26/2037	1FM.....
74927D	BY	1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	07/26/2012	MBS Paydown 0.596318781.....		591,090	591,090	587,415	587,659		1,112		1,112		591,090			0	18,882	10/26/2037	1FM.....
74928D	AU	9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	09/26/2012	MBS Paydown 0.309092578.....		65,264	65,264	66,243	65,843		(221)		(221)		65,264			0	2,354	06/26/2037	1FM.....
74928D	AU	9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	08/26/2012	MBS Paydown 0.313595421.....		225,226	225,226	228,604	227,224		(1,957)		(1,957)		225,226			0	7,248	06/26/2037	1FM.....
74928D	AU	9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	07/26/2012	MBS Paydown 0.329134676.....		175,013	175,013	177,638	176,566		(1,197)		(1,197)		175,013			0	4,951	06/26/2037	1FM.....
74928D	AU	9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	06/26/2012	Prior Period Adjustment.....							445		445					0		06/26/2037	1FM.....
74928D	AV	7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	07/26/2012	Pass-Through Loss.....			81,706	36,876			741		741					0	862	06/26/2037	1FM.....
74928D	AV	7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	08/26/2012	Pass-Through Loss.....			62,257	28,098			666		666					0	657	06/26/2037	1FM.....
74928D	AV	7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	06/26/2012	Prior Period Adjustment.....							159		159					0		06/26/2037	1FM.....
74928F	AY	6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....	09/26/2012	MBS Paydown 1.215493158.....		33,986	33,986	17,739	30,959		15,795		15,795		33,986			0	878	03/26/2036	1FM.....
74928F	AY	6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....	09/26/2012	Pass-Through Loss.....			24,542	12,810					0		24,542		(24,542)	(24,542)	634	03/26/2036	1FM.....
74928F	AZ	3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036.....	09/26/2012	MBS Paydown 0.24830778.....		305,258	305,258	311,363	308,872		(3,665)		(3,665)		305,258			0	13,734	03/26/2036	1FM.....
74928F	AZ	3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036.....	08/26/2012	MBS Paydown 0.264657079.....		334,289	334,289	340,974	338,247		(4,038)		(4,038)		334,289			0	13,368	03/26/2036	1FM.....
74928F	AZ	3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036.....	07/26/2012	MBS Paydown 0.282561243.....		254,875	254,875	259,972	257,893		(2,566)		(2,566)		254,875			0	8,918	03/26/2036	1FM.....
74928R	AA	2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35.....	09/26/2012	MBS Paydown 0.658995395.....		420,192	420,192	397,081	404,793		9,191		9,191		420,192			0	17,333	08/26/2035	1FM.....
74928R	AA	2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35.....	08/26/2012	MBS Paydown 0.681568156.....		450,939	450,939	426,138	434,413		9,829		9,829		450,939			0	16,534	08/26/2035	1FM.....
74928R	AA	2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35.....	07/26/2012	MBS Paydown 0.705792677.....		201,004	201,004	189,949	193,638		1,292		1,292		201,004			0	6,449	08/26/2035	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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE05.49

74928U	AL	1		08/26/2012	MBS Paydown 0.893298105.....		91,756	91,756	89,003	89,493		1,071		-1,071		91,756			0	3,733	08/25/2036	1FM.....
74928U	AL	1		07/26/2012	MBS Paydown 0.904191574.....		171,874	171,874	166,718	167,636		2,688		2,688		171,874			0	6,247	08/25/2036	1FM.....
74928U	AL	1		09/26/2012	MBS Paydown 0.89265152.....		5,446	5,446	5,283	5,312		9		9		5,446			0	245	08/25/2036	1FM.....
74928U	AS	6		09/26/2012	MBS Paydown 0.418886481.....		71,745	71,745	69,234	69,443		324		324		71,745			0	3,161	10/25/2036	1FM.....
74928U	AS	6		08/26/2012	MBS Paydown 0.429758571.....		76,743	76,743	74,057	74,280		271		271		76,743			0	3,045	10/25/2036	1FM.....
74928U	AS	6		07/26/2012	MBS Paydown 0.441388023.....		11,245	11,245	10,852	10,885		36		36		11,245			0	397	10/25/2036	1FM.....
74928U	AS	6		06/26/2012	Prior Period Adjustment.....							1,675		1,675					0		10/25/2036	1FM.....
74928U	AW	7		09/26/2012	MBS Paydown 0.604488002.....		126,134	126,134	124,563	124,568		782		782		126,134			0	5,511	06/25/2036	1FM.....
74928U	AW	7		08/26/2012	MBS Paydown 0.617609149.....		118,727	118,727	117,249	117,253		702		702		118,727			0	4,614	06/25/2036	1FM.....
74928U	AW	7		07/26/2012	MBS Paydown 0.629959844.....		100,692	100,692	99,438	99,442		507		507		100,692			0	3,426	06/25/2036	1FM.....
74930A	BA	4		09/16/2012	MBS Paydown 0.999999999.....		0	0	0	0		(730)		(730)		0			0		01/16/2049	1FE.....
74930V	AA	9		09/26/2012	MBS Paydown 0.783983278.....		294,409	294,409	283,369	282,790		612		612		294,409			0	12,093	05/26/2036	1FM.....
74930V	AA	9		08/26/2012	MBS Paydown 0.803596689.....		430,459	430,459	414,316	413,471		6,166		6,166		430,459			0	15,737	05/26/2036	1FM.....
74930V	AA	9		07/26/2012	MBS Paydown 0.832273669.....		245,353	245,353	236,152	235,670		(441)		(441)		245,353			0	7,859	05/26/2036	1FM.....
74930X	AX	5		09/27/2012	MBS Paydown 0.841668526.....		202,540	202,540	196,970	196,970		802		802		202,540			0	7,374	12/27/2035	1Z.....
74930X	AX	5		08/27/2012	MBS Paydown 0.855176798.....		748,791	748,791	728,199	728,199		13,066		13,066		748,791			0	23,905	12/27/2035	1Z.....
74930X	AX	5		07/27/2012	MBS Paydown 0.905116816.....		59,979	59,979	58,329	58,329		182		182		59,979			0	1,643	12/27/2035	1Z.....
74930X	AX	5		06/27/2012	Prior Period Adjustment.....							(40)		(40)					0	4,356	12/27/2035	1Z.....
74931J	AC	1		08/26/2012	MBS Paydown 0.933581914.....		380,487	380,487	346,243	346,243		3,447		3,447		380,487			0	510	02/26/2036	1Z.....
74931J	AC	1		09/26/2012	MBS Paydown 0.908924947.....		436,734	436,734	397,428	397,428		9,074		9,074		436,734			0	763	02/26/2036	1Z.....
74931J	AC	1		07/26/2012	MBS Paydown 0.955063292.....		352,031	352,031	320,348	320,348		2,127		2,127		352,031			0	305	02/26/2036	1Z.....
74931N	AA	6		09/26/2012	MBS Paydown 0.945449758.....		86,755	86,755	86,213	86,213		165		165		86,755			0	1,338	11/26/2036	1Z.....
74931N	AA	6		08/26/2012	MBS Paydown 0.961457377.....		124,135	124,135	123,359	123,359		229		229		124,135			0	1,297	11/26/2036	1Z.....
74931N	AA	6		07/26/2012	MBS Paydown 0.984362202.....		84,751	84,751	84,221	84,221		145		145		84,751			0	443	11/26/2036	1Z.....
74931N	AK	4		09/26/2012	MBS Paydown 0.848771559.....		881,522	881,522	880,420	880,420		3,502		3,502		881,522			0	12,683	08/26/2036	1Z.....
74931N	AK	4		08/26/2012	MBS Paydown 0.915327163.....		548,037	548,037	547,352	547,352		(35,263)		(35,263)		548,037			0	3,314	08/26/2036	1Z.....
74931N	AK	4		07/26/2012	MBS Paydown 0.956704367.....		573,446	573,446	572,730	572,730		603		603		573,446			0	2,725	08/26/2036	1Z.....
74951P	DQ	8		09/10/2012	MBS Paydown 0.72336921.....		119,596	119,596	53,016	52,925		7,462		7,462		119,596			0	602	03/10/2037	4FM.....
74951P	DQ	8		08/10/2012	MBS Paydown 0.728634723.....		140,226	140,226	62,161	62,054		18,227		18,227		140,226			0	606	03/10/2037	4FM.....
74951P	DQ	8		07/10/2012	MBS Paydown 0.734808527.....		113,417	113,417	50,277	50,191		3,119		3,119		113,417			0	410	03/10/2037	4FM.....
749574	AC	3		08/25/2012	Pass-Through Loss.....			2,231	1,507			20		20					0	54	08/25/2036	1FM.....
749574	AC	3		09/25/2012	MBS Paydown 0.411079343.....		13,434	13,434	9,076	9,234		162		162		13,434			0	377	08/25/2036	1FM.....
749574	AC	3		07/25/2012	MBS Paydown 0.414962627.....		15,849	15,849	10,708	11,099		195		195		15,849			0	343	08/25/2036	1FM.....
749574	AC	3		07/25/2012	Pass-Through Loss.....			5,812	3,926					0					0	126	08/25/2036	1FM.....
749574	AC	3		09/25/2012	Pass-Through Loss.....			4,586	3,098					0					0	129	08/25/2036	1FM.....
749574	AC	3		06/25/2012	Prior Period Adjustment.....									0					0	(30)	08/25/2036	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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.50	74958W	AC 0		09/25/2012	Pass-Through Loss.....			8,116	4,301			(3,755)		(3,755)					0	206	02/25/2037	1FM.....
	74958W	AC 0		08/25/2012	MBS Paydown 0.361128657.....		10,224	10,224	5,419	3,209		(6,820)		(6,820)		10,224			0	242	02/25/2037	1FM.....
	74958W	AC 0		07/25/2012	Pass-Through Loss.....			35,557	18,845			(16,452)		(16,452)					0	631	02/25/2037	1FM.....
	74958W	AC 0		08/25/2012	Pass-Through Loss.....			4,516	2,393			(0)		(0)					0	107	02/25/2037	1FM.....
	74958W	AC 0		06/25/2012	Prior Period Adjustment.....									0					0		02/25/2037	1FM.....
	75406W	AC 5		09/25/2012	MBS Paydown 0.766888603.....		313,836	313,836	246,361	248,132		26,157		26,157		313,836			0	952	08/25/2036	1FM.....
	75406W	AC 5		08/25/2012	MBS Paydown 0.78760386.....		155,608	155,608	122,152	123,030		4,287		4,287		155,608			0	424	08/25/2036	1FM.....
	75406W	AC 5		07/25/2012	MBS Paydown 0.797874998.....		157,691	157,691	123,787	124,677		3,929		3,929		157,691			0	372	08/25/2036	1FM.....
	754427	AA 0		07/15/2012	Sinking Fund Redemption 100.0.....		311,536	311,536	311,536	311,524		2		2		311,536			0	18,680	01/15/2019	1.....
	75971F	AY 9		09/25/2012	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....		13,341	13,341	9,606	9,700		2,045		2,045		13,341			0	496	09/25/2037	1FM.....
	75971F	AY 9		08/25/2012	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....		7,121	7,121	5,127	5,177		366		366		7,121			0	236	09/25/2037	1FM.....
	75971F	AY 9		07/25/2012	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....		12,159	12,159	8,754	8,840		1,734		1,734		12,159			0	356	09/25/2037	1FM.....
	759950	FX 1		09/25/2012	RAMC 2005-4 A3 SEQ STP 2/25/36.....		235,471	235,471	217,998	221,833		3,435		3,435		235,471			0	8,841	02/25/2036	1FM.....
	759950	FX 1		08/25/2012	MBS Paydown 0.36253282.....		15,516	15,516	14,364	14,617		206		206		15,516			0	520	02/25/2036	1FM.....
	759950	FX 1		07/25/2012	MBS Paydown 0.36295166.....		245,408	245,408	227,199	231,196		2,711		2,711		245,408			0	7,216	02/25/2036	1FM.....
	759950	FX 1		06/25/2012	Prior Period Adjustment.....									0					0	(232)	02/25/2036	1FM.....
	760985	7F 2		09/25/2012	MBS Paydown 0.366973448.....		260,611	260,611	243,216	191,830		2,704		2,704		260,611			0	10,202	07/25/2034	1FM.....
	760985	7F 2		08/25/2012	MBS Paydown 0.402737117.....		190,765	190,765	178,032	140,700		1,983		1,983		190,765			0	6,638	07/25/2034	1FM.....
	760985	7F 2		07/25/2012	MBS Paydown 0.428968351.....		272,963	272,963	254,744	203,038		2,861		2,861		272,963			0	8,311	07/25/2034	1FM.....
	760985	7F 2		07/25/2012	Pass-Through Loss.....			10,936	10,206					0					0	333	07/25/2034	1FM.....
	760985	7F 2		08/25/2012	Pass-Through Loss.....			5,970	5,571					0					0	208	07/25/2034	1FM.....
	760985	7F 2		09/25/2012	Pass-Through Loss.....			7,617	7,109					0					0	298	07/25/2034	1FM.....
	760985	7F 2		06/25/2012	Prior Period Adjustment.....									0					0	338	07/25/2034	1FM.....
	760985	GQ 8		09/25/2012	MBS Paydown 0.291910825.....		15,500	15,500	15,497	15,455		1		1		15,500			0	687	01/25/2032	3FM.....
	760985	GQ 8		08/25/2012	MBS Paydown 0.297077549.....		13,278	13,278	13,275	13,240		1		1		13,278			0	523	01/25/2032	3FM.....
	760985	GQ 8		07/25/2012	MBS Paydown 0.301503649.....		21,079	21,079	21,074	21,018		0		0		21,079			0	727	01/25/2032	3FM.....
	760985	M7 3		08/25/2012	MBS Paydown 0.544771169.....		9,406	9,406	8,819	8,863		78		78		9,406			0	353	01/25/2034	1FM.....
	760985	M7 3		07/25/2012	MBS Paydown 0.549046824.....		6,306	6,306	5,912	5,942		36		36		6,306			0	207	01/25/2034	1FM.....
	760985	M8 1		08/25/2012	MBS Paydown 0.544771169.....		2,138	2,138	1,924	1,939		14		14		2,138			0	79	01/25/2034	1FM.....
	760985	M8 1		07/25/2012	MBS Paydown 0.549046823.....		1,433	1,433	1,290	1,300		8		8		1,433			0	46	01/25/2034	1FM.....
	760985	UA 7		09/25/2012	MBS Paydown 0.49356465.....		2,891	2,891	2,889	2,624		23		23		2,891			0	134	04/25/2033	4FM.....
	760985	UA 7		08/25/2012	MBS Paydown 0.49404642.....		929	929	929	843		7		7		929			0	38	04/25/2033	4FM.....
	760985	UA 7		07/25/2012	MBS Paydown 0.494201288.....		232	232	232	210		1		1		232			0	8	04/25/2033	4FM.....
	760985	V3 2		09/25/2012	MBS Paydown 0.735407807.....		8,805	8,805	7,858	7,900		34		34		8,805			0	352	03/25/2034	1FM.....
	760985	V3 2		08/25/2012	MBS Paydown 0.737706697.....		10,126	10,126	9,038	9,086		33		33		10,126			0	360	03/25/2034	1FM.....
	760985	V3 2		07/25/2012	MBS Paydown 0.740350615.....		5,970	5,970	5,328	5,357		16		16		5,970			0	186	03/25/2034	1FM.....

