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QUARTERLY STATEMENT

As of September 30, 2012

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 93661 | Employer's ID Number..... 31-1021738

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

Incorporated/Organized..... November 13, 1981 | Commenced Business..... December 21, 1981

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(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 5423….. Cincinnati ..... OH ..... 45201- 5420 *(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 Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gafri.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(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

This ______ day of November, 2012

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

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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	1,962,775,499		1,962,775,499	1,850,741,364
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	5,328,604		5,328,604	7,808,311
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(3,344,204)), cash equivalents ($..........0) and short-term investments ($.....30,910,975)	27,566,771		27,566,771	23,804,992
6. Contract loans (including $..........0 premium notes)	59,947,273		59,947,273	59,870,478
7. Derivatives	10,563,637		10,563,637	5,658,220
8. Other invested assets			0	
9. Receivables for securities	175,450		175,450	386,957
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,066,357,234	0	2,066,357,234	1,948,270,322
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	21,676,287		21,676,287	21,646,143
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	241,187	241,187	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	1,433,156
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	482,421
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	2,330,265	259,173	2,071,092	450,677
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,090,604,973	500,360	2,090,104,613	1,972,282,719
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	577,137,511		577,137,511	548,310,891
28. Total (Lines 26 and 27)	2,667,742,484	500,360	2,667,242,124	2,520,593,610

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held as collateral	1,549,826		1,549,826	
2502. Accrued contractual fee income	290,522		290,522	242,097
2503. Accounts receivable	259,173	259,173	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	230,744	0	230,744	208,580
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,330,265	259,173	2,071,092	450,677

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....1,857,899,345 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	1,857,899,345	1,779,583,588
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	35,472,015	30,449,276
4. Contract claims:		
4.1 Life	3,300,683	6,033,805
4.2 Accident and health		
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
9.4 Interest Maintenance Reserve	2,238,253	1,470,103
10. Commissions to agents due or accrued - life and annuity contracts $.....669,059, accident and health $..........0 and deposit-type contract funds $..........0	669,059	546,625
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	329,398	327,883
13. Transfers to Separate Accounts due or accrued (net) (including $.....(8,498,041) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(8,498,041)	(10,750,152)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	835,614	549,080
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	2,550,629	3,096,022
15.2 Net deferred tax liability	30,222	
16. Unearned investment income		
17. Amounts withheld or retained by company as agent or trustee	(44,635)	54,723
18. Amounts held for agents' account, including $.....334,915 agents' credit balances	334,915	534,365
19. Remittances and items not allocated	1,266,161	1,846,687
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	6,336,108	858,139
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,223,194	
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	11,894,364	
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	1,900,269	324,965
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,917,737,553	1,814,925,109
27. From Separate Accounts statement	577,137,511	548,310,891
28. Total liabilities (Lines 26 and 27)	2,494,875,064	2,363,236,000
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	344,438
32. Surplus notes		
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(1,682,940)	(17,036,828)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	169,867,060	154,857,610
38. Totals of Lines 29, 30 and 37	172,367,060	157,357,610
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,667,242,124	2,520,593,610

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral	1,549,826	
2502. Unclaimed property	350,443	324,965
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,900,269	324,965
3101. SSAP 10R election 10.e		344,438
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	344,438
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	205,817,203	219,546,591	300,252,315
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	85,296,241	86,102,384	113,937,793
4. Amortization of Interest Maintenance Reserve (IMR)	815,548	618,689	855,540
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,963,572	6,234,431	8,085,814
8.2 Charges and fees for deposit-type contracts	998,515	747,833	1,085,832
8.3 Aggregate write-ins for miscellaneous income	1,743,314	1,689,862	2,263,621
9. Totals (Lines 1 to 8.3)	300,634,393	314,939,790	426,480,915
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	12,586,642	15,360,137	20,239,934
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	174,164,089	172,125,407	237,285,031
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	13,980,732	7,773,860	11,164,019
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	76,512,645	100,591,038	126,356,731
20. Totals (Lines 10 to 19)	277,244,108	295,850,442	395,045,715
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	12,959,910	14,195,102	19,057,880
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	14,109,222	12,902,265	16,102,032
24. Insurance taxes, licenses and fees, excluding federal income taxes	513,373	728,788	1,618,269
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(28,908,111)	(31,325,501)	(38,747,602)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	275,918,502	292,351,096	393,076,294
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	24,715,891	22,588,694	33,404,621
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	24,715,891	22,588,694	33,404,621
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	7,964,477	2,676,539	6,778,646
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	16,751,414	19,912,155	26,625,975
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....462,909 (excluding taxes of $.....852,761 transferred to the IMR)	3,025,670	(5,575,445)	(6,050,673)
35. Net income (Line 33 plus Line 34)	19,777,084	14,336,710	20,575,302
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	157,357,610	142,012,140	142,012,140
37. Net income (Line 35)	19,777,084	14,336,710	20,575,302
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(382,628)	4,206,210	(7,911,082)	(6,294,454)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(1,943,786)	349,839	85,677
41. Change in nonadmitted assets	248,772	414,383	214,470
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(5,477,969)	271,883	964,274
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(1,800,861)	(179,690)	(199,799)
54. Net change in capital and surplus (Lines 37 through 53)	15,009,450	7,282,043	15,345,470
55. Capital and surplus as of statement date (Lines 36 + 54)	172,367,060	149,294,183	157,357,610