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

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

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760985	WY	3		09/25/2012	MBS Paydown 0.729354732.....		73,599	73,599	73,556	73,483		(90)		(90)		73,599			0	2,687	06/25/2033	2FM.....
760985	WY	3		08/25/2012	MBS Paydown 0.739868925.....		46,442	46,442	46,415	46,369		(0)		(0)		46,442			0	1,508	06/25/2033	2FM.....
760985	WY	3		07/25/2012	MBS Paydown 0.746503453.....		29,407	29,407	29,390	29,360		(0)		(0)		29,407			0	835	06/25/2033	2FM.....
760985	WZ	0		09/25/2012	MBS Paydown 0.190440081.....		31,466	31,466	30,311	30,593		818		818		31,466			0	948	04/25/2033	1FM.....
760985	WZ	0		09/25/2012	MBS Paydown 0.190440081.....		31,466	31,466	30,311	30,593		818		818		31,466			0	948	04/25/2033	1FM.....
760985	WZ	0		08/25/2012	MBS Paydown 0.208420608.....		22,014	22,014	21,206	21,403		556		556		22,014			0	590	04/25/2033	1FM.....
760985	WZ	0		08/25/2012	MBS Paydown 0.208420608.....		22,014	22,014	21,206	21,403		556		556		22,014			0	590	04/25/2033	1FM.....
760985	WZ	0		07/25/2012	MBS Paydown 0.221000128.....		14,955	14,955	14,406	14,540		364		364		14,955			0	351	04/25/2033	1FM.....
760985	WZ	0		07/25/2012	MBS Paydown 0.221000128.....		14,955	14,955	14,406	14,540		364		364		14,955			0	351	04/25/2033	1FM.....
760985	XK	2		09/25/2012	MBS Paydown 0.914371834.....		25,288	25,288	25,282	23,263		255		255		25,288			0	1,028	07/25/2033	3FM.....
760985	XK	2		08/25/2012	MBS Paydown 0.917532882.....		43,213	43,213	43,203	39,753		380		380		43,213			0	1,561	07/25/2033	3FM.....
760985	XK	2		07/25/2012	MBS Paydown 0.922934543.....		25,971	25,971	25,965	23,891		199		199		25,971			0	821	07/25/2033	3FM.....
76110H	E8	8		09/25/2012	MBS Paydown 0.863786842.....		18,550	18,550	17,993	17,993		3		3		18,550			0	85	11/25/2034	1Z.....
76110H	RV	3		09/25/2012	MBS Paydown 0.104051283.....		62,920	62,920	57,355	59,508		944		944		62,920			0	2,030	03/25/2034	1FM.....
76110H	RV	3		08/25/2012	MBS Paydown 0.106148627.....		106,749	106,749	97,307	100,961		1,341		1,341		106,749			0	3,057	03/25/2034	1FM.....
76110H	RV	3		07/25/2012	MBS Paydown 0.109706943.....		23,041	23,041	21,003	21,792		263		263		23,041			0	576	03/25/2034	1FM.....
76110H	T9	0		09/25/2012	MBS Paydown 0.305164492.....		15,580	15,580	11,838	10,711		168		168		15,580			0	336	02/25/2035	1FM.....
76110H	T9	0		08/25/2012	MBS Paydown 0.305901494.....		12,735	12,735	9,676	8,755		130		130		12,735			0	240	02/25/2035	1FM.....
76110H	T9	0		07/25/2012	MBS Paydown 0.306503922.....		12,815	12,815	9,739	8,640		141		141		12,815			0	244	02/25/2035	1FM.....
76110V	HJ	0		09/25/2012	MBS Paydown 0.138249322.....		9,865	9,865	9,916	9,836		2		2		9,865			0	536	10/25/2026	1FM.....
76110V	HJ	0		08/25/2012	MBS Paydown 0.140715484.....		12,934	12,934	13,000	12,896		2		2		12,934			0	624	10/25/2026	1FM.....
76110V	HJ	0		07/25/2012	MBS Paydown 0.143948921.....		17,456	17,456	17,546	17,405		2		2		17,456			0	737	10/25/2026	1FM.....
76110V	TE	8		09/25/2012	MBS Paydown 0.651324137.....		113,836	113,836	113,817	64,910		838		838		113,836			0	4,464	02/25/2036	1FM.....
76110V	TE	8		08/25/2012	MBS Paydown 0.677526869.....		100,521	100,521	100,505	64,706		836		836		100,521			0	3,504	02/25/2036	1FM.....
76110V	TE	8		07/25/2012	MBS Paydown 0.703647548.....		97,305	97,305	97,289	53,189		687		687		97,305			0	2,968	02/25/2036	1FM.....
76110V	TE	8		07/25/2012	Pass-Through Loss.....				10,051	10,049				0					0	307	02/25/2036	1FM.....
76110V	TE	8		08/25/2012	Pass-Through Loss.....				30,082	30,077				0					0	1,049	02/25/2036	1FM.....
76110V	TE	8		09/25/2012	Pass-Through Loss.....				17,178	17,175				0					0	674	02/25/2036	1FM.....
76110W	XQ	4		09/25/2012	MBS Paydown 0.366126017.....		25,509	25,509	21,842	22,452		517		517		25,509			0	815	11/25/2031	1FM.....
76110W	XQ	4		08/25/2012	MBS Paydown 0.369850009.....		26,312	26,312	22,529	23,158		461		461		26,312			0	747	11/25/2031	1FM.....
76110W	XQ	4		07/25/2012	MBS Paydown 0.37369112.....		18,436	18,436	15,786	16,227		278		278		18,436			0	458	11/25/2031	1FM.....
76110W	XS	0		09/25/2012	MBS Paydown 0.490087329.....		110,279	110,279	93,944	94,095		(856)		(856)		110,279			0	3,664	05/25/2034	1FM.....
76110W	XS	0		08/25/2012	MBS Paydown 0.50111525.....		119,751	119,751	102,013	102,176		(851)		(851)		119,751			0	3,537	05/25/2034	1FM.....
76110W	XS	0		07/25/2012	MBS Paydown 0.513090314.....		87,140	87,140	74,232	74,351		(455)		(455)		87,140			0	2,252	05/25/2034	1FM.....
761118	KH	0		09/25/2012	MBS Paydown 0.389075704.....		4,319	4,319	3,935	6,786		2		2		4,319			0	171	10/25/2035	1FM.....
761118	KH	0		08/25/2012	MBS Paydown 0.389842364.....		63,052	63,052	57,929	67,363		23		23		63,052			0	2,522	10/25/2035	1FM.....

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

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

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761118	KH	0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	07/25/2012	MBS Paydown 0.398751149.....		4,295	4,295	3,946	5,278		2		2		4,295			0	150	10/25/2035	1FM.....
761118	KH	0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	09/25/2012	Pass-Through Loss.....			4,341	3,954					0					0	172	10/25/2035	1FM.....
761118	KH	0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	07/25/2012	Pass-Through Loss.....			2,543	2,337					0					0	89	10/25/2035	1FM.....
761118	KH	0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	08/25/2012	Pass-Through Loss.....			24,218	22,251					0					0	969	10/25/2035	1FM.....
761118	UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	09/25/2012	MBS Paydown 0.266777976.....		3,776	3,776	3,497	4,902		(18)		(18)		3,776			0	156	02/25/2036	1FM.....
761118	UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	08/25/2012	MBS Paydown 0.269706455.....		1,632	1,632	1,512	3,233		(12)		(12)		1,632			0	60	02/25/2036	1FM.....
761118	UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	07/25/2012	MBS Paydown 0.271637489.....		5,988	5,988	5,545	7,044		(26)		(26)		5,988			0	192	02/25/2036	1FM.....
761118	UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	07/25/2012	Pass-Through Loss.....			3,523	3,262					0					0	113	02/25/2036	1FM.....
761118	UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	08/25/2012	Pass-Through Loss.....			2,732	2,530					0					0	100	02/25/2036	1FM.....
761118	UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	09/25/2012	Pass-Through Loss.....			2,843	2,633					0					0	117	02/25/2036	1FM.....
76111J	7K	4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	09/25/2012	MBS Paydown 0.426619766.....		249,283	249,283	257,151	254,833		(6,031)		(6,031)		249,283			0	10,283	06/25/2033	1FM.....
76111J	7K	4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	08/25/2012	MBS Paydown 0.44310783.....		59,443	59,443	61,319	60,766		(1,173)		(1,173)		59,443			0	2,180	06/25/2033	1FM.....
76111J	7K	4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	07/25/2012	MBS Paydown 0.447039484.....		178,084	178,084	183,705	182,049		(4,205)		(4,205)		178,084			0	5,714	06/25/2033	1FM.....
76111J	U5	1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	09/25/2012	MBS Paydown 0.381369029.....		170,812	170,812	175,130	174,199		(3,653)		(3,653)		170,812			0	6,296	03/25/2033	1FM.....
76111J	U5	1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	08/25/2012	MBS Paydown 0.394508413.....		507,853	507,853	519,546	516,275		(9,869)		(9,869)		507,853			0	19,246	03/25/2033	1FM.....
76111J	U5	1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	07/25/2012	MBS Paydown 0.440676871.....		12,382	12,382	12,667	12,587		3		3		12,382			0	410	03/25/2033	1FM.....
76111X	L7	6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	09/25/2012	MBS Paydown 0.189795417.....		6,388	6,388	5,814	5,814		56		56		6,388			0	245	02/25/2036	1FM.....
76111X	L7	6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	08/25/2012	MBS Paydown 0.192989662.....		7,671	7,671	6,981	6,981		53		53		7,671			0	257	02/25/2036	1FM.....
76111X	L7	6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	07/25/2012	MBS Paydown 0.196825035.....		3,844	3,844	3,498	3,498		23		23		3,844			0	111	02/25/2036	1FM.....
76112B	CF	5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	09/25/2012	MBS Paydown 0.147808393.....		4,030	4,030	3,662	3,494		265		265		4,030			0	144	10/25/2032	1FM.....
76112B	CF	5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	08/25/2012	MBS Paydown 0.148868849.....		13,839	13,839	12,576	11,998		912		912		13,839			0	440	10/25/2032	1FM.....
76112B	CF	5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	07/25/2012	MBS Paydown 0.152510585.....		11,586	11,586	10,528	10,045		763		763		11,586			0	322	10/25/2032	1FM.....
76112B	SE	1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	09/25/2012	MBS Paydown 0.884432454.....		272,166	272,166	262,821	266,903		3,728		3,728		272,166			0	10,032	09/25/2034	1FM.....
76112B	SE	1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	08/25/2012	MBS Paydown 0.919187464.....		155,458	155,458	150,120	152,451		1,736		1,736		155,458			0	5,095	09/25/2034	1FM.....
76112B	SE	1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	07/25/2012	MBS Paydown 0.939039065.....		156,029	156,029	150,672	153,012		1,701		1,701		156,029			0	4,470	09/25/2034	1FM.....
771196	AS	1	ROCHE HLDGS INC 6.00 03/01/2019.....	09/01/2012	Transfer to Hannover.....		632,784	500,000	632,784	632,784				0		632,784		(0)	(0)	15,000	03/01/2019	1FE.....
77356P	AA	0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....	08/15/2012	MBS Paydown 0.568853175.....		104,279	104,279	104,157	104,228		7		7		104,279			0	4,083	05/17/2021	1FE.....
780097	AL	5	ROYAL BK SCOTLND 5.00 10/01/2014.....	R.. 09/04/2012	GREENWICH CAPITAL MARKETS, INC.		2,025,000	2,000,000	1,974,647	2,000,760		2,596		2,596		2,003,370		21,630	21,630	68,333	10/01/2014	3FE.....
780097	AL	5	ROYAL BK SCOTLND 5.00 10/01/2014.....	R.. 08/29/2012	GREENWICH CAPITAL MARKETS, INC.		5,062,500	5,000,000	4,815,378	4,943,646		13,063		13,063		4,956,709		105,791	105,791	231,250	10/01/2014	3FE.....
780097	AL	5	ROYAL BK SCOTLND 5.00 10/01/2014.....	R.. 09/07/2012	GREENWICH CAPITAL MARKETS, INC.		1,020,625	1,000,000	962,380	988,508		2,752		2,752		991,260		29,365	29,365	47,361	10/01/2014	3FE.....
780097	AL	5	ROYAL BK SCOTLND 5.00 10/01/2014.....	R.. 07/23/2012	ROYAL BANK OF SCOTLAND...		5,006,250	5,000,000	4,815,400	4,943,653		10,999		10,999		4,954,652		51,598	51,598	204,861	10/01/2014	3FE.....
780255	ZA	6	RPI FINANCE TRUST TL L+275 11/9/2016.....	09/28/2012	Paydown 100.0.....		3,230	3,230	3,222	3,222		1		1		3,230			0	3	11/09/2016	2FE.....
780255	ZZ	1	RPI FINANCE TRUST TL L+300 5/09/2018.....	09/28/2012	Paydown 100.0.....		14,976	14,976	14,452	14,472		55		55		14,976			0	303	05/09/2018	2FE.....