DETAILS OF WRITE-INS

08.301.	Marketing reallowance	980,890	995,522	1,301,989
08.302.	Contractual rider fee income	407,306	317,846	438,926
08.303.	Contractual annual maintenance and surrender charge fees	354,999	376,419	522,631
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	119	75	75
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,743,314	1,689,862	2,263,621
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	Correction of error - Variable annuity reserve surrender charges and standard scenario lapse rates	(1,800,861)		
5302.	SSAP 10R election 10.e.- Nonadmitted deferred tax asset		(179,690)	(199,799)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(1,800,861)	(179,690)	(199,799)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	205,817,203	219,546,591	300,252,315
2.	Net investment income	85,782,154	86,564,839	112,655,036
3.	Miscellaneous income	7,614,620	7,819,967	10,224,082
4.	Total (Lines 1 through 3)	299,213,977	313,931,397	423,131,433
5.	Benefit and loss related payments	189,483,853	185,934,201	256,256,072
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(31,160,222)	(31,886,424)	(39,201,176)
7.	Commissions, expenses paid and aggregate write-ins for deductions	26,661,479	27,630,537	35,989,138
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....(1,315,670) tax on capital gains (losses)	9,825,540	7,659,429	7,308,429
10.	Total (Lines 5 through 9)	194,810,650	189,337,743	260,352,463
11.	Net cash from operations (Line 4 minus Line 10)	104,403,327	124,593,654	162,778,970
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	143,374,564	136,197,023	185,122,946
	12.2 Stocks	5,580,394		
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	148,954,958	136,197,023	185,122,946
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	248,227,428	256,735,289	323,116,872
	13.2 Stocks	449,824		186,054
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	(7,072,443)	4,371,758	7,485,700
	13.7 Total investments acquired (Lines 13.1 to 13.6)	241,604,809	261,107,047	330,788,626
14.	Net increase (decrease) in contract loans and premium notes	76,795	204,831	754,376
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(92,726,646)	(125,114,855)	(146,420,056)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(7,957,228)	(7,507,589)	(9,666,615)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	42,326	3,319,765	1,563,316
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(7,914,902)	(4,187,824)	(8,103,299)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	3,761,779	(4,709,025)	8,255,615
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	23,804,992	15,549,377	15,549,377
	19.2 End of period (Line 18 plus Line 19.1)	27,566,771	10,840,352	23,804,992

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

20.0001	Securities acquired in paid in kind interest payment	41,799	127,527	168,835
20.0002	Securities acquired from liquidation distributions	2,053		186,054
20.0003	Exchanges		2,172,000	2,348,334

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	178,002,596	189,156,112	263,289,427
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	27,814,607	30,390,479	36,962,888
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	205,817,203	219,546,591	300,252,315
12. Deposit-type contracts	10,806	408,717	868,889
13. Total	205,828,009	219,955,308	301,121,204

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

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

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

B, C - No significant change.

Note 2 - Accounting Changes and Corrections of Errors

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

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A, B, C - No significant change.

D. Loan-Backed Securities

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

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 loaned-backed security with an OTTI recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12641QAF9	$ 80,216	$ 76,290	$ 3,926	$ 76,290	$ 25,250	3/31/12
46627MAD9	680,191	616,582	63,609	616,582	552,095	3/31/12
46627MEC7	1,553,055	1,462,509	90,546	1,462,509	1,312,914	3/31/12
46635BAD3	1,147,991	1,132,944	15,047	1,132,944	987,840	3/31/12
47232DAK8	35,470	28,552	6,918	28,552	26,290	3/31/12
47232DBB7	112,298	97,216	15,082	97,216	142,713	3/31/12
47232DBJ0	385,591	360,346	25,245	360,346	297,620	3/31/12
47232VAJ1	66,221	42,122	24,099	42,122	74,137	3/31/12
47232VCN0	174,314	157,013	17,301	157,013	63,635	3/31/12
47232VDS8	106,472	89,365	17,107	89,365	46,350	3/31/12
47232VEG3	16,558	9,008	7,550	9,008	21,208	3/31/12
47232VGK2	161,285	109,757	51,528	109,757	143,490	3/31/12
525241AL9	509,188	323,855	26,511	482,677	482,676	3/31/12
472321AD0	48,012	25,806	22,206	25,806	25,806	6/30/12
472321AH1	14,404	4,201	10,203	4,201	4,201	6/30/12
47232VEA6	334,201	198,811	4,775	329,426	198,811	6/30/12
525241AL9	480,814	317,048	5,878	474,936	474,942	6/30/12
93934NAR6	199,874	193,671	6,203	193,671	184,379	6/30/12
472321AD0	45,498	27,607	17,891	27,607	27,607	9/30/12
Total			$ 431,625			

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$24,676,295	($790,897)	$47,464,440	($5,966,522)

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.

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

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

A. Deferred tax assets and deferred tax liabilities

1. The components of the net deferred tax assets/liabilities are as follows:

	09-2012	12-2011
Gross deferred tax assets:		
Ordinary	$ 1,487,804	$ 1,777,991
Capital	360,404	1,958,804
Statutory valuation allowance	-	-
Total deferred tax assets	1,848,208	3,736,795
Gross deferred tax liabilities:		
Ordinary	55,199	-
Capital	1,193,328	1,575,956
Total deferred tax liabilities	1,248,527	1,575,956
Net deferred tax assets	599,681	2,160,839
Deferred tax assets nonadmitted	(629,903)	(727,683)
Net admitted deferred tax (liabilities) assets	$ (30,222)	$ 1,433,156
Decrease in nonadmitted deferred tax assets	$ 97,780	$ 2,811

2. No significant change.

3. No significant change.

4. No significant change.

5. No significant change.

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

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

	09-2012	12-2011
Federal income tax expense on operations	$ 7,964,476	$ 6,778,646
Tax on foreign investment income	-	-
Federal income tax expense on operations	7,964,476	6,778,646
Federal income tax expense on net capital gains / losses	1,315,671	1,421,390
Utilization of capital loss carryforward	-	-
Federal income tax expense	$ 9,280,147	$ 8,200,036

The changes in main components of deferred tax assets and tax liabilities are as follows:

	09-2012	12-2011	Change
Deferred tax assets resulting in book/tax differences in:			
Ordinary:			
DAC premium tax	$ 808,985	$ 920,009	$ (111,024)
Reserves	70,243	161,565	(91,322)
Nonadmitted assets	175,126	227,973	(52,847)
Other	433,450	468,444	(34,994)
Total ordinary deferred tax assets	1,487,804	1,777,991	(290,187)
Capital:			
Security-related adjustments	360,404	1,958,804	(1,598,400)
Capital loss carryforwards	-	-	-
Total capital deferred tax assets	360,404	1,958,804	(1,598,400)
Total deferred tax assets	1,848,208	3,736,795	(1,888,587)
Deferred tax assets nonadmitted	(629,903)	(727,683)	97,780
Admitted deferred tax assets	1,218,305	3,009,112	(1,790,807)
Deferred tax liabilities resulting book/tax differences in:			
Ordinary:			
Reserves	55,199	-	55,199
Other	-	-	-
Total ordinary deferred tax liabilities	55,199	-	55,199
Capital:			
Unrealized gains	1,193,328	1,575,956	(382,628)
Total capital deferred tax liabilities	1,193,328	1,575,956	(382,628)
Total deferred tax liabilities	1,248,527	1,575,956	(327,429)
Total net admitted deferred tax (liabilities) assets	$ (30,222)	$ 1,433,156	$ (1,463,378)