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

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

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780255	ZZ	1	RPI FINANCE TRUST TL L+300 5/09/2018.....		06/28/2012	Prior Period Adjustment.....								0					0	151	05/09/2018	2FE.....
78386N	BC	2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....	.....	09/25/2012	MBS Paydown 0.20266636.....	26,320	26,320	25,625	25,963	.....	.....162	.....	.....162	.....	.....26,320	.....	.....	.....0	1,341	04/25/2039	1FM.....
78386N	BC	2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....	.....	08/25/2012	MBS Paydown 0.20642629.....	10,791	10,791	10,506	10,645	.....	.....10	.....	.....10	.....	.....10,791	.....	.....	.....0	490	04/25/2039	1FM.....
78386N	BC	2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....	.....	07/25/2012	MBS Paydown 0.20796785.....	6,397	6,397	6,228	6,310	.....	.....5	.....	.....5	.....	.....6,397	.....	.....	.....0	254	04/25/2039	1FM.....
78444V	AB	7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	.....	08/15/2012	MBS Paydown 0.674438093.....	97,887	97,887	97,887	97,819	.....	.....(21)	.....	.....(21)	.....	.....97,887	.....	.....	.....0	2,490	07/15/2042	1FE.....
78444V	AB	7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	.....	09/15/2012	MBS Paydown 0.661643322.....	153,537	153,537	153,537	153,430	.....	.....50	.....	.....50	.....	.....153,537	.....	.....	.....0	4,432	07/15/2042	1FE.....
78444V	AB	7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	.....	07/15/2012	MBS Paydown 0.682595359.....	86,571	86,571	86,571	86,510	.....	.....(12)	.....	.....(12)	.....	.....86,571	.....	.....	.....0	1,932	07/15/2042	1FE.....
78445M	AB	6	SLMA 2010-A 2A ABS FLT 5/16/44.....	.....	09/15/2012	MBS Paydown 0.843132575.....	107,457	107,457	107,457	107,392	.....	.....(29)	.....	.....(29)	.....	.....107,457	.....	.....	.....0	2,895	05/16/2044	1FE.....
78445M	AB	6	SLMA 2010-A 2A ABS FLT 5/16/44.....	.....	08/15/2012	MBS Paydown 0.849453604.....	114,117	114,117	114,117	114,047	.....	.....(23)	.....	.....(23)	.....	.....114,117	.....	.....	.....0	2,710	05/16/2044	1FE.....
78445M	AB	6	SLMA 2010-A 2A ABS FLT 5/16/44.....	.....	07/15/2012	MBS Paydown 0.856166344.....	103,394	103,394	103,394	103,332	.....	.....(13)	.....	.....(13)	.....	.....103,394	.....	.....	.....0	2,154	05/16/2044	1FE.....
80557B	AB	0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	.....	09/25/2012	MBS Paydown 0.267005433.....	110,557	110,557	95,355	96,264	.....	.....5,481	.....	.....5,481	.....	.....110,557	.....	.....	.....0	395	09/25/2047	1FM.....
80557B	AB	0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	.....	08/25/2012	MBS Paydown 0.271611973.....	207,280	207,280	178,779	180,483	.....	.....9,012	.....	.....9,012	.....	.....207,280	.....	.....	.....0	665	09/25/2047	1FM.....
80557B	AB	0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	.....	07/25/2012	MBS Paydown 0.280248643.....	47,584	47,584	41,041	41,432	.....	.....1,900	.....	.....1,900	.....	.....47,584	.....	.....	.....0	132	09/25/2047	1FM.....
80932R	AG	0	SCOTLAND INTL BV 4.25 05/23/2013.....	R..	08/30/2012	DEUTSCHE BANK.....	5,050,000	5,000,000	4,582,910	4,926,337	.....	.....35,035	.....	.....35,035	.....	.....4,961,373	.....	.....88,627	88,627	165,868	05/23/2013	2FE.....
80932R	AG	0	SCOTLAND INTL BV 4.25 05/23/2013.....	R..	07/06/2012	CITIGROUP.....	8,070,000	8,000,000	7,420,580	7,897,932	.....	.....37,806	.....	.....37,806	.....	.....7,935,738	.....	.....134,262	134,262	215,333	05/23/2013	2FE.....
80932R	AG	0	SCOTLAND INTL BV 4.25 05/23/2013.....	R..	07/23/2012	JANNEY, MONTGOMERY SCOTT.....	5,033,750	5,000,000	4,583,600	4,926,495	.....	.....29,409	.....	.....29,409	.....	.....4,955,904	.....	.....77,846	77,846	143,438	05/23/2013	2FE.....
81375F	CM	3	SASI 1993-7 TA6 6.25 12/25/2023.....	.....	09/25/2012	MBS Paydown 0.032669122.....	11	11	11	11	.....	.....	.....	.....0	.....	.....11	.....	.....	.....0	0	12/25/2023	1FM.....
81375W	JE	7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....	.....	09/25/2012	MBS Paydown 0.4618427.....	43,562	43,562	38,538	38,632	.....	.....679	.....	.....679	.....	.....43,562	.....	.....	.....0	182	10/25/2035	1FM.....
81375W	JE	7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....	.....	08/25/2012	MBS Paydown 0.46345753.....	49,458	49,458	43,755	43,862	.....	.....751	.....	.....751	.....	.....49,458	.....	.....	.....0	185	10/25/2035	1FM.....
81375W	JE	7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....	.....	07/25/2012	MBS Paydown 0.46529094.....	71,528	71,528	63,280	63,434	.....	.....1,028	.....	.....1,028	.....	.....71,528	.....	.....	.....0	232	10/25/2035	1FM.....
81378E	AA	1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....	.....	09/25/2012	MBS Paydown 0.263374213.....	165,641	165,641	72,517	71,018	.....	.....	.....	.....0	.....	.....165,641	.....	.....	.....0	429	05/25/2037	1FM.....
81378E	AA	1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....	.....	08/25/2012	MBS Paydown 0.266176115.....	74,728	74,728	32,716	32,039	.....	.....	.....	.....0	.....	.....74,728	.....	.....	.....0	174	05/25/2037	1FM.....
81378E	AA	1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....	.....	07/25/2012	MBS Paydown 0.267440181.....	116,271	116,271	50,903	49,851	.....	.....	.....	.....0	.....	.....116,271	.....	.....	.....0	235	05/25/2037	1FM.....
822582	AF	9	SHELL INTL FIN 4.00 03/21/2014.....	.....	09/01/2012	Transfer to Hannover.....	1,054,128	1,000,000	1,054,128	1,054,032	.....	.....(96)	.....	.....(96)	.....	.....1,054,032	.....	.....96	96	17,778	03/21/2014	1FE.....
830445	ZZ	8	SKILLSOFT TL L+475 05/26/2017.....	.....	09/28/2012	Paydown 100.0.....	2,497,795	2,497,795	2,479,061	2,479,613	.....	.....18,197	.....	.....18,197	.....	.....2,497,795	.....	.....	.....0	122,669	05/26/2017	3FE.....
830445	ZZ	8	SKILLSOFT TL L+475 05/26/2017.....	.....	06/28/2012	Prior Period Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	452	05/26/2017	3FE.....
830446	AA	8	SKILLSOFT TRANCHE C TL L+475 05/26/2017.....	.....	09/28/2012	Paydown 100.0.....	2,500	2,500	2,438	2,435	.....	.....9	.....	.....9	.....	.....2,500	.....	.....	.....0	124	05/26/2017	3FE.....
830446	AA	8	SKILLSOFT TRANCHE C TL L+475 05/26/2017.....	.....	09/28/2012	Private Placement.....	990,000	990,000	965,280	964,125	.....	.....3,556	.....	.....3,556	.....	.....967,503	.....	.....22,497	22,497	48,799	05/26/2017	3FE.....
832389	AB	6	SMITHS FOOD&DRUG 8.64 07/02/2012.....	.....	07/02/2012	Sinking Fund Redemption 100.0.....	437,788	437,788	423,503	437,788	.....	.....	.....	.....0	.....	.....437,788	.....	.....	.....0	37,825	07/02/2012	3AM.....
83546D	AA	6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....	.....	09/20/2012	MBS Paydown 0.96.....	30,000	30,000	30,153	30,147	.....	.....(16)	.....	.....(16)	.....	.....30,000	.....	.....	.....0	1,224	05/20/2041	3AM.....
83546D	AA	6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....	.....	08/20/2012	MBS Paydown 0.9625.....	30,000	30,000	30,153	30,147	.....	.....(14)	.....	.....(14)	.....	.....30,000	.....	.....	.....0	1,088	05/20/2041	3AM.....
83546D	AA	6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....	.....	07/20/2012	MBS Paydown 0.965.....	30,000	30,000	30,153	30,147	.....	.....(12)	.....	.....(12)	.....	.....30,000	.....	.....	.....0	952	05/20/2041	3AM.....
83611M	HM	3	SVHE 2005-B M2 MEZ STP 5/25/2035.....	.....	09/25/2012	MBS Paydown 0.880580016.....	55,537	55,537	30,337	21,428	.....	.....10,058	.....	.....10,058	.....	.....55,537	.....	.....	.....0	2,593	05/25/2035	1FM.....
83611M	HM	3	SVHE 2005-B M2 MEZ STP 5/25/2035.....	.....	08/25/2012	MBS Paydown 0.890677733.....	46,047	46,047	25,153	17,766	.....	.....3,407	.....	.....3,407	.....	.....46,047	.....	.....	.....0	1,911	05/25/2035	1FM.....
83611M	HM	3	SVHE 2005-B M2 MEZ STP 5/25/2035.....	.....	07/25/2012	MBS Paydown 0.89904995.....	32,800	32,800	17,917	12,655	.....	.....287	.....	.....287	.....	.....32,800	.....	.....	.....0	1,191	05/25/2035	1FM.....
83611M	HM	3	SVHE 2005-B M2 MEZ STP 5/25/2035.....	.....	06/25/2012	Prior Period Adjustment.....	.....	.....	.....	.....	.....	.....88	.....	.....88	.....	.....	.....	.....	.....0	.....	05/25/2035	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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
84254Q	AA	7		06/30/2012	Prior Period Adjustment.....									0					0	532	06/30/2022	2AM.....
844741	AG	3		09/24/2012	SOUTHWEST AIR 6.26 09/24/12.....		30,425	30,425	30,484	30,482		(59)		(59)		30,425			0	952	09/24/2012	2AM.....
84474Y	AA	4		08/01/2012	SOUTHWEST AIR 6.15 08/01/22.....		153,041	153,041	153,442	153,341		(21)		(21)		153,041			0	9,412	08/01/2022	1FE.....
852061	AD	2		07/30/2012	SPRINT NEXTEL 6.00 12/01/2016.....		3,015,000	3,000,000	2,988,540	2,993,580		671		671		3,015,000			0	120,500	12/01/2016	4FE.....
852061	AD	2		07/19/2012	SPRINT NEXTEL 6.00 12/01/2016.....		1,962,500	2,000,000	1,992,360	1,995,720		430		430		1,975,401		(12,901)	(12,901)	77,667	12/01/2016	4FE.....
863572	LV	3		09/25/2012	SASC 1996-4 A SEQ CSTR 09/25/2031.....		7,714	7,714	7,231	7,240		69		69		7,714			0	512	09/25/2031	1FM.....
863572	LV	3		08/25/2012	SASC 1996-4 A SEQ CSTR 09/25/2031.....		8,094	8,094	7,588	7,597		63		63		8,094			0	477	09/25/2031	1FM.....
863572	LV	3		07/25/2012	SASC 1996-4 A SEQ CSTR 09/25/2031.....		8,434	8,434	7,907	7,916		56		56		8,434			0	435	09/25/2031	1FM.....
863576	EQ	3		09/25/2012	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....		100,262	100,262	66,561	66,893		4,950		4,950		100,262			0	291	12/25/2035	1FM.....
863576	EQ	3		08/25/2012	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....		256,857	256,857	166,315	167,333		33,406		33,406		256,857			0	789	12/25/2035	1FM.....
863576	EQ	3		07/25/2012	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....		272,998	272,998	176,766	177,848		35,936		35,936		272,998			0	727	12/25/2035	1FM.....
863579	Q6	8		09/25/2012	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....		83,079	83,079	74,771	78,889		6,054		6,054		83,079			0	3,385	02/25/2036	3FM.....
863579	Q6	8		08/25/2012	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....		55,564	55,564	50,007	55,997		3,297		3,297		55,564			0	2,015	02/25/2036	3FM.....
863579	Q6	8		07/25/2012	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....		157,940	157,940	142,146	163,388		12,489		12,489		157,940			0	5,020	02/25/2036	3FM.....
863579	Q6	8		07/25/2012	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....				20,855	18,769				0				0	663	02/25/2036	3FM.....	
863579	Q6	8		08/25/2012	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....				5,714	5,143				0				0	207	02/25/2036	3FM.....	
863579	Q6	8		09/25/2012	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....				3,249	2,924				0				0	132	02/25/2036	3FM.....	
863579	Q6	8		06/25/2012	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....									0				0		02/25/2036	3FM.....	
863579	SU	3		09/25/2012	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....		3,877	3,877	2,978	2,978		23		23		3,877			0	56	06/25/2035	1Z.....
863579	SU	3		08/25/2012	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....		88,931	88,931	68,305	68,305		9,499		9,499		88,931			0	1,091	06/25/2035	1Z.....
863579	SU	3		07/25/2012	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....		3,989	3,989	3,064	3,064		16		16		3,989			0	40	06/25/2035	1Z.....
863579	VW	5		09/25/2012	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....		54,583	54,583	38,208	36,819		1,614		1,614		54,583			0	226	08/25/2035	1FM.....
863579	VW	5		08/25/2012	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....		159,512	159,512	111,659	107,598		14,061		14,061		159,512			0	588	08/25/2035	1FM.....
863579	VW	5		07/25/2012	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....		144,596	144,596	101,217	97,536		7,860		7,860		144,596			0	467	08/25/2035	1FM.....
863579	XR	4		09/25/2012	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....		190,875	190,875	147,451	144,026		27,580		27,580		190,875			0	7,756	09/25/2035	1FM.....
863579	XR	4		08/25/2012	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....		211,202	211,202	163,154	159,365		31,896		31,896		211,202			0	7,631	09/25/2035	1FM.....
863579	XR	4		07/25/2012	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....		282,841	282,841	218,495	213,420		47,341		47,341		282,841			0	8,944	09/25/2035	1FM.....
86358E	A8	9		09/25/2012	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB.....		129,968	129,968	98,370	98,523		7,649		7,649		129,968			0	445	01/25/2036	1FM.....
86358E	A8	9		08/25/2012	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB.....		126,368	126,368	95,644	95,793		6,577		6,577		126,368			0	388	01/25/2036	1FM.....
86358E	A8	9		07/25/2012	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB.....		135,767	135,767	102,759	102,919		6,127		6,127		135,767			0	361	01/25/2036	1FM.....
86358R	DX	2		09/25/2012	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		49,688	49,688	42,687	45,088		2,581		2,581		49,688			0	1,258	08/25/2031	1FM.....
86358R	DX	2		08/25/2012	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		23,060	23,060	19,811	20,925		168		168		23,060			0	519	08/25/2031	1FM.....
86358R	DX	2		07/25/2012	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		23,277	23,277	19,997	21,122		147		147		23,277			0	458	08/25/2031	1FM.....
86358R	FU	6		09/25/2012	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....		3,104	3,104	3,115	3,086		0		0		3,104			0	172	07/25/2031	1FM.....
86358R	FU	6		08/25/2012	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....		3,088	3,088	3,100	3,070		0		0		3,088			0	152	07/25/2031	1FM.....
86358R	FU	6		07/25/2012	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....		3,121	3,121	3,132	3,102		0		0		3,121			0	134	07/25/2031	1FM.....

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

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86358R	XY	8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	09/25/2012	MBS Paydown 0.1981097.....		101,484	101,484	79,933	81,682				1,972		101,484			0	2,626	02/25/2032	1FM.....
86358R	XY	8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	08/25/2012	MBS Paydown 0.20077297.....		78,548	78,548	61,868	63,222				1,322		78,548			0	1,807	02/25/2032	1FM.....
86358R	XY	8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	07/25/2012	MBS Paydown 0.20283433.....		80,204	80,204	63,172	64,554				1,138		80,204			0	1,614	02/25/2032	1FM.....
86358R	XZ	5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	09/25/2012	MBS Paydown 0.19108867.....		159,702	159,702	144,173	145,205				11,909		159,702			0	3,848	02/25/2032	1FM.....
86358R	XZ	5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	08/25/2012	MBS Paydown 0.19418337.....		158,068	158,068	142,698	143,720				11,661		158,068			0	3,354	02/25/2032	1FM.....
86358R	XZ	5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	07/25/2012	MBS Paydown 0.19724641.....		126,730	126,730	114,407	115,226				743		126,730			0	2,325	02/25/2032	1FM.....
86358R	YB	7	SASC 2002-AL1 APO PO 02/25/2032.....	09/25/2012	MBS Paydown 0.15481759.....		25,675	25,675	18,309	19,875				1,341		25,675			0		02/25/2032	1FM.....
86358R	YB	7	SASC 2002-AL1 APO PO 02/25/2032.....	08/25/2012	MBS Paydown 0.1571381.....		20,389	20,389	14,540	15,783				498		20,389			0		02/25/2032	1FM.....
86358R	YB	7	SASC 2002-AL1 APO PO 02/25/2032.....	07/25/2012	MBS Paydown 0.15898085.....		19,237	19,237	13,718	14,892				(317)		19,237			0		02/25/2032	1FM.....
86358R	YB	7	SASC 2002-AL1 APO PO 02/25/2032.....	06/25/2012	Prior Period Adjustment.....									(159)					0		02/25/2032	1FM.....
86359A	ME	0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	09/25/2012	MBS Paydown 0.189280173.....		56,825	56,825	49,552	50,181				5,724		56,825			0	1,431	04/25/2031	1FM.....
86359A	ME	0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	08/25/2012	MBS Paydown 0.19251348.....		30,085	30,085	26,234	26,567				329		30,085			0	673	04/25/2031	1FM.....
86359A	ME	0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	07/25/2012	MBS Paydown 0.19422526.....		45,810	45,810	39,946	40,453				412		45,810			0	897	04/25/2031	1FM.....
86359A	MG	5	SASC 2003-AL1 APO 4/25/31.....	09/25/2012	MBS Paydown 0.213971399.....		12,613	12,613	8,884	9,903				375		12,613			0		04/25/2031	1FE.....
86359A	MG	5	SASC 2003-AL1 APO 4/25/31.....	08/25/2012	MBS Paydown 0.216828299.....		10,267	10,267	7,231	8,060				275		10,267			0		04/25/2031	1FE.....
86359A	MG	5	SASC 2003-AL1 APO 4/25/31.....	07/25/2012	MBS Paydown 0.219153699.....		14,859	14,859	10,465	11,665				285		14,859			0		04/25/2031	1FE.....
86359A	MG	5	SASC 2003-AL1 APO 4/25/31.....	06/25/2012	Prior Period Adjustment.....									(1,210)					0		04/25/2031	1FE.....
86359A	NF	6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	09/28/2012	MBS Paydown 0.010955719.....		12,471	12,471	12,463	12,471				0		12,471			0	63	08/28/2032	1Z.....
86359A	NF	6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	08/28/2012	MBS Paydown 0.01149466.....		4,656	4,656	4,653	4,656				0		4,656			0	22	08/28/2032	1Z.....
86359A	NF	6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	07/28/2012	MBS Paydown 0.011695852.....		14,777	14,777	14,768	14,777				0		14,777			0	62	08/28/2032	1Z.....
86359A	NF	6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	06/28/2012	Prior Period Adjustment.....									0					0	(37)	08/28/2032	1Z.....
86359A	QS	5	SASC 2003-10 A SEQ 6.0 4/25/33.....	09/25/2012	MBS Paydown 0.131026948.....		7,182	7,182	6,912	6,941				197		7,182			0	323	04/25/2033	1FM.....
86359A	QS	5	SASC 2003-10 A SEQ 6.0 4/25/33.....	08/25/2012	MBS Paydown 0.133420874.....		6,912	6,912	6,653	6,680				187		6,912			0	276	04/25/2033	1FM.....
86359A	QS	5	SASC 2003-10 A SEQ 6.0 4/25/33.....	07/25/2012	MBS Paydown 0.135724892.....		991	991	954	958				1		991			0	35	04/25/2033	1FM.....
86359A	WR	0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	09/25/2012	MBS Paydown 0.239459213.....		243,974	243,974	203,446	206,488				31,962		243,974			0	5,562	01/25/2031	1FM.....
86359A	WR	0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	08/25/2012	MBS Paydown 0.243113701.....		173,903	173,903	145,015	147,183				2,333		173,903			0	3,478	01/25/2031	1FM.....
86359A	WR	0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	07/25/2012	MBS Paydown 0.245718596.....		175,647	175,647	144,749	147,183				2,186		175,647			0	3,358	01/25/2031	1FM.....
86359A	WT	6	SASC 2003-AL2 APO 0.00 01/25/2031.....	09/25/2012	MBS Paydown 0.22144471.....		50,022	50,022	38,892	41,077				1,407		50,022			0		01/25/2031	1AM.....
86359A	WT	6	SASC 2003-AL2 APO 0.00 01/25/2031.....	08/25/2012	MBS Paydown 0.224436866.....		27,551	27,551	21,421	22,624				733		27,551			0		01/25/2031	1AM.....
86359A	WT	6	SASC 2003-AL2 APO 0.00 01/25/2031.....	07/25/2012	MBS Paydown 0.22608489.....		56,576	56,576	43,988	46,459				(1,456)		56,576			0		01/25/2031	1AM.....
86359A	WT	6	SASC 2003-AL2 APO 0.00 01/25/2031.....	06/25/2012	Prior Period Adjustment.....									(5,841)					0		01/25/2031	1AM.....
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	09/25/2012	MBS Paydown 0.438033335.....		247,151	247,151	245,759	246,010				806		247,151			0	8,879	03/25/2035	1FM.....
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	08/25/2012	MBS Paydown 0.50166634.....		147,833	147,833	147,001	147,151				391		147,833			0	4,721	03/25/2035	1FM.....
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	07/25/2012	MBS Paydown 0.539728423.....		163,528	163,528	162,607	162,773				363		163,528			0	4,569	03/25/2035	1FM.....
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	09/25/2012	MBS Paydown 0.334894129.....		24,514	24,514	20,653	21,787				379		24,514			0	1,022	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 Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE05.56

86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	08/25/2012	MBS Paydown 0.337617909.....		9,888	9,888	8,331	8,788		138		138		9,888			0	367	05/25/2034	1FM.....
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	07/25/2012	MBS Paydown 0.338716597.....		44,115	44,115	37,167	39,207		494		494		44,115			0	1,431	05/25/2034	1FM.....
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	09/25/2012	MBS Paydown 0.746614151.....		10,194	10,194	7,926	2,961		3,123		3,123		10,194			0	421	06/25/2036	1FM.....
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	08/25/2012	MBS Paydown 0.752439504.....		7,912	7,912	6,151	2,298		1,084		1,084		7,912			0	290	06/25/2036	1FM.....
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	07/25/2012	MBS Paydown 0.756960419.....		13,462	13,462	10,466	3,910		4,866		4,866		13,462			0	432	06/25/2036	1FM.....
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	07/25/2012	MBS Paydown 0.2655551.....		47,144	47,144	32,765	34,974		404		404		47,144			0	156	09/25/2045	1FM.....
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	09/25/2012	MBS Paydown 0.25980602.....		127,691	127,691	88,745	94,728		16,888		16,888		127,691			0	544	09/25/2045	1FM.....
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	08/25/2012	MBS Paydown 0.26406238.....		44,782	44,782	31,123	33,222		448		448		44,782			0	171	09/25/2045	1FM.....
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	06/25/2012	Prior Period Adjustment.....									0					0	16	09/25/2045	1FM.....
86359Y	AG	6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	08/25/2012	MBS Paydown 0.60095371.....		171,868	171,868	122,026	122,727		7,010		7,010		171,868			0	481	03/25/2036	1FM.....
86359Y	AG	6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	09/25/2012	MBS Paydown 0.58491488.....		256,621	256,621	182,201	183,248		35,778		35,778		256,621			0	800	03/25/2036	1FM.....
86359Y	AG	6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	07/25/2012	MBS Paydown 0.61169544.....		185,151	185,151	131,457	132,213		9,189		9,189		185,151			0	450	03/25/2036	1FM.....
86365D	AC	3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	09/25/2012	MBS Paydown 0.296555531.....		31,915	31,915	29,362	29,412		870		870		31,915			0	122	11/25/2037	1FM.....
86365D	AC	3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	08/25/2012	MBS Paydown 0.303577591.....		18,826	18,826	17,320	17,350		461		461		18,826			0	65	11/25/2037	1FM.....
863667	AB	7	STRYKER CORP 4.375 01/15/20.....	09/01/2012	Transfer to Hannover.....		2,302,246	2,000,000	2,302,247	2,302,142		(105)		(105)		2,302,142		104	104	11,181	01/15/2020	1FE.....
87151Q	AA	4	SYMETRA FINL 6.125 04/01/2016.....	09/27/2012	STIFEL NICOLAUS & CO.....		2,181,380	2,000,000	2,121,850	2,109,825		(4,271)		(4,271)		2,105,624		75,756	75,756	30,625	04/01/2016	2FE.....
87161C	AG	0	SYNOVUS FINL 5.125 06/15/2017.....	08/10/2012	J. P. MORGAN SECURITIES.....		8,846,525	9,310,000	9,026,020	8,974,443				0		8,974,443		...(127,918)	...(127,918)	318,092	06/15/2017	4FE.....
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026.....	07/20/2012	MBS Paydown 0.883333333.....		133,333	133,333	134,664	134,668		(12)		(12)		133,333			0	2,332	05/20/2026	1FE.....
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026.....	09/20/2012	MBS Paydown 0.866666667.....		133,333	133,333	134,664	134,668		(67)		(67)		133,333			0	3,321	05/20/2026	1FE.....
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026.....	08/20/2012	MBS Paydown 0.875.....		133,333	133,333	134,664	134,668		(40)		(40)		133,333			0	2,826	05/20/2026	1FE.....
872162	AK	8	TAL 2012-1A ABS 3.86 05/20/2027.....	09/20/2012	MBS Paydown 0.966666667.....		66,667	66,667	66,641	66,641		6		6		66,667			0	858	05/20/2027	1FE.....
872162	AK	8	TAL 2012-1A ABS 3.86 05/20/2027.....	08/20/2012	MBS Paydown 0.975.....		66,667	66,667	66,641	66,641		6		6		66,667			0	643	05/20/2027	1FE.....
872162	AK	8	TAL 2012-1A ABS 3.86 05/20/2027.....	07/20/2012	MBS Paydown 0.983333333.....		66,667	66,667	66,641	66,641		5		5		66,667			0	429	05/20/2027	1FE.....
87305N	AW	8	TTX CO A2 5.503 01/02/2022.....	07/02/2012	Sinking Fund Redemption 100.0.....		1,755	1,755	1,755	1,758		(111)		(111)		1,755			0	97	01/02/2022	1.....
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035.....	09/25/2012	MBS Paydown 0.075122913.....		43,374	43,374	34,753	35,343		896		896		43,374			0	339	10/25/2035	1FM.....
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035.....	08/25/2012	MBS Paydown 0.0765687.....		33,213	33,213	26,612	27,063		572		572		33,213			0	233	10/25/2035	1FM.....
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035.....	07/25/2012	MBS Paydown 0.077675797.....		37,737	37,737	30,237	30,750		508		508		37,737			0	229	10/25/2035	1FM.....
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034.....	09/25/2012	MBS Paydown 0.062267116.....		13,999	13,999	10,307	10,643		512		512		13,999			0	105	10/25/2034	1FM.....
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034.....	08/25/2012	MBS Paydown 0.06273376.....		57,766	57,766	42,530	43,916		1,640		1,640		57,766			0	389	10/25/2034	1FM.....
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034.....	07/25/2012	MBS Paydown 0.06465928.....		26,886	26,886	19,795	20,440		649		649		26,886			0	157	10/25/2034	1FM.....
881561	XJ	8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....	07/25/2012	MBS Paydown 0.276437507.....		24,013	24,013	23,293	23,324		117		117		24,013			0	679	08/25/2036	1FM.....
881561	XJ	8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....	09/25/2012	MBS Paydown 0.25249688.....		128,078	128,078	124,236	124,399		3,143		3,143		128,078			0	4,658	08/25/2036	1FM.....
881561	XJ	8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....	08/25/2012	MBS Paydown 0.273843243.....		15,566	15,566	15,099	15,118		87		87		15,566			0	503	08/25/2036	1FM.....
88156P	AY	7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....	09/25/2012	MBS Paydown 0.69512956.....		219,378	219,378	168,921	168,921		6,435		6,435		219,378			0	458	08/25/2037	1Z.....
88156P	AY	7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....	08/25/2012	MBS Paydown 0.707317252.....		174,130	174,130	134,080	134,080		4,293		4,293		174,130			0	307	08/25/2037	1Z.....
88156P	AY	7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....	07/25/2012	MBS Paydown 0.716991168.....		306,963	306,963	236,362	236,362		23,985		23,985		306,963			0	424	08/25/2037	1Z.....