NOTES TO FINANCIAL STATEMENTS

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

	09-2012	12-2011	Change
Total deferred tax assets	$1,848,208	$3,736,795	$(1,888,587)
Total deferred tax liabilities	1,248,527	1,575,956	(327,429)
Net deferred tax assets	$ 599,681	$2,160,839	(1,561,158)
Tax effect of unrealized gains (losses)			382,628
Change in net deferred income tax (page 4, line 40)			$(1,943,786)

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:

	09-2012	12-2011
Provision computed at statutory rate (operations and realized gains / losses)	$ 10,438,883	$ 10,571,456
Permanent differences:		
Dividend received deduction	(881,127)	(823,951)
Other	(41,432)	(35,963)
Total permanent differences	(922,559)	(859,914)
Timing adjustments:		
Investment differences	(1,530,357)	90,320
Reserves	(277,962)	169,224
DAC tax adjustment	(111,024)	(162,026)
Depreciation	-	(15,112)
Other	(37,714)	251,632
Total timing adjustments	(1,957,057)	334,038
Other adjustments:		
Unrealized gain (loss) on options	1,720,880	(1,845,544)
Total other adjustments	1,720,880	(1,845,544)
Federal income tax expense on operations and realized gains / losses	$ 9,280,147	$ 8,200,036
Gross change in deferred tax asset:		
Timing adjustments	$ 1,957,057	$ (334,038)
Impact of non-admitted assets	52,847	4,151
Unrealized gains / losses	(382,628)	(550,024)
Other	(66,118)	244,210
Total change in deferred tax asset recorded directly to surplus	1,561,158	(635,701)
Total statutory income tax expense	$ 10,841,305	$ 7,564,335

E. No significant change.

F. No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. The Company had no transfers of receivables reported as sales.

B. The Company had no transfers and servicing of financial assets or extinguishments of liabilities.

C. The Company has no wash sales.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

A.

1. Fair Value Measurements at Reporting Date

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

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	-	-	-
Commercial mortgage-backed securities	-	-	-	-
All other bonds	-	38	-	38
Total bonds	-	38	-	38
Non-affiliated common stock	5,328,604	-	-	5,328,604
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	10,563,637	-	10,563,637
Variable annuity assets (separate accounts) (a)	-	577,137,511	-	577,137,511
Total assets accounted for at fair value	$ 5,328,604	$587,701,186	$ -	$ 593,029,790

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

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

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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	$ 12,302,397	$ 11,002,764	$ 5,651,918	$ 6,650,479	$ -
States, municipalities and political subdivisions	221,215,871	198,480,283	-	221,215,871	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	347,435,746	330,948,804	-	321,238,366	26,197,380
Commercial mortgage-backed securities	318,005,352	281,531,939	-	316,842,043	1,163,309
All other bonds	1,251,459,091	1,140,811,709	-	1,226,096,783	25,362,308
Total bonds	2,150,418,457	1,962,775,499	5,651,918	2,092,043,542	52,722,997
Non-affiliated common stock	5,328,604	5,328,604	5,328,604	-	-
Non-affiliated preferred stock	-	-	-	-	-
Variable annuity assets (separate accounts)	577,137,511	577,137,511	-	577,137,511	-
Equity index call options	10,563,637	10,563,637	-	10,563,637	-
Policy loans	59,947,273	59,947,273	-	-	59,947,273
Total financial assets	$ 2,803,395,482	$ 2,615,752,524	$ 10,980,522	$ 2,679,744,690	$ 112,670,270

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

2.2 If yes, date of change: ....

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $..................................0

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$
1.14	Total mortgages in good standing	$ 0
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	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		291,206			291,206	
2. Alaska AK	L		184,629			184,629	
3. Arizona AZ	L		3,190,279			3,190,279	
4. Arkansas AR	L		657,003			657,003	
5. California CA	L		38,978,527			38,978,527	
6. Colorado CO	L		365,631			365,631	
7. Connecticut CT	L		2,518,125			2,518,125	
8. Delaware DE	L		368,974			368,974	
9. District of Columbia DC	L		180,176			180,176	
10. Florida FL	L		19,369,309			19,369,309	
11. Georgia GA	L		1,281,035			1,281,035	
12. Hawaii HI	L		2,122,995			2,122,995	
13. Idaho ID	L		605,094			605,094	
14. Illinois IL	L		4,280,957			4,280,957	
15. Indiana IN	L		2,775,855			2,775,855	
16. Iowa IA	L		1,094,387			1,094,387	
17. Kansas KS	L		376,044			376,044	
18. Kentucky KY	L		1,872,279			1,872,279	
19. Louisiana LA	L		620,320			620,320	
20. Maine ME	L		1,123,327			1,123,327	
21. Maryland MD	L		871,837			871,837	
22. Massachusetts MA	L		5,053,129			5,053,129	9,681
23. Michigan MI	L		11,639,020			11,639,020	
24. Minnesota MN	L		1,867,700			1,867,700	562
25. Mississippi MS	L		214,183			214,183	
26. Missouri MO	L		334,491			334,491	
27. Montana MT	L		303,465			303,465	
28. Nebraska NE	L		198,048			198,048	
29. Nevada NV	L		3,332,379			3,332,379	
30. New Hampshire NH	L		365,452			365,452	
31. New Jersey NJ	L		8,789,612			8,789,612	
32. New Mexico NM	L		320,465			320,465	
33. New York NY	N		248,674			248,674	
34. North Carolina NC	L		17,227,658			17,227,658	
35. North Dakota ND	L		758,375			758,375	
36. Ohio OH	L		19,351,312			19,351,312	
37. Oklahoma OK	L		507,676			507,676	
38. Oregon OR	L		188,595			188,595	
39. Pennsylvania PA	L		5,560,551			5,560,551	
40. Rhode Island RI	L		1,876,836			1,876,836	
41. South Carolina SC	L		1,064,677			1,064,677	
42. South Dakota SD	L		310,621			310,621	
43. Tennessee TN	L		2,686,121			2,686,121	563
44. Texas TX	L		28,187,273			28,187,273	
45. Utah UT	L		5,141,938			5,141,938	
46. Vermont VT	N		76,400			76,400	
47. Virginia VA	L		1,724,909			1,724,909	
48. Washington WA	L		4,464,843			4,464,843	
49. West Virginia WV	L		111,076			111,076	
50. Wisconsin WI	L		561,407			561,407	
51. Wyoming WY	L		87,441			87,441	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N		17,653			17,653	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N					0	
58. Aggregate Other Alien OT	XXX	0	117,234	0	0	117,234	0
59. Subtotal	(a) 49	0	205,817,203	0	0	205,817,203	10,806
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					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	205,817,203	0	0	205,817,203	10,806
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	205,817,203	0	0	205,817,203	10,806
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	205,817,203	0	0	205,817,203	10,806