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

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

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88157V	AB	3		08/25/2012	MBS Paydown 0.960787914.....		104,011	104,011	54,086	57,386		43,696		43,696		104,011			0	390	08/25/2038	1FM.....
88157V	AB	3		09/25/2012	MBS Paydown 0.948084007.....		83,512	83,512	43,426	46,076		34,407		34,407		83,512			0	349	08/25/2038	1FM.....
88157V	AB	3		07/25/2012	MBS Paydown 0.976610093.....		117,754	117,754	61,232	64,968		49,673		49,673		117,754			0	383	08/25/2038	1FM.....
88157V	AB	3		06/25/2012	Prior Period Adjustment.....							(11,387)		(11,387)					0		08/25/2038	1FM.....
881609	AQ	4		09/21/2012	Make Whole Call 100.6257409...		221,377	220,000	189,200	212,706		7,294		7,294		220,000		1,377	1,377	12,222	11/01/2012	3FE.....
883145	AJ	3		09/15/2012	MBS Paydown 0.875.....		137,917	137,917	140,115	140,114		(5)		(5)		137,917			0	3,744	06/15/2026	1FE.....
883145	AJ	3		08/15/2012	MBS Paydown 0.883333334.....		100,000	100,000	100,000	100,000		0		0		100,000			0	3,186	06/15/2026	1FE.....
883145	AJ	3		07/15/2012	MBS Paydown 0.891666667.....		100,000	100,000	100,000	100,000				0		100,000			0	2,794	06/15/2026	1FE.....
883145	AN	4		09/15/2012	MBS Paydown 0.958333333.....		75,000	75,000	74,991	74,991		1		1		75,000			0	1,290	04/15/2027	1FE.....
883145	AN	4		08/15/2012	MBS Paydown 0.966666667.....		75,000	75,000	74,991	74,991		1		1		75,000			0	1,027	04/15/2027	1FE.....
883145	AN	4		07/15/2012	MBS Paydown 0.975.....		75,000	75,000	74,991	74,991		0		0		75,000			0	764	04/15/2027	1FE.....
88319Q	G5	6		09/01/2012	Transfer to Hannover.....		1,054,466	1,000,000	1,054,466	1,054,390		(76)		(76)		1,054,390		76	76	2,278	08/15/2014	2FE.....
885220	DX	8		09/25/2012	MBS Paydown 0.16069355.....		81,917	81,917	69,220	69,614		1,653		1,653		81,917			0	554	09/25/2043	1FM.....
885220	DX	8		08/25/2012	MBS Paydown 0.16362763.....		98,294	98,294	83,059	83,532		1,709		1,709		98,294			0	592	09/25/2043	1FM.....
885220	DX	8		07/25/2012	MBS Paydown 0.16714832.....		74,761	74,761	63,173	63,533		1,147		1,147		74,761			0	394	09/25/2043	1FM.....
88522R	AB	0		09/25/2012	MBS Paydown 0.25934151.....		745,236	745,236	493,719	485,969		166,140		166,140		745,236			0	31,937	10/25/2046	3FM.....
88522R	AB	0		08/25/2012	MBS Paydown 0.2690199.....		445,810	445,810	295,349	290,713		42,878		42,878		445,810			0	16,995	10/25/2046	3FM.....
88522R	AB	0		07/25/2012	MBS Paydown 0.27480964.....		468,791	468,791	310,574	305,699		47,065		47,065		468,791			0	15,646	10/25/2046	3FM.....
88633P	AB	0		09/19/2012	Call 105.375.....		2,107,500	2,000,000	2,000,000	1,988,586		11,414		11,414		2,000,000		107,500	107,500	243,667	08/01/2016	4FE.....
88732J	AH	1		07/31/2012	BARCLAYS AMERICA.....		8,312,920	7,000,000	6,983,830	6,989,156		1,040		1,040		6,990,196		1,322,724	1,322,724	309,400	05/01/2017	2FE.....
891027	AQ	7		09/18/2012	KEEFE BRUYETTE & WOODS..		2,002,820	2,000,000	1,994,100	1,994,100				0		1,994,100		8,720	8,720		09/15/2022	2FE.....
891027	AQ	7		09/18/2012	KEYBANK CAPITAL MARKET...		2,004,480	2,000,000	1,994,100	1,994,100				0		1,994,100		10,380	10,380		09/15/2022	2FE.....
89152U	AB	8		09/01/2012	Transfer to Hannover.....		1,156,251	1,000,000	1,156,251	1,156,209		(42)		(42)		1,156,209		42	42	8,972	12/15/2021	1FE.....
89655Y	AA	4		09/16/2012	MBS Paydown 0.88803153.....		52,353	52,353	53,498	53,488		(11)		(11)		52,353			0	2,323	11/16/2039	1FE.....
89655Y	AA	4		08/16/2012	MBS Paydown 0.8913036.....		45,302	45,302	45,302	45,292		(6)		(6)		45,302			0	2,010	11/16/2039	1FE.....
89655Y	AA	4		07/16/2012	MBS Paydown 0.89453946.....		44,997	44,997	44,997	44,987		(5)		(5)		44,997			0	1,747	11/16/2039	1FE.....
89656C	AA	1		09/16/2012	MBS Paydown 0.934385132.....		34,442	34,442	36,000	36,000		(19)		(19)		34,442			0	770	10/16/2040	1AM.....
89656C	AA	1		08/16/2012	MBS Paydown 0.937255279.....		28,562	28,562	29,622	29,622		(10)		(10)		28,562			0	618	10/16/2040	1AM.....
89656C	AA	1		07/16/2012	MBS Paydown 0.940111471.....		28,374	28,374	29,427	29,427		(3)		(3)		28,374			0	491	10/16/2040	1AM.....
89678D	AA	3		09/14/2012	MBS Paydown 0.966666666.....		58,333	58,333	58,326	58,326		0		0		58,333			0	764	05/14/2027	1Z.....
89678D	AA	3		08/14/2012	MBS Paydown 0.975.....		58,333	58,333	58,326	58,326		0		0		58,333			0	559	05/14/2027	1Z.....
89678D	AA	3		07/14/2012	MBS Paydown 0.983333334.....		58,333	58,333	58,326	58,326		0		0		58,333			0	355	05/14/2027	1Z.....
89690E	AA	5		09/15/2012	MBS Paydown 0.857937063.....		135,865	135,865	135,865	135,865		(0)		(0)		135,865			0	4,460	07/15/2041	1FE.....
89690E	AA	5		08/15/2012	MBS Paydown 0.870288441.....		115,178	115,178	115,178	115,178		(0)		(0)		115,178			0	3,362	07/15/2041	1FE.....
89690E	AA	5		07/15/2012	MBS Paydown 0.880759182.....		111,618	111,618	111,618	111,619		(0)		(0)		111,618			0	2,851	07/15/2041	1FE.....
902118	BM	9		08/15/2012	Make Whole Call 107.668.....		4,306,720	4,000,000	3,986,120	3,991,976		8,024		8,024		4,000,000		306,720	306,720	137,500	10/15/2014	1FE.....

SCHEDULE D - PART 4

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

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

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90332U	AE	3	US AIRWAYS PASS-THR 991A 8.36 01/20/19.....	07/20/2012	Sinking Fund Redemption 100.0.....		493,281	493,281	504,380	503,604	(633)			(633)		493,281			0	41,238	01/20/2019	4AM.....
90333W	AC	2	US BANK NA BKNT 4.80 04/15/2015.....	09/01/2012	Transfer to Hannover.....		1,101,601	1,000,000	1,101,601	1,101,495	(106)			(106)		1,101,495		106	106	18,133	04/15/2015	1FE.....
904851	AA	0	UNIONBANCAL CORP 5.25 12/16/2013.....	09/01/2012	Transfer to Hannover.....		1,044,762	1,000,000	1,044,762	1,044,667		(95)		(95)		1,044,667		95	95	10,938	12/16/2013	1FE.....
907833	AE	7	UNION PACIFIC RR 6.7 02/23/19.....	08/23/2012	Sinking Fund Redemption 100.0.....		57,804	57,804	55,645	56,743		179		179		57,804			0	3,873	02/23/2019	1FE.....
90783T	AA	8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....	07/02/2012	Sinking Fund Redemption 100.0.....		317,765	317,765	317,765	317,017		(9)		(9)		317,765			0	17,172	07/02/2025	1FE.....
90783T	AA	8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....	09/01/2012	Transfer to Hannover.....		1,390,802	1,218,567	1,390,802	1,390,214		(588)		(588)		1,390,214		588	588	10,792	07/02/2025	1FE.....
90783X	AA	9	UNION PACIFIC RR 6.176 01/02/31.....	07/02/2012	Sinking Fund Redemption 100.0.....		75,285	75,285	75,285	75,272		1		1		75,285			0	4,650	01/02/2031	1FE.....
909287	AA	2	UAL 2007 PT TRUST 6.636 07/02/22.....	07/02/2012	Sinking Fund Redemption 100.0.....		68,640	68,640	65,709	65,946		162		162		68,640			0	4,555	07/02/2022	3AM.....
91359P	AF	7	UNIVERSAL HOSP 8.5/9.25 6/01/15.....	08/07/2012	Cash Tender 101.5.....		512,500	500,000	500,000	499,942		5,058		5,058		505,000		7,500	7,500	29,042	06/01/2015	4FE.....
91820U	AB	6	VFH PARENT LLC TL L+600 07/08/16.....	09/28/2012	Paydown 100.0.....		37,193	37,193	36,635	36,690		46		46		37,193			0	2,537	07/08/2016	3FE.....
91914C	AA	5	VALERO LOGISTICS 6.875 07/15/2012.....	07/15/2012	Maturity 100.0.....		3,500,000	3,500,000	3,515,685	3,501,137		(1,137)		(1,137)		3,500,000			0	240,625	07/15/2012	2FE.....
929160	AF	6	VULCAN MATERIALS 6.40 11/30/2017.....	08/02/2012	MORGAN STANLEY & CO.....		5,275,000	5,000,000	5,000,200	5,000,229		(20)		(20)		5,000,210		274,790	274,790	219,556	11/30/2017	3FE.....
92922F	3G	1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035..	09/25/2012	MBS Paydown 0.085241751.....		228,754	228,754	219,461	219,461		5,415		5,415		228,754			0	3,759	10/25/2035	1Z.....
92922F	3G	1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035..	08/25/2012	MBS Paydown 0.090960607.....		506,930	506,930	486,336	486,336		17,354		17,354		506,930			0	7,278	10/25/2035	1Z.....
92922F	3G	1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035..	07/25/2012	MBS Paydown 0.103633849.....		301,974	301,974	289,706	289,706		6,396		6,396		301,974			0	3,715	10/25/2035	1Z.....
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....	09/25/2012	MBS Paydown 0.393754216.....		8,473	8,473	6,842	6,278		44		44		8,473			0	79	01/25/2046	1FM.....
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....	08/25/2012	MBS Paydown 0.395166366.....		22,129	22,129	17,869	16,397		1,339		1,339		22,129			0	183	01/25/2046	1FM.....
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....	07/25/2012	MBS Paydown 0.398854589.....		15,479	15,479	12,500	11,469		53		53		15,479			0	112	01/25/2046	1FM.....
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015.....	07/15/2012	Sinking Fund Redemption 100.0.....		34,020	34,020	33,935	33,955		12		12		34,020			0	797	11/15/2015	1FE.....
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015.....	08/15/2012	Sinking Fund Redemption 100.0.....		35,911	35,911	35,822	35,843		14		14		35,911			0	965	11/15/2015	1FE.....
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015.....	09/15/2012	Sinking Fund Redemption 100.0.....		31,932	31,932	31,853	31,872		14		14		31,932			0	969	11/15/2015	1FE.....
92935V	AG	3	WFRBS 2011-C3 A4 SEQ 4.375 03/15/44.....	09/14/2012	GREENWICH CAPITAL MARKETS, INC.....		18,036,773	15,975,000	16,012,455	16,141,042		(11,189)		(11,189)		16,129,853		1,906,921	1,906,921	559,125	03/15/2044	1FM.....
93114K	AG	8	WAL-MART STORES 8.8 12/30/14.....	07/01/2012	Paydown 100.0.....		986,921	986,921	1,180,852	1,023,841		(11,203)		(11,203)		986,921			0	86,849	12/30/2014	1FE.....
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....	09/25/2012	MBS Paydown 0.256361727.....		22,624	22,624	22,059	22,380		183		183		22,624			0	847	03/25/2018	1FM.....
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....	08/25/2012	MBS Paydown 0.272294459.....		17,874	17,874	17,427	17,681		132		132		17,874			0	595	03/25/2018	1FM.....
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....	07/25/2012	MBS Paydown 0.284881616.....		10,901	10,901	10,628	10,783		24		24		10,901			0	317	03/25/2018	1FM.....
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033.....	09/25/2012	MBS Paydown 0.077442399.....		274	274	175	160		30		30		274			0		03/25/2033	1FM.....
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033.....	08/25/2012	MBS Paydown 0.078537292.....		1,415	1,415	906	830		387		387		1,415			0		03/25/2033	1FM.....
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033.....	07/25/2012	MBS Paydown 0.084198049.....		440	440	282	258		38		38		440			0		03/25/2033	1FM.....
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033.....	06/25/2012	Prior Period Adjustment.....							(317)		(317)					0		03/25/2033	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	4,999		25		25		4,684			0	23	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	2,886		14		14		2,448			0	16	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	4,641		23		23		2,433			0	14	07/25/2036	1FM.....
93934N	AR	6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....	07/25/2012	Pass-Through Loss.....				6,370	5,032				0					0	32	07/25/2036	1FM.....
93934N	AR	6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....	08/25/2012	Pass-Through Loss.....				7,831	6,186				0					0	45	07/25/2036	1FM.....