DETAILS OF WRITE-INS

5801. Other Foreign	XXX		117,234			117,234	
5802.	XXX					0	
5803.	XXX					0	
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	0	117,234	0	0	117,234	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Capital Trust II	DE	31-6549738	
— American Financial Capital Trust III	DE	16-6543606	
— American Financial Capital Trust IV	DE	16-6543609	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
— — American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
— — MidMarket Capital Partners, LLC (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, Compañia de Seguros, S.A. de C.V. *	MX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GB		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (52.2%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	KY	98-0191335	
Hudson Management Group, Ltd.	VI	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Group, Inc.	DE	43-1415856	
TransProtection Service Company	MO	43-1254631	
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BM		
Safety Claims and Litigation Services, LLC	MT	20-5546054	
Penn Central U.K. Limited	GB		
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. ^	CN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
Superior NWVN of Ohio, Inc.	OH	31-1737792	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
			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.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			58-646032				Great American Financial Statutory Trust IV	CT	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	UDP	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH		Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			36-3383108				Consolidated Financial Corporation	MI	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-3988240				FT Liquidation, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-3829557				GALIC - Stoneleigh, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	IL	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Skipjack Marina Corp.	MD	NIA	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				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				Unites States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	51.300	American Financial Group, Inc.	
			27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	51.300	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
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.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2

SCHEDULE Y

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			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, Compañia 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, Compañia 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.	
			45-1144095				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.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

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0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							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.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1415856				Vanliner Group, Inc.	DE	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	NIA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
							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.	
			##########				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.	

Asterisk	Explanation

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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.

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:

93661201249000003

93661201244700003

93661201236500003

93661201244800003

93661201244500003

93661201244900003

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Receivable for marketing reallowance	209,244		209,244	208,580
2505. Other assets	21,500		21,500	
2597. Summary of remaining write-ins for Line 25	230,744	0	230,744	208,580

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	119	75	75
08.397. Summary of remaining write-ins for Line 8.3	119	75	75

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,858,549,675	1,717,465,498
2. Cost of bonds and stocks acquired	248,727,252	323,302,926
3. Accrual of discount	7,159,183	8,992,746
4. Unrealized valuation increase (decrease)	(1,093,228)	(1,571,492)
5. Total gain (loss) on disposals	6,356,664	3,835,828
6. Deduct consideration for bonds and stocks disposed of	148,954,958	185,122,946
7. Deduct amortization of premium	2,208,860	2,172,138
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	431,625	6,180,749
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,968,104,103	1,858,549,675
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,968,104,103	1,858,549,675

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,370,891,157	174,290,378	132,334,097	(9,849,402)	1,362,557,983	1,370,891,157	1,404,938,468	1,330,523,783
2. Class 2 (a)	502,822,586	21,223,664	12,364,791	9,408,843	498,372,069	502,822,586	521,090,301	478,688,983
3. Class 3 (a)	49,196,612	1,061,962	1,556,603	3,372,904	52,125,549	49,196,612	52,074,875	49,244,407
4. Class 4 (a)	14,576,863	479,190	3,396,666	(885,794)	16,826,378	14,576,863	10,773,593	14,010,870
5. Class 5 (a)	4,771,122		32,801	(18,075)	4,784,881	4,771,122	4,720,245	2,817,103
6. Class 6 (a)	2,024,449			4,972	97,597	2,024,449	88,991	117,395
7. Total Bonds	1,944,282,791	197,055,194	149,684,958	2,033,449	1,934,764,456	1,944,282,791	1,993,686,475	1,875,402,541
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,944,282,791	197,055,194	149,684,958	2,033,449	1,934,764,456	1,944,282,791	1,993,686,475	1,875,402,541

(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 $.....30,910,975; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	30,910,975	XXX	30,910,975	4,550	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	24,661,177	18,590,887
2. Cost of short-term investments acquired	282,346,139	361,827,665
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	276,096,341	355,757,375
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	30,910,975	24,661,177
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	30,910,975	24,661,177

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	5,658,220
2.	Cost paid/(consideration received) on additions	5,434,995
3.	Unrealized valuation increase (decrease)	5,025,217
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(5,554,795)
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)	10,563,637
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	10,563,637

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	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year				
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				
5.2	Used to adjust basis of hedged items				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

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	10,563,637	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		10,563,637
4.	Part D, Column 5	10,563,637	
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	10,563,637	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		10,563,637
10.	Part D, Column 8	10,563,637	
11.	Part D, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015		08/07/2012	GOLDMAN SACHS		206,386	201,000	1,099	1
0599999.	Total - Bonds - U.S. Government					206,386	201,000	1,099	XXX
Bonds - U.S. States, Territories and Possessions									
20772G F4 5	CT ST SER A 5.85 3/15/2032		08/14/2012	J. P. MORGAN SECURITIES		3,794,023	3,005,000	74,224	1FE
574193 GK 8	MARYLAND ST FACS LOAN 2.80 8/01/2027		08/08/2012	MORGAN STANLEY & CO.		1,974,260	2,000,000		1FE
57582P UT 5	MASS ST BABS 4.91 5/1/2029		08/09/2012	GOLDMAN SACHS		1,184,890	1,000,000	14,048	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					6,953,173	6,005,000	88,272	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
797646 NF 9	SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028		08/09/2012	MORGAN KEEGAN & COMPANY		2,526,000	2,000,000	19,437	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					2,526,000	2,000,000	19,437	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		1,208,620	1,000,000	97,850	1FE
264416 AN 8	DUKE UNIV NC SER A 5.85 4/01/2037		09/11/2012	US BANCORP/PIPER JAFFRAY		2,691,240	2,000,000	52,975	1FE
60636A EF 6	MO ST WASH UNIV A 3.335 02/15/2027		07/19/2012	MORGAN STANLEY & CO.		3,000,000	3,000,000		1FE
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027		07/12/2012	MORGAN STANLEY & CO.		2,000,000	2,000,000		1FE
67908P AZ 9	OK CAP IMPT REF TX 5.61 07/01/2030		08/09/2012	MORGAN KEEGAN & COMPANY		2,450,980	2,000,000	13,402	1FE
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032		08/13/2012	MORGAN KEEGAN & COMPANY		2,480,680	2,000,000	44,070	1FE
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030		08/13/2012	MORGAN KEEGAN & COMPANY		615,400	500,000	9,709	1FE
91412F 7X 9	REGENTS UNIV CA Q 6.27 05/15/2031		08/10/2012	CITIGROUP		1,152,450	1,000,000	15,675	1FE
91754R PR 2	UT BRD RGTS UNIV BABS 6.279 04/01/2029		08/09/2012	GOLDMAN SACHS & CO.		1,340,000	1,000,000	23,197	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					16,939,370	14,500,000	256,878	XXX
Bonds - Industrial and Miscellaneous									
02364W BD 6	AMERICA MOVIL SA 3.125 07/16/2022	R	07/09/2012	MORGAN STANLEY & CO.		994,900	1,000,000		1FE
04964H AA 6	ATRM 8A A1 CLO FLT 10/23/2022	R	09/18/2012	CS FIRST BOSTON CORP.		2,000,000	2,000,000		1FE
04964H AC 2	ATRM 8A B CLO FLT 10/23/2022	R	09/18/2012	CS FIRST BOSTON CORP.		496,250	500,000		1Z
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		08/23/2012	BARCLAYS AMERICA		1,652,500	2,000,000	262	1Z
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		09/25/2012	DEUTSCHE MORGAN GRENFELL		999,955	1,000,000		1Z
111320 AG 2	BROADCOM CORP 2.50 08/15/2022		08/13/2012	J. P. MORGAN SECURITIES		1,985,100	2,000,000		1FE
12572Q AE 5	CME GROUP INC 3.00 09/15/2022		09/05/2012	BANK OF AMER/ML		1,993,820	2,000,000		1FE
12624K AD 8	COMM 2012-CR2 A4 SEQ 3.147 08/15/2045		08/08/2012	DEUTSCHE MORGAN GRENFELL		4,099,741	4,000,000	7,343	1FE
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		09/11/2012	CITIGROUP		1,893,750	2,500,000	5,389	1Z
12643J AW 6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE		08/15/2012	CS FIRST BOSTON CORP.		1,031,250	1,000,000	3,006	1FE
140661 AK 5	CAPMARK FINANCIAL GROUP INC. NOTE B LIBOR+7.00% DUE 09/30/2015		08/23/2012	LIQUIDATION		42	42		4Z
151020 AH 7	CELGENE CORP 3.25 08/15/2022		08/06/2012	BANK OF AMER/ML		1,998,980	2,000,000		2FE
205363 AN 4	COMPUTER SCIENCE 4.45 09/15/2022		09/11/2012	BANK OF AMER/ML		996,810	1,000,000		2FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	09/20/2012	WELLS FARGO BROKERAGE		999,582	1,000,000		1FE
26441Y AW 7	DUKE REALTY 3.875 10/15/2022		09/14/2012	WELLS FARGO BROKERAGE		995,840	1,000,000		2FE
26875P AK 7	EOG RESOURCES INC 2.625 03/15/2023		09/05/2012	J. P. MORGAN SECURITIES		993,810	1,000,000		1FE
31620R AF 2	FIDELITY NATL FINANCIAL 5.50 09/01/2022		08/21/2012	BANK OF AMER/ML		995,130	1,000,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36962G 6F 6	GEN ELEC CAP CRP 3.15 09/07/2022		09/04/2012	CITIGROUP		2,995,650	3,000,000		1FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	07/25/2012	DEUTSCHE MORGAN GRENFELL		999,802	1,000,000		1FE
44986E AA 3	INGIM 2012-3A A CLO 1.8102 10/15/2022	R	09/27/2012	WELLS FARGO BROKERAGE		1,993,318	2,000,000		1Z
45665Q AF 0	INFINITY PROPERTY 5.00 09/19/2022		09/12/2012	BARCLAYS AMERICA		5,000,000	5,000,000		2FE
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		08/09/2012	GREENWICH CAPITAL MARKETS, INC		3,100,000	5,000,000	11,592	1Z
494550 BM 7	KINDER MORGAN ENER 3.45 02/15/2023		08/08/2012	WELLS FARGO BROKERAGE		1,991,960	2,000,000		2FE
500630 BX 5	KOREA DEV BANK 3.00 09/14/2022	R	09/05/2012	CS FIRST BOSTON CORP		2,963,430	3,000,000		1FE
50076Q AS 5	KRAFT FOODS GROUP 5.375 02/10/2020		07/18/2012	Exchanged		1,262,274	1,047,000		2FE
50183Y AB 5	LCM 12A A CLO FLT 10/19/2022	R	09/14/2012	BANK OF AMER/ML		1,000,000	1,000,000		4Z
50183Y AC 3	LCM 12A B CLO MEZ FLT 10/19/2022	R	09/14/2012	BANK OF AMER/ML		492,431	500,000		4Z
50540R AL 6	LABORATORY CORPORATION OF AMERICA HOLDINGS SENIOR NOTES 3.75% DUE 08/23/2022		08/20/2012	BARCLAY'S AMERICA		998,840	1,000,000		2FE
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023	R	08/21/2012	BANK OF AMER/ML		2,000,000	2,000,000		1Z
566428 AA 6	MAREA 2012-1A A CLO FLT 10/16/2023	R	09/13/2012	WELLS FARGO BROKERAGE		1,998,883	2,000,000		1Z
566428 AC 2	MAREA 2012-1A B CLO FLT 10/16/2023	R	09/12/2012	WELLS FARGO BROKERAGE		486,963	500,000		1Z
568416 AA 9	MRNPK 2012-1A A1A CLO 2.0031 05/18/2023	R	09/11/2012	DEUTSCHE MORGAN GRENFELL		2,000,000	2,000,000		1Z
568416 AE 1	MRNPK 2012-1A B CLO 3.6331 05/18/2023	R	09/11/2012	DEUTSCHE MORGAN GRENFELL		973,800	1,000,000		1Z
615369 AB 1	MOODY'S CORP 4.50 09/01/2022		08/15/2012	CITIGROUP		992,180	1,000,000		2FE
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		08/16/2012	GREENWICH CAPITAL MARKETS, INC		4,481,081	4,313,916	14,380	1Z
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		08/21/2012	GREENWICH CAPITAL MARKETS, INC		2,506,558	2,414,505	9,256	1Z