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

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

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93934N	AR	6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....	09/25/2012	Pass-Through Loss.....			3,935	3,109					.0					0	25	07/25/2036	1FM.....
93934N	AR	6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....	06/25/2012	Prior Period Adjustment.....									.0					0	28	07/25/2036	1FM.....
947075	AF	4	WEATHERFORD INTL 9.625 03/01/2019.....	08/17/2012	Consent Fee.....		7,500							.0		7,500			0		03/01/2019	2FE.....
94707V	AA	8	WEATHERFORD INTL 5.125 09/15/2020.....	08/17/2012	Consent Fee.....		20,000							.0		20,000			0		09/15/2020	2FE.....
94707V	AC	4	WEATHERFORD INTL 4.50 04/15/2022.....	08/17/2012	Consent Fee.....		5,000							.0		5,000			0	0		2FE.....
949746	FS	5	WELLS FARGO & CO 4.625 04/15/2014.....	09/01/2012	Transfer to Hannover.....		1,050,576	1,000,000	1,050,576	1,050,490		(85)		(85)		1,050,490		86	86	17,472	04/15/2014	1FE.....
949837	BQ	0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....	09/25/2012	MBS Paydown 0.43311003.....		33,456	33,456	36,049	28,088				.0		33,456			0	9,421	07/25/2037	1FM.....
949837	BQ	0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....	08/25/2012	MBS Paydown 0.4388644.....		66,302	66,302	71,440	53,909				.0		66,302			0	16,594	07/25/2037	1FM.....
949837	BQ	0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....	07/25/2012	MBS Paydown 0.44990842.....		51,581	51,581	55,579	44,833				.0		51,581			0	11,297	07/25/2037	1FM.....
949837	BQ	0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....	07/25/2012	Pass-Through Loss.....			9,651	10,399					.0					0	2,114	07/25/2037	1FM.....
949837	BQ	0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....	08/25/2012	Pass-Through Loss.....			7,325	7,893					.0					0	1,833	07/25/2037	1FM.....
949837	BQ	0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....	09/25/2012	Pass-Through Loss.....			4,906	5,286					.0					0	1,382	07/25/2037	1FM.....
949837	BQ	0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....	06/25/2012	Prior Period Adjustment.....									.0					0	7,646	07/25/2037	1FM.....
94983K	AE	9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36.....	09/25/2012	MBS Paydown 0.40935964.....		41,472	41,472	31,726	32,406		8,259		8,259		41,472			0	817	03/25/2036	1FM.....
94983K	AE	9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36.....	08/25/2012	MBS Paydown 0.41441785.....		21,211	21,211	16,226	16,573		342		342		21,211			0	371	03/25/2036	1FM.....
94983K	AE	9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36.....	07/25/2012	MBS Paydown 0.41700482.....		33,001	33,001	25,246	25,786		445		445		33,001			0	506	03/25/2036	1FM.....
94983Q	AJ	5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036.....	09/25/2012	MBS Paydown 0.147034235.....		6,542	6,542	6,395	6,439		61		61		6,542			0	270	03/25/2036	1FM.....
94983Q	AJ	5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036.....	08/25/2012	MBS Paydown 0.15542104.....		8,760	8,760	8,563	8,623		87		87		8,760			0	321	03/25/2036	1FM.....
94983Q	AJ	5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036.....	07/25/2012	MBS Paydown 0.16665238.....		8,760	8,760	8,563	8,623		76		76		8,760			0	281	03/25/2036	1FM.....
94983Q	AN	6	WFMBS 2006-3 APO PO 3/25/2036.....	09/25/2012	MBS Paydown 0.252629942.....		27,866	27,866	15,884	19,616		9,235		9,235		27,866			0		03/25/2036	1FM.....
94983Q	AN	6	WFMBS 2006-3 APO PO 3/25/2036.....	08/25/2012	MBS Paydown 0.28992887.....		7,452	7,452	4,248	5,246		331		331		7,452			0		03/25/2036	1FM.....
94983Q	AN	6	WFMBS 2006-3 APO PO 3/25/2036.....	07/25/2012	MBS Paydown 0.29990368.....		1,431	1,431	816	1,008		(863)		(863)		1,431			0		03/25/2036	1FM.....
94983Q	AN	6	WFMBS 2006-3 APO PO 3/25/2036.....	06/25/2012	Prior Period Adjustment.....		3,894					(2,689)		(2,689)		3,894			0		03/25/2036	1FM.....
94983T	AJ	9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....	09/25/2012	MBS Paydown 0.27018896.....		172,161	172,161	152,577	152,157		8,595		8,595		172,161			0	4,903	03/25/2036	1FM.....
94983T	AJ	9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....	08/25/2012	MBS Paydown 0.27736232.....		213,670	213,670	189,365	188,844		13,342		13,342		213,670			0	5,561	03/25/2036	1FM.....
94983T	AJ	9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....	07/25/2012	MBS Paydown 0.28626523.....		45,960	45,960	40,732	40,620		104		104		45,960			0	1,079	03/25/2036	1FM.....
94986L	AJ	3	WFMBS 2007-16 1APO PO 12/28/2037.....	09/25/2012	MBS Paydown 0.27473368.....		42,965	42,965	34,506	33,601		1,640		1,640		42,965			0		12/28/2037	1FM.....
94986L	AJ	3	WFMBS 2007-16 1APO PO 12/28/2037.....	08/25/2012	MBS Paydown 0.27876623.....		191,348	191,348	153,676	149,644		4,694		4,694		191,348			0		12/28/2037	1FM.....
94986L	AJ	3	WFMBS 2007-16 1APO PO 12/28/2037.....	07/25/2012	MBS Paydown 0.29672558.....		36,021	36,021	28,930	28,171		(4,159)		(4,159)		36,021			0		12/28/2037	1FM.....
94986L	AJ	3	WFMBS 2007-16 1APO PO 12/28/2037.....	06/25/2012	Prior Period Adjustment.....							7,566		7,566					0		12/28/2037	1FM.....
94986M	AA	0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38..	09/25/2012	MBS Paydown 0.3728732.....		536,870	536,870	539,890	539,138		(4,377)		(4,377)		536,870			0	24,398	01/25/2038	2FM.....
94986M	AA	0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38..	08/25/2012	MBS Paydown 0.3997167.....		64,667	64,667	65,030	64,940		(44)		(44)		64,667			0	2,612	01/25/2038	2FM.....
94986M	AA	0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38..	07/25/2012	MBS Paydown 0.40295003.....		370,579	370,579	372,664	372,145		(2,675)		(2,675)		370,579			0	13,103	01/25/2038	2FM.....
94986M	AA	0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38..	06/25/2012	Prior Period Adjustment.....							1,340		1,340					0		01/25/2038	2FM.....
949912	AA	7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.....	09/25/2012	MBS Paydown 0.05408304.....		60,940	60,940	56,521	57,011		3,133		3,133		60,940			0	2,628	09/25/2033	1FM.....
949912	AA	7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.....	08/25/2012	MBS Paydown 0.05789176.....		9,521	9,521	8,831	8,907		89		89		9,521			0	365	09/25/2033	1FM.....

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

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

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949912	AA	7		07/25/2012	MBS Paydown 0.05848681		43,609	43,609	40,447	40,798		1,565		1,565		43,609			0	1,463	09/25/2033	1FM
95259#	AA	2		07/15/2012	Paydown 100.0		13,053	13,053	14,072	13,654		(55)		(55)		13,053			0	509	12/15/2018	1
95259#	AA	2		08/15/2012	Paydown 100.0		13,125	13,125	14,150	13,730		(64)		(64)		13,125			0	585	12/15/2018	1
95259#	AA	2		09/15/2012	Paydown 100.0		13,199	13,199	14,229	13,807		(73)		(73)		13,199			0	662	12/15/2018	1
96032Q	AA	0		09/20/2012	MBS Paydown 0.803236613		134,349	134,349	134,349	134,349		(362)		(362)		134,349			0	2,318	09/20/2025	1Z
96032Q	AA	0		08/20/2012	MBS Paydown 0.830106482		147,888	147,888	147,888	147,888		(422)		(422)		147,888			0	1,996	09/20/2025	1Z
96032Q	AA	0		07/20/2012	MBS Paydown 0.859684038		157,811	157,811	157,811	157,811		(472)		(472)		157,811			0	1,539	09/20/2025	1Z
96928*	CN	5		07/15/2012	Paydown 100.0		6,890	6,890	6,890	6,890				0		6,890			0	268	09/15/2031	1
96928*	CN	5		08/15/2012	Paydown 100.0		6,928	6,928	6,928	6,928				0		6,928			0	308	09/15/2031	1
96928*	CN	5		09/15/2012	Paydown 100.0		6,966	6,966	6,966	6,966				0		6,966			0	348	09/15/2031	1
96928*	CP	0		07/15/2012	Paydown 100.0		8,018	8,018	8,018	8,018				0		8,018			0	311	10/15/2032	1
96928*	CP	0		08/15/2012	Paydown 100.0		8,062	8,062	8,062	8,062				0		8,062			0	358	10/15/2032	1
96928*	CP	0		09/15/2012	Paydown 100.0		8,107	8,107	8,107	8,107				0		8,107			0	405	10/15/2032	1
96928*	CQ	8		07/15/2012	Paydown 100.0		6,561	6,561	6,561	6,561				0		6,561			0	255	06/15/2033	1
96928*	CQ	8		08/15/2012	Paydown 100.0		6,597	6,597	6,597	6,597				0		6,597			0	293	06/15/2033	1
96928*	CQ	8		09/15/2012	Paydown 100.0		6,634	6,634	6,634	6,634				0		6,634			0	331	06/15/2033	1
96928*	CR	6		07/15/2012	Paydown 100.0		8,032	8,032	8,032	8,032				0		8,032			0	312	05/15/2034	1
96928*	CR	6		08/15/2012	Paydown 100.0		8,077	8,077	8,077	8,077				0		8,077			0	359	05/15/2034	1
96928*	CR	6		09/15/2012	Paydown 100.0		8,122	8,122	8,122	8,122				0		8,122			0	406	05/15/2034	1
96928*	CS	4		07/15/2012	Paydown 100.0		5,359	5,359	5,359	5,359				0		5,359			0	208	10/15/2033	1
96928*	CS	4		08/15/2012	Paydown 100.0		5,389	5,389	5,389	5,389				0		5,389			0	239	10/15/2033	1
96928*	CS	4		09/15/2012	Paydown 100.0		5,419	5,419	5,419	5,419				0		5,419			0	271	10/15/2033	1
96928*	CU	9		07/15/2012	Paydown 100.0		35,002	35,002	35,332	35,303		(13)		(13)		35,002			0	1,205	02/15/2029	1
96928*	CU	9		08/15/2012	Paydown 100.0		35,174	35,174	35,506	35,477		(15)		(15)		35,174			0	1,384	02/15/2029	1
96928*	CU	9		09/15/2012	Paydown 100.0		35,347	35,347	35,680	35,651		(18)		(18)		35,347			0	1,564	02/15/2029	1
96928*	CX	3		07/15/2012	Paydown 100.0		13,023	13,023	13,154	13,147		(3)		(3)		13,023			0	470	01/15/2035	2
96928*	CX	3		08/15/2012	Paydown 100.0		13,090	13,090	13,222	13,215		(3)		(3)		13,090			0	540	01/15/2035	2
96928*	CX	3		09/15/2012	Paydown 100.0		13,157	13,157	13,290	13,283		(4)		(4)		13,157			0	611	01/15/2035	2
96928*	CZ	8		07/15/2012	Paydown 100.0		4,752	4,752	4,800	4,798		(0)		(0)		4,752			0	201	01/15/2036	2
96928*	CZ	8		08/15/2012	Paydown 100.0		4,781	4,781	4,829	4,827		(0)		(0)		4,781			0	231	01/15/2036	2
96928*	CZ	8		09/15/2012	Paydown 100.0		4,810	4,810	4,859	4,857		(0)		(0)		4,810			0	262	01/15/2036	2
96928*	DA	2		07/15/2012	Paydown 100.0		37,775	37,775	38,182	38,146		(14)		(14)		37,775			0	1,183	08/15/2031	1
96928*	DA	2		08/15/2012	Paydown 100.0		37,944	37,944	38,353	38,316		(16)		(16)		37,944			0	1,358	08/15/2031	1
96928*	DA	2		09/15/2012	Paydown 100.0		38,114	38,114	38,524	38,488		(19)		(19)		38,114			0	1,535	08/15/2031	1
96928*	DB	0		07/15/2012	Paydown 100.0		86,799	86,799	87,617	87,451		(102)		(102)		86,799			0	2,532	12/15/2017	1
96928*	DB	0		08/15/2012	Paydown 100.0		87,160	87,160	87,982	87,815		(119)		(119)		87,160			0	2,905	12/15/2017	1