709599 AH 7	PENSKE TRUCK LEASING 4.875 07/11/2022		07/10/2012	BANK OF AMER/ML		1,987,520	2,000,000		2FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		09/26/2012	Capital Interest		4,346	9,401		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		07/26/2012	Capital Interest		10,406	15,619		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		08/26/2012	Capital Interest		10,669	5,256		1FM
75524R AA 7	RBS CIT FIN GRP 4.15 09/28/2022	R	09/25/2012	BANK OF AMER/ML		1,992,380	2,000,000		2FE
808513 AF 2	SCHWAB CHARLES 3.225 09/01/2022		08/22/2012	CITIGROUP		1,000,590	1,000,000	90	1FE
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/27/2012	BARCLAYS AMERICA		966,563	1,204,440	179	1Z
865622 AW 4	SUMITOMO MITSUI 3.20 07/18/2022	R	07/10/2012	GOLDMAN SACHS & CO		1,000,000	1,000,000		1FE
898813 AL 4	TUCSON ELEC PWR 3.85 03/15/2023		09/11/2012	J. P. MORGAN SECURITIES		996,750	1,000,000		2FE
90261A AB 8	UBS AG STAMFORD 7.625 08/17/2022	R	08/10/2012	BARCLAYS AMERICA		1,015,000	1,000,000		2FE
92328C AA 3	VENTR 2012-11A A CDO 1.81925 11/14/2022	R	09/25/2012	UBS WARBURG		1,996,400	2,000,000		1Z
92328C AC 9	VENTR 2012-11A C CDO 3.61925 11/14/2022	R	09/25/2012	UBS WARBURG		1,937,600	2,000,000		1Z
931009 AE 4	WAKE FOREST UNIV 3.451 01/15/2032		07/26/2012	WELLS FARGO BROKERAGE		2,290,000	2,290,000		1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					77,572,855	80,300,180	51,496	XXX
8399997.	Total - Bonds - Part 3					104,197,784	103,006,180	417,182	XXX
8399999.	Total - Bonds					104,197,784	103,006,180	417,182	XXX
Common Stocks - Industrial and Miscellaneous									
140661 10 9	CAPMARK FINANCIAL GROUP INC		08/23/2012	Liquidation	26.000	666	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					666	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					666	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799999.	Total - Common Stocks					666	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					666	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					104,198,450	XXX	417,182	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		07/25/2012	MBS Paydown 0.01508873		110	110	110	110		0		0		110			0	4	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		08/25/2012	MBS Paydown 0.01501134		155	155	155	155		0		0		155			0	6	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		09/25/2012	MBS Paydown 0.01490765		207	207	207	207				0		207			0	9	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		07/25/2012	MBS Paydown 0.20896087		6,280	6,280	6,383	6,493		(367)		(367)		6,280			0	201	01/01/2035	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		08/25/2012	MBS Paydown 0.20015842		8,802	8,802	8,947	9,101		(524)		(524)		8,802			0	323	01/01/2035	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		09/25/2012	MBS Paydown 0.19465717		5,501	5,501	5,592	5,688		(320)		(320)		5,501			0	227	01/01/2035	1
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019		09/01/2012	Sinking Fund Redemption 100.0		77,151	77,151	82,244	79,532		(329)		(329)		77,151			0	6,558	09/01/2019	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		08/27/2012	Sinking Fund Redemption 100.0		32,838	32,838	32,838	32,836		0		0		32,838			0	1,458	02/27/2027	1
83162C GM 9	SBAP 1996-20A 1 6.30 01/01/2016		07/01/2012	MBS Paydown 0.041517815		15,035	15,035	15,035	15,035				0		15,035			0	947	01/01/2016	1
912828 AJ 9	U.S. TREASURY NOTES 4.375 8/15/12		08/15/2012	Maturity 100.0		2,000,000	2,000,000	2,009,218	2,001,321		(1,321)		(1,321)		2,000,000			0	87,500	08/15/2012	1
0599999.	Total - Bonds - U.S. Government					2,146,079	2,146,079	2,160,728	2,150,478	0	(2,861)	0	(2,861)	0	2,146,079	0	0	0	97,234	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		07/01/2012	Partial Call 100.0		15,000	15,000	15,000	14,999		1		1		15,000			0	373	01/01/2030	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					15,000	15,000	15,000	14,999	0	1	0	1	0	15,000	0	0	0	373	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	09/25/2012	MBS Paydown 0.927531336		109,700	109,700	103,804	104,291		1,264		1,264		109,700			0	642	03/25/2017	1FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		07/25/2012	MBS Paydown 0.54641152		41,929	41,929	36,740	37,349		1,684		1,684		41,929			0	90	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		08/25/2012	MBS Paydown 0.52205791		48,707	48,707	42,680	43,387		2,863		2,863		48,707			0	120	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		09/25/2012	MBS Paydown 0.5048734		34,369	34,369	30,116	30,615		1,509		1,509		34,369			0	95	08/25/2036	1FM
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		07/20/2012	MBS Paydown 0.976683078		3,284	3,284	3,284	3,284				0		3,284			0	104	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		08/20/2012	MBS Paydown 0.97504104		3,284	3,284	3,284	3,284				0		3,284			0	119	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		09/20/2012	MBS Paydown 0.973399003		3,284	3,284	3,284	3,284				0		3,284			0	134	12/20/2040	1FE
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		07/25/2012	MBS Paydown 0.09411295		39,073	39,073	32,431	33,405		5,565		5,565		39,073			0	1,123	05/25/2036	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		08/25/2012	MBS Paydown 0.07425661		59,569	59,569	49,442	50,927		8,757		8,757		59,569			0	1,957	05/25/2036	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		09/25/2012	MBS Paydown 0.0669591		21,893	21,893	18,171	18,717		3,153		3,153		21,893			0	809	05/25/2036	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		07/25/2012	MBS Paydown 0.504483512		2,950	2,950	2,213	2,125		21		21		2,950			0	8	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		08/25/2012	MBS Paydown 0.500639073		3,844	3,844	2,883	2,769		29		29		3,844			0	12	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		09/25/2012	MBS Paydown 0.498011187		2,628	2,628	1,971	1,893		22		22		2,628			0	9	10/25/2046	1FM
030096 AG 6	AMER STORES CO 7.90 05/01/2017		09/14/2012	WELLS FARGO BROKERAGE		1,413,750	1,500,000	1,582,500	774,984		(5,677)		(5,677)		1,544,290		(130,540)	(130,540)	104,675	05/01/2017	4FE
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17		07/24/2012	MBS Paydown 0.19619291		137,353	137,353	127,052	134,926		2,873		2,873		137,353			0	573	05/24/2017	1FE