SCHEDULE D - PART 4

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

1		2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
20030N	10	1		09/20/2012	INTERSTATE.....	50,000.000	1,779,205	XXX.....	1,035,670	1,185,500	(149,830)			(149,830)		1,035,670		743,535	743,535	21,875	XXX...	L.....
20030N	10	1		09/25/2012	INTERSTATE.....	85,000.000	3,092,656	XXX.....	1,711,547	2,015,350	(303,803)			(303,803)		1,711,547		1,381,109	1,381,109	37,188	XXX...	L.....
20030N	10	1		09/14/2012	ISI GROUP INC.....	30,000.000	1,059,408	XXX.....	658,194	711,300	(53,106)			(53,106)		658,194		401,214	401,214	13,125	XXX...	L.....
20030N	10	1		08/09/2012	STRATEGAS.....	15,000.000	518,400	XXX.....	343,389	355,650	(12,261)			(12,261)		343,389		175,011	175,011	6,563	XXX...	L.....
20030N	10	1		08/10/2012	STRATEGAS.....	60,000.000	2,066,492	XXX.....	1,371,902	1,422,600	(50,699)			(50,699)		1,371,902		694,590	694,590	26,250	XXX...	L.....
231082	10	8		08/20/2012	CUMULUS MEDIA INC CL A.....	31,032.000	87,170	XXX.....	92,475	103,647	(11,172)			(11,172)		92,475		(5,305)	(5,305)		XXX...	L.....
25470M	10	9		08/20/2012	DISH NETWORK CORP - A.....	56,512.000	1,779,958	XXX.....	1,984,136	796,819	(422,710)			(422,710)		1,186,752		593,206	593,206		XXX...	L.....
278768	10	6		08/27/2012	ECHOSTAR CORPORATION CLASS A.....	14,220.000	392,524	XXX.....	530,975	141,347	(71,100)			(71,100)		226,667		165,858	165,858		XXX...	L.....
278768	10	6		08/28/2012	ECHOSTAR CORPORATION CLASS A.....	22,959.000	627,290	XXX.....	857,289	228,212	(114,795)			(114,795)		365,966		261,324	261,324		XXX...	L.....
293792	10	7		08/07/2012	ENTERPRISE PRODUCTS PARTNERS.....	24,276.000	1,294,358	XXX.....	922,563	1,125,921	(203,358)			(203,358)		922,563		371,794	371,794	45,700	XXX...	L.....
369604	10	3		08/09/2012	GENERAL ELECTRIC COMPANY..... DEUTSCHE MORGAN GRENFELL	50,000.000	1,050,951	XXX.....	837,845	895,500	(57,655)			(57,655)		837,845		213,106	213,106	25,500	XXX...	L.....
369604	10	3		09/06/2012	GENERAL ELECTRIC COMPANY..... DEUTSCHE MORGAN GRENFELL	75,000.000	1,589,589	XXX.....	1,160,160	1,343,250	(183,090)			(183,090)		1,160,160		429,429	429,429	38,250	XXX...	L.....
369604	10	3		08/07/2012	GENERAL ELECTRIC COMPANY.....	150,000.000	3,170,734	XXX.....	2,513,535	2,686,500	(172,965)			(172,965)		2,513,535		657,199	657,199	76,500	XXX...	L.....
369604	10	3		08/08/2012	GENERAL ELECTRIC COMPANY.....	50,000.000	1,046,027	XXX.....	837,845	895,500	(57,655)			(57,655)		837,845		208,182	208,182	25,500	XXX...	L.....
369604	10	3		08/10/2012	GENERAL ELECTRIC COMPANY.....	100,000.000	2,094,723	XXX.....	1,622,665	1,791,000	(168,335)			(168,335)		1,622,665		472,058	472,058	51,000	XXX...	L.....
369604	10	3		08/22/2012	GENERAL ELECTRIC COMPANY.....	50,000.000	1,039,432	XXX.....	773,440	895,500	(122,060)			(122,060)		773,440		265,992	265,992	25,500	XXX...	L.....
410495	20	4		09/17/2012	HANMI FINANCIAL CORPORATION.....	4,000.000	51,878	XXX.....	25,600	3,700	(4,000)			(4,000)		25,600		26,278	26,278		XXX...	L.....
410495	20	4		09/18/2012	HANMI FINANCIAL CORPORATION.....	10,000.000	131,165	XXX.....	64,000	9,250	(10,000)			(10,000)		64,000		67,165	67,165		XXX...	L.....
410495	20	4		09/19/2012	HANMI FINANCIAL CORPORATION.....	15,000.000	195,429	XXX.....	96,000	13,875	(15,000)			(15,000)		96,000		99,429	99,429		XXX...	L.....
410495	20	4		09/20/2012	HANMI FINANCIAL CORPORATION.....	18,000.000	234,198	XXX.....	115,200	16,650	(18,000)			(18,000)		115,200		118,998	118,998		XXX...	L.....
410495	20	4		09/21/2012	HANMI FINANCIAL CORPORATION.....	21,000.000	277,895	XXX.....	134,400	19,425	(21,000)			(21,000)		134,400		143,495	143,495		XXX...	L.....
410495	20	4		09/24/2012	HANMI FINANCIAL CORPORATION.....	20,000.000	263,510	XXX.....	128,000	18,500	(20,000)			(20,000)		128,000		135,510	135,510		XXX...	L.....
410495	20	4		09/25/2012	HANMI FINANCIAL CORPORATION.....	10,000.000	132,273	XXX.....	64,000	9,250	(10,000)			(10,000)		64,000		68,273	68,273		XXX...	L.....
410495	20	4		09/26/2012	HANMI FINANCIAL CORPORATION.....	200.000	2,597	XXX.....	1,280	185	(200)			(200)		1,280		1,317	1,317		XXX...	L.....
410495	20	4		08/20/2012	HANMI FINANCIAL CORPORATION..... FRIEDMAN BILLINGS RAMSEY	25,000.000	324,865	XXX.....	160,000	23,125	(25,000)			(25,000)		160,000		164,865	164,865		XXX...	L.....
410495	20	4		08/21/2012	HANMI FINANCIAL CORPORATION..... FRIEDMAN BILLINGS RAMSEY	1,900.000	24,626	XXX.....	12,160	1,758	(1,900)			(1,900)		12,160		12,466	12,466		XXX...	L.....
410495	20	4		09/13/2012	HANMI FINANCIAL CORPORATION..... FRIEDMAN BILLINGS RAMSEY	20,000.000	261,278	XXX.....	128,000	18,500	(20,000)			(20,000)		128,000		133,278	133,278		XXX...	L.....
410495	20	4		09/14/2012	HANMI FINANCIAL CORPORATION..... FRIEDMAN BILLINGS RAMSEY	20,000.000	264,538	XXX.....	128,000	18,500	(20,000)			(20,000)		128,000		136,538	136,538		XXX...	L.....
46625H	10	0		09/13/2012	J.P. MORGAN CHASE & CO.....	60,000.000	2,478,088	XXX.....	2,259,577	1,995,000	264,577			264,577		2,259,577		218,512	218,512	51,000	XXX...	L.....
59156R	10	8		09/14/2012	METLIFE INC.....	20,000.000	720,964	XXX.....	828,570	623,600	204,970			204,970		828,570		(107,606)	(107,606)		XXX...	L.....
68389X	10	5		08/10/2012	ORACLE CORPORATION.....	50,000.000	1,565,025	XXX.....	1,298,546	1,298,546					0	1,298,546		266,479	266,479	3,000	XXX...	L.....
68389X	10	5		08/08/2012	ORACLE CORPORATION..... FRIEDMAN BILLINGS RAMSEY	100,000.000	3,125,380	XXX.....	2,687,541	2,683,150	4,391			4,391		2,687,541		437,839	437,839	6,600	XXX...	L.....
68389X	10	5		08/20/2012	ORACLE CORPORATION.....	20,000.000	640,744	XXX.....	512,210	512,210					0	512,210		128,534	128,534	1,200	XXX...	L.....
68389X	10	5		08/07/2012	ORACLE CORPORATION.....	150,000.000	4,735,064	XXX.....	4,222,404	4,222,404					0	4,222,404		512,660	512,660	14,400	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 Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