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17		08/24/2012	MBS Paydown 0.15620405		119,967	119,967	110,969	117,846		2,702		2,702		119,967			0	572	05/24/2017	1FE
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17		09/24/2012	MBS Paydown 0.124097702		96,319	96,319	89,095	94,617		2,038		2,038		96,319			0	516	05/24/2017	1FE
03938L AL 8	ARCELORMITTAL 9.00 02/15/2015	R	08/02/2012	MORGAN STANLEY & CO.		548,125	500,000	494,655	496,678		579		579		497,257		50,868	50,868	44,597	02/15/2015	2FE
05377R AC 8	AESOP 2009-2A A ABS 5.68 02/20/14		09/20/2012	MBS Paydown 0.833333333		450,000	450,000	464,625	454,571		(3,529)		(3,529)		450,000			0	19,170	02/20/2014	1FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		07/26/2012	MBS Paydown 0.330337669		72,143	72,143	66,101	67,943		3,324		3,324		72,143			0	1,450	04/26/2037	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		08/26/2012	MBS Paydown 0.321552403		26,356	26,356	24,149	24,821		420		420		26,356			0	583	04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		09/26/2012	MBS Paydown 0.319293716		6,776	6,776	6,209	6,382		125		125		6,776			0	164	04/26/2037	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		07/26/2012	MBS Paydown 0.408296979		69,188	69,188	67,631	67,786		1,093		1,093		69,188			0	2,220	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		08/26/2012	MBS Paydown 0.394617028		41,040	41,040	40,116	40,208		616		616		41,040			0	1,505	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		09/26/2012	MBS Paydown 0.385316112		27,903	27,903	27,275	27,337		77		77		27,903			0	1,151	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		07/26/2012	MBS Paydown 0.391783054		53,032	53,032	49,850	49,240		363		363		53,032			0	1,862	11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		08/26/2012	MBS Paydown 0.38864239		25,125	25,125	23,618	23,329		214		214		25,125			0	1,009	11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		09/26/2012	MBS Paydown 0.375739752		103,221	103,221	97,028	95,839		5,758		5,758		103,221			0	4,662	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		07/27/2012	MBS Paydown 0.47412682		36,779	36,779	35,768	35,784		272		272		36,779			0	1,287	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		08/27/2012	MBS Paydown 0.464165402		29,884	29,884	29,062	29,076		89		89		29,884			0	1,195	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		09/27/2012	MBS Paydown 0.450365345		41,400	41,400	40,262	40,280		462		462		41,400			0	1,863	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		07/26/2012	MBS Paydown 0.819904332		18,538	18,538	18,260	18,292		57		57		18,538			0	595	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		08/26/2012	MBS Paydown 0.811294502		17,220	17,220	16,961	16,992		47		47		17,220			0	631	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		09/26/2012	MBS Paydown 0.787617892		47,353	47,353	46,643	46,726		358		358		47,353			0	1,953	03/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		07/26/2012	MBS Paydown 0.422125194		114,566	114,566	113,707	113,878		634		634		114,566			0	4,010	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		08/26/2012	MBS Paydown 0.418184421		15,763	15,763	15,645	15,668		18		18		15,763			0	631	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		09/26/2012	MBS Paydown 0.414324314		15,440	15,440	15,325	15,348		16		16		15,440			0	618	12/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		07/26/2012	MBS Paydown 0.839513684		14,439	14,439	13,681	13,691		125		125		14,439			0	505	10/26/2035	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		08/26/2012	MBS Paydown 0.832287914		14,452	14,452	13,693	13,703		138		138		14,452			0	578	10/26/2035	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		09/26/2012	MBS Paydown 0.810211565		17,881	17,881	16,942	41,865		432		432		17,881			0	715	10/26/2035	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		09/26/2012	Pass-Through Loss			26,272	24,892					0					0	1,051	10/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		07/26/2012	MBS Paydown 0.957230156		28,598	28,598	25,166	25,166		178		178		28,598			0	369	01/26/2036	1Z
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		08/26/2012	MBS Paydown 0.937526433		59,111	59,111	52,018	52,018		3,766		3,766		59,111			0	891	01/26/2036	1Z
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		09/26/2012	MBS Paydown 0.928245689		27,842	27,842	24,501	24,501		259		259		27,842			0	479	01/26/2036	1Z
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		07/26/2012	MBS Paydown 0.957030035		42,276	42,276	39,316	39,316		988		988		42,276			0	287	05/26/2036	1Z
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		08/26/2012	MBS Paydown 0.942776572		28,507	28,507	26,511	26,511		165		165		28,507			0	257	05/26/2036	1Z
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		09/26/2012	MBS Paydown 0.928966375		27,620	27,620	25,687	25,687		157		157		27,620			0	311	05/26/2036	1Z
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		07/26/2012	MBS Paydown 0.966750593		16,696	16,696	14,693	14,693		22		22		16,696			0	118	11/26/2035	1Z
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		08/26/2012	MBS Paydown 0.95956538		21,556	21,556	18,969	18,969		50		50		21,556			0	204	11/26/2035	1Z
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		09/26/2012	MBS Paydown 0.944347838		45,653	45,653	40,174	40,174		7,851		7,851		45,653			0	540	11/26/2035	1Z
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		09/20/2012	MBS Paydown 0.98935399		21,292	21,292	17,593	17,593		2,877		2,877		21,292			0	7	11/20/2036	1Z
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		07/25/2012	MBS Paydown 0.53088845		17,045	17,045	12,017	12,017		2,081		2,081		17,045			0	255	03/25/2036	1Z
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		08/25/2012	MBS Paydown 0.53084752		307	307	216	216		(1)		(1)		307			0	6	03/25/2036	1Z
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		07/25/2012	MBS Paydown 0.3601812		30,912	30,912	25,078	22,745		3,102		3,102		30,912			0	118	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		08/25/2012	MBS Paydown 0.35371188		32,347	32,347	26,241	23,800		3,951		3,951		32,347			0	141	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2012	MBS Paydown 0.34847812		26,169	26,169	21,229	19,255		2,340		2,340		26,169			0	128	05/25/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		07/25/2012	MBS Paydown 0.05561063		37,123	37,123	32,807	35,966		1,241		1,241		37,123			0	602	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		08/25/2012	MBS Paydown 0.04899765		19,839	19,839	17,533	19,221		663		663		19,839			0	368	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2012	MBS Paydown 0.04470592		12,875	12,875	11,378	12,474		430		430		12,875			0	269	11/25/2035	1FM
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51		07/10/2012	MBS Paydown 0.987454994		25,090	25,090	23,736	24,455		530		530		25,090			0	860	02/10/2051	1FM
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51		08/10/2012	MBS Paydown 0.985326367		4,257	4,257	4,027	4,150		101		101		4,257			0	167	02/10/2051	1FM
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51		09/10/2012	MBS Paydown 0.978670763		13,311	13,311	12,593	12,975		315		315		13,311			0	589	02/10/2051	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		07/25/2012	MBS Paydown 0.16230122		4,709	4,709	4,473	3,937		(7)		(7)		4,709			0	161	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		07/25/2012	Pass-Through Loss			734	697					0					0	25	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		08/25/2012	MBS Paydown 0.16069648		3,171	3,171	3,013	3,657		(7)		(7)		3,171			0	124	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		08/25/2012	Pass-Through Loss			1,884	1,790					0					0	73	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2012	MBS Paydown 0.15898655		2,844	2,844	2,702	3,896		(7)		(7)		2,844			0	125	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2012	Pass-Through Loss			2,542	2,415					0					0	111	01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		07/25/2012	MBS Paydown 0.01872044		307	307	292	235		(1)		(1)		307			0	10	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		08/25/2012	MBS Paydown 0.01644227		6,770	6,770	6,431	5,227		(20)		(20)		6,770			0	261	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		08/25/2012	Pass-Through Loss			65	62					0					0	3	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2012	MBS Paydown 0.0162817		403	403	383	368		(1)		(1)		403			0	18	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2012	Pass-Through Loss			79	75			(1)		(1)					0	3	10/25/2036	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		07/25/2012	MBS Paydown 0.19274218		3,670	3,670	3,212	2,935		(43)		(43)		3,670			0	124	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		07/25/2012	Pass-Through Loss			216	189					0					0	7	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		08/25/2012	MBS Paydown 0.18938603		4,489	4,489	3,928	5,069		(74)		(74)		4,489			0	173	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		08/25/2012	Pass-Through Loss			2,223	1,945					0					0	86	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2012	MBS Paydown 0.18680539		3,891	3,891	3,405	3,898		(57)		(57)		3,891			0	168	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2012	Pass-Through Loss			1,270	1,111					0					0	55	05/25/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		07/26/2012	MBS Paydown 0.361191719		51,534	51,534	51,534	51,490		(71)		(71)		51,534			0	1,804	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		08/26/2012	MBS Paydown 0.346101373		67,907	67,907	67,907	67,849		(104)		(104)		67,907			0	2,716	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		09/26/2012	MBS Paydown 0.323487942		101,760	101,760	101,760	101,674		(168)		(168)		101,760			0	4,579	09/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		07/26/2012	MBS Paydown 0.936867139		59,389	59,389	56,420	56,963		1,332		1,332		59,389			0	2,077	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		64,068	64,068	60,865	61,451		1,532		1,532		64,068			0	2,561	08/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		09/26/2012	MBS Paydown 0.902798845		106,273	106,273	100,960	101,932		3,173		3,173		106,273			0	4,779	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		07/26/2012	MBS Paydown 0.885121331		145,540	145,540	142,811	143,550		1,413		1,413		145,540			0	5,093	10/26/2036	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		08/26/2012	MBS Paydown 0.844161619		204,799	204,799	200,959	201,998		1,551		1,551		204,799			0	8,190	10/26/2036	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		09/26/2012	MBS Paydown 0.822994724		105,834	105,834	103,850	104,387		620		620		105,834			0	4,761	10/26/2036	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		07/26/2012	MBS Paydown 0.985919682		8,015	8,015	8,045	8,011		(3)		(3)		8,015			0	280	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		08/26/2012	MBS Paydown 0.979751709		30,840	30,840	30,956	30,826		(12)		(12)		30,840			0	1,233	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		09/26/2012	MBS Paydown 0.963200891		82,754	82,754	83,064	82,716		(266)		(266)		82,754			0	3,723	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		09/26/2012	Pass-Through Loss			1,557	895			7		7					0	70	08/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
06739G AR 0	BARCLAYS BK PLC 5.125 01/08/20	R	09/20/2012	Cash Tender 112.148		3,364,440	3,000,000	2,975,490	2,979,395		385,045		385,045		3,364,440			0	184,500	01/08/2020	1FE
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		08/11/2012	MBS Paydown 0.568313479		619,990	619,990	592,776	609,126		10,442		10,442		619,990			0	21,944	02/11/2044	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		09/11/2012	MBS Paydown 0.555526225		33,247	33,247	31,788	32,664		562		562		33,247			0	1,324	02/11/2044	1FM
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		07/25/2012	MBS Paydown 0.023398166		17,362	17,362	11,979	12,018		4,952		4,952		17,362			0	49	12/25/2036	1FM
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		08/25/2012	MBS Paydown 0.017039905		19,075	19,075	13,162	13,204		7,423		7,423		19,075			0	61	12/25/2036	1FM
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		09/25/2012	MBS Paydown 0.010413501		19,879	19,879	13,717	13,761		10,264		10,264		19,879			0	72	12/25/2036	1FM
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		07/15/2012	MBS Paydown 0.992269252		1,969	1,969	1,968	1,968		0		0		1,969			0	65	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		08/15/2012	MBS Paydown 0.991