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716933	10	6		07/02/2012	RODMAN & RENSHAW.....	20,000.000	1,160,758	XXX.....	686,064	686,064				0		686,064		474,694	474,694		XXX...	L.....
726503	10	5		08/07/2012	STRATEGAS.....	35,000.000	3,017,594	XXX.....	2,013,381	2,570,750	...(557,370)	.....	.....	...(557,370)	.....	2,013,381	.....	1,004,213	1,004,213	109,725	XXX...	L.....
744320	10	2		09/14/2012	SANDLER O'NEIL & PARTNER.....	10,000.000	586,187	XXX.....	604,459	501,200	103,259	.....	.....	....103,259	.....	604,459	.....	...(18,272)	...(18,272)	.....	....XXX...	L.....
758075	40	2		08/08/2012	DEUTSCHE MORGAN GRENFELL.....	30,000.000	389,790	XXX.....	361,644	305,400	56,244	.....	.....	....56,244	.....	361,644	.....	28,146	28,146	15,000	XXX...	L.....
758075	40	2		08/09/2012	DEUTSCHE MORGAN GRENFELL.....	15,000.000	198,578	XXX.....	180,822	152,700	28,122	.....	.....	....28,122	.....	180,822	.....	17,756	17,756	7,500	XXX...	L.....
758075	40	2		08/10/2012	DEUTSCHE MORGAN GRENFELL.....	30,000.000	398,385	XXX.....	353,859	305,400	48,459	.....	.....	....48,459	.....	353,859	.....	44,526	44,526	15,000	XXX...	L.....
758075	40	2		08/13/2012	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	201,150	XXX.....	157,467	152,700	4,767	.....	.....	....4,767	.....	157,467	.....	43,683	43,683	7,500	XXX...	L.....
758075	40	2		08/14/2012	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	203,671	XXX.....	157,467	152,700	4,767	.....	.....	....4,767	.....	157,467	.....	46,204	46,204	7,500	XXX...	L.....
758075	40	2		07/03/2012	INTERSTATE.....	30,000.000	388,926	XXX.....	367,194	305,400	61,794	.....	.....	....61,794	.....	367,194	.....	21,732	21,732	15,000	XXX...	L.....
758075	40	2		07/05/2012	INTERSTATE.....	50,000.000	649,565	XXX.....	611,990	509,000	102,990	.....	.....	....102,990	.....	611,990	.....	37,575	37,575	25,000	XXX...	L.....
758075	40	2		07/06/2012	INTERSTATE.....	50,000.000	655,010	XXX.....	606,440	509,000	97,440	.....	.....	....97,440	.....	606,440	.....	48,570	48,570	25,000	XXX...	L.....
758075	40	2		08/15/2012	INTERSTATE.....	15,000.000	201,745	XXX.....	157,467	152,700	4,767	.....	.....	....4,767	.....	157,467	.....	44,278	44,278	7,500	XXX...	L.....
859319	30	3		09/25/2012	FRIEDMAN BILLING.....	25,000.000	561,430	XXX.....	500,000	500,000	0	.....	.....	.....0	.....	500,000	.....	61,430	61,430	.....	....XXX...	L.....
87612E	10	6		08/10/2012	TARGET CORP.....	30,000.000	1,875,780	XXX.....	1,402,888	1,536,600	...(133,712)	.....	.....	...(133,712)	.....	1,402,888	.....	472,892	472,892	18,000	XXX...	L.....
90187B	10	1		09/28/2012	INTERSTATE.....	150,000.000	1,759,851	XXX.....	1,557,830	1,557,830	0	.....	.....	.....0	.....	1,557,830	.....	202,021	202,021	60,000	XXX...	L.....
92769L	10	1		08/10/2012	BERNSTEIN.....	10,000.000	445,790	XXX.....	270,475	79,000	...(134,800)	.....	.....	...(134,800)	.....	79,000	.....	366,790	366,790	800	XXX...	L.....
92769L	10	1		08/14/2012	BERNSTEIN.....	50,000.000	1,363,529	XXX.....	1,339,207	395,000	...(674,000)	.....	.....	...(674,000)	.....	395,000	.....	968,529	968,529	4,000	XXX...	L.....
92769L	10	1		08/20/2012	BERNSTEIN.....	10,000.000	273,610	XXX.....	267,786	79,000	...(134,800)	.....	.....	...(134,800)	.....	79,000	.....	194,610	194,610	800	XXX...	L.....
92769L	10	1		08/21/2012	BERNSTEIN.....	10,000.000	277,382	XXX.....	267,786	79,000	...(134,800)	.....	.....	...(134,800)	.....	79,000	.....	198,382	198,382	800	XXX...	L.....
92769L	10	1		08/22/2012	BERNSTEIN.....	5,000.000	136,556	XXX.....	133,893	39,500	...(67,400)	.....	.....	...(67,400)	.....	39,500	.....	97,056	97,056	400	XXX...	L.....
92769L	10	1		08/23/2012	BERNSTEIN.....	4,000.000	108,781	XXX.....	106,565	31,600	...(53,920)	.....	.....	...(53,920)	.....	31,600	.....	77,181	77,181	320	XXX...	L.....
92769L	10	1		08/30/2012	BERNSTEIN.....	3,000.000	81,472	XXX.....	79,908	23,700	...(40,440)	.....	.....	...(40,440)	.....	23,700	.....	57,772	57,772	240	XXX...	L.....
92769L	10	1		08/31/2012	BERNSTEIN.....	5,000.000	137,898	XXX.....	133,180	39,500	...(67,400)	.....	.....	...(67,400)	.....	39,500	.....	98,398	98,398	400	XXX...	L.....
92769L	10	1		09/05/2012	DEUTSCHE MORGAN GRENFELL.....	20,000.000	553,552	XXX.....	525,155	158,000	...(269,600)	.....	.....	...(269,600)	.....	158,000	.....	395,552	395,552	1,600	XXX...	L.....
92769L	10	1		09/07/2012	DEUTSCHE MORGAN GRENFELL.....	10,000.000	290,951	XXX.....	258,323	213,800	...(134,800)	.....	.....	...(134,800)	.....	79,000	.....	211,951	211,951	1,200	XXX...	L.....
92769L	10	1		09/11/2012	DEUTSCHE MORGAN GRENFELL.....	20,000.000	588,785	XXX.....	515,226	427,600	...(269,600)	.....	.....	...(269,600)	.....	158,000	.....	430,785	430,785	2,400	XXX...	L.....
92769L	10	1		08/13/2012	INTERSTATE.....	16,600.000	518,868	XXX.....	444,625	131,140	...(223,768)	.....	.....	...(223,768)	.....	202,240	.....	316,628	316,628	1,328	XXX...	L.....
92769L	10	1		09/04/2012	INTERSTATE.....	9,000.000	.....	XXX.....	237,039	71,100	...(121,320)	.....	.....	...(121,320)	.....	.....	.....	.....	.....	720	XXX...	L.....
92769L	10	1		09/06/2012	INTERSTATE.....	15,000.000	430,090	XXX.....	393,090	118,500	...(202,200)	.....	.....	...(202,200)	.....	118,500	.....	311,590	311,590	1,200	XXX...	L.....
92769L	10	1		09/13/2012	INTERSTATE.....	40,000.000	1,199,773	XXX.....	1,024,974	316,000	...(539,200)	.....	.....	...(539,200)	.....	316,000	.....	883,773	883,773	4,800	XXX...	L.....
92769L	10	1		09/12/2012	ISI GROUP INC.....	10,000.000	296,894	XXX.....	257,233	213,800	...(134,800)	.....	.....	...(134,800)	.....	79,000	.....	217,894	217,894	1,200	XXX...	L.....
92769L	10	1		09/26/2012	ISI GROUP INC.....	20,000.000	583,525	XXX.....	510,355	158,000	...(269,600)	.....	.....	...(269,600)	.....	158,000	.....	425,525	425,525	2,400	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 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- nation or Market Indicator (a)	
											11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification	Description																						
92852T 20 1	VIVENDI SA-UNSPON ADR.....			09/14/2012	INTERSTATE.....	5,000.000	103,136	XXX.....	82,306	85,048				0		82,306		20,830	20,830	6,118	XXX...	U.....	
92852T 20 1	VIVENDI SA-UNSPON ADR.....			09/25/2012	INTERSTATE.....	20,000.000	403,157	XXX.....	329,224	340,190				0		329,224		73,933	73,933	24,471	XXX...	U.....	
92852T 20 1	VIVENDI SA-UNSPON ADR.....			09/27/2012	INTERSTATE.....	3,416.000	69,127	XXX.....	56,231	58,104				0		56,231		12,895	12,895	4,180	XXX...	U.....	
92852T 20 1	VIVENDI SA-UNSPON ADR.....			09/27/2012	INTERSTATE.....	916.000		XXX.....						0					0		XXX...	U.....	
931142 10 3	WAL-MART STORES INC.....			08/07/2012	STRATEGAS.....	10,000.000	742,534	XXX.....	521,540	597,600	(76,060)			(76,060)		521,540		220,994	220,994	11,600	XXX...	L.....	
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						73,473,675	XXX.....	59,707,078	53,763,099	..(6,316,094)	0	0	(6,316,094)	0	52,655,304	0	20,818,367	20,818,367	..1,019,126	XXX...	..XXX....	
Common Stocks - Parent, Subsidiaries and Affiliates																							
204606 11 5	CONSOLIDATED FINANCIAL CORPORATION.....			06/30/2012	SALE OF SUBSIDIARY.....	1,000.000	1	XXX.....	21,811,566	3,146,508	1,205,692			1,205,692		752,979		...(752,980)	...(752,980)		XXX...	K.....	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						1	XXX.....	21,811,566	3,146,508	1,205,692	0	0	1,205,692	0	752,979	0	...(752,980)	...(752,980)	0	XXX...	..XXX....	
9799997	Total - Common Stocks - Part 4.....						73,473,676	XXX.....	81,518,644	56,909,607	..(5,110,402)	0	0	(5,110,402)	0	53,408,283	0	20,065,387	20,065,387	..1,019,126	XXX...	..XXX....	
9799999.	Total - Common Stocks.....						73,473,676	XXX.....	81,518,644	56,909,607	..(5,110,402)	0	0	(5,110,402)	0	53,408,283	0	20,065,387	20,065,387	..1,019,126	XXX...	..XXX....	
9899999.	Total - Preferred and Common Stocks.....						73,473,676	XXX.....	81,518,644	56,909,607	..(5,110,402)	0	0	(5,110,402)	0	53,408,283	0	20,065,387	20,065,387	..1,019,126	XXX...	..XXX....	
9999999.	Total - Bonds, Preferred and Common Stocks.....						732,574,749	XXX.....	713,362,791	714,984,947	..(5,028,574)	6,543,751	0	1,515,177	0	698,116,268	0	34,458,479	34,458,479	21,668,411	XXX...	..XXX....	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....4.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	09/07/2012	09/06/2013		..67,304,278	1,432.1200		1,350,202		1,343,122	*#...	1,343,122	(7,080)					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	09/07/2012	09/06/2013		..64,747,999	1,432.1200		1,579,682		1,572,790	*#...	1,572,790	(6,892)					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	09/07/2012	09/06/2013		..42,764,402	1,432.1200		931,660		912,679	*#...	912,679	(18,981)					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	09/07/2012	09/06/2013		..5,065,050	1,432.1200		97,755		26,176	*#...	26,176	(71,579)					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	09/21/2012	09/20/2013		..59,758,350	1,460.2600		1,179,813		1,090,200	*#...	1,090,200	(89,613)					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	09/21/2012	09/20/2013		..59,236,987	1,460.2600		1,481,067		1,371,487	*#...	1,371,487	(109,580)					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	09/21/2012	09/20/2013		..36,123,463	1,460.2600		737,678		648,397	*#...	648,397	(89,281)					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	09/21/2012	09/20/2013		..4,216,250	1,460.2600		86,012		24,000	*#...	24,000	(62,012)					1.....	A.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										..20,140,178	80,825,134	0	140,961,364	XXX	..140,961,364	77,860,026	0	..(39,169,236)	0	0	XXX.....	XXX.....
0149999. Total-Purchased Options-Hedging Other.....										..20,140,178	80,825,134	0	140,961,364	XXX	..140,961,364	77,860,026	0	..(39,169,236)	0	0	XXX.....	XXX.....
0369999. Total-Purchased Options-Call Options and Warrants.....										..20,140,178	80,825,134	0	140,961,364	XXX	..140,961,364	77,860,026	0	..(39,169,236)	0	0	XXX.....	XXX.....
0429999. Total-Purchased Options.....										..20,140,178	80,825,134	0	140,961,364	XXX	..140,961,364	77,860,026	0	..(39,169,236)	0	0	XXX.....	XXX.....

Swaps - Hedging Other - Interest Rate

QE062

PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	12/10/2008	12/10/2015		..100,000,000	0.0602	2,380,000			576,446	*#...	576,446	(715,690)					1.....	B.....
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	12/16/2008	12/16/2015		..100,000,000	0.0585	1,970,000			593,752	*#...	593,752	(880,887)					1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	11/17/2009	11/19/2012		..100,000,000	0.0650	2,760,000				*#...		(5,121)					1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	11/18/2009	11/21/2012		..100,000,000	0.0650	2,730,000				*#...		(22,601)					1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	12/10/2009	12/10/2013		..100,000,000	0.0695	3,400,000			14,133	*#...	14,133	(140,703)					1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	BARCLAYS.....	12/28/2009	12/30/2013		..100,000,000	0.0735	3,120,000			12,345	*#...	12,345	(163,464)					1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	02/24/2010	02/24/2014		..100,000,000	0.0720	2,260,000			19,781	*#...	19,781	(158,872)					1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	09/01/2010	09/01/2014		..100,000,000	0.0453	2,840,000			80,749	*#...	80,749	(638,089)					1.....	B.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)	
PAYER SWAPTIONS 2-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	03/11/2012	03/11/2013	.....	..100,000,000	0.0525	2,800,000	.....	.....	.....12	*#...	12	(138,714)	.....	.....	.....	.....	1.....	B.....	
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	03/11/2012	03/11/2014	.....	..100,000,000	0.0525	4,460,000	.....	.....	.....93,975	*#...	93,975	(586,358)	.....	.....	.....	.....	1.....	B.....	
0919999. Total-Swaps-Hedging Other-Interest Rate.....											28,720,000	0	0	1,391,193	XXX	1,391,193	(3,450,499)	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other.....											28,720,000	0	0	1,391,193	XXX	1,391,193	(3,450,499)	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate.....											28,720,000	0	0	1,391,193	XXX	1,391,193	(3,450,499)	0	0	0	0	XXX	XXX
1209999. Total-Swaps.....											28,720,000	0	0	1,391,193	XXX	1,391,193	(3,450,499)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other.....											48,860,178	80,825,134	0	142,352,557	XXX	..142,352,557	74,409,527	0	..(39,169,236)	0	0	XXX	XXX
1449999. TOTAL.....											48,860,178	80,825,134	0	142,352,557	XXX	..142,352,557	74,409,527	0	..(39,169,236)	0	0	XXX	XXX

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	A	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index
	B	Reduces the bond portfolio duration by .1 years.

Sch. DB-Pt B-Sn 1
NONE

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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH.....	...Y.....	...N.....		17,233,918		17,233,918	17,233,918		17,233,918		0
BARCLAYS.....	...Y.....	...N.....		37,977,325		37,977,325	37,977,325		37,977,325		0
BNP PARIBAS NEW YORK.....	...Y.....	...N.....		28,214,176		28,214,176	28,214,176		28,214,176		0
CREDIT SUISSE.....	...Y.....	...N.....		26,313,749		26,313,749	26,313,749		26,313,749		0
GOLDMAN SACHS.....	...Y.....	...N.....		691,109		691,109	691,109		691,109		0
J.P. MORGAN CHASE.....	...Y.....	...N.....		2,792,072		2,792,072	2,792,072		2,792,072		0
MORGAN STANLEY.....	...Y.....	...N.....		18,581,654		18,581,654	18,581,654		18,581,654		0
WELLS FARGO.....	...Y.....	...N.....		10,548,554		10,548,554	10,548,554		10,548,554		0
0299999. Total NAIC 1 Designation.....			0	142,352,557	0	142,352,557	142,352,557	0	142,352,557	0	0
0899999. Totals.....			0	142,352,557	0	142,352,557	142,352,557	0	142,352,557	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Statement as of September 30, 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
AM South.....					(93,805)	(93,805)	(93,805)	XXX..
Bank of New York.....		0.010	0		266,316	9,624,477	12,771,303	XXX..
Bank One.....					163,830	(45,317)	(55,156)	XXX..
Charleston Harbor.....		VAR.....			364,807	356,463	685,084	XXX..
Community Bank of the Bay.....		0.450	75		100,000	100,000	100,000	XXX..
Skipjack Cove.....		VAR.....			295,436	68,330	85,015	XXX..
Sailfish Marina.....		VAR.....			533,118	769,582	759,564	XXX..
PNC Bank.....					14,413,416	(18,251,694)	(21,491,832)	XXX..
Wells Fargo Bank / Norwest Bank.....					213,766	42,376	310,885	XXX..
Bay Bridge Marina.....					90,272	120,844	13,092	XXX..
Mountain View Grand.....					259,707	340,714	543,412	XXX..
U.S. Bank.....					3,590	3,590	3,590	XXX..
Tropical Storage.....					65,139	72,068	106,626	XXX..
Huntington Bank.....					30,905	29,527	28,113	XXX..
Federal Home Loan Bank - Cincinnati.....					5,196,203	6,237,930	7,549,676	XXX..
Fifth Third Bank.....		0.050			943,290	943,290	943,290	XXX..
0199999. Total Open Depositories.....	XXX	XXX	75	0	22,845,990	318,375	2,258,858	XXX..
0399999. Total Cash on Deposit.....	XXX	XXX	75	0	22,845,990	318,375	2,258,858	XXX..
0599999. Total Cash.....	XXX	XXX	75	0	22,845,990	318,375	2,258,858	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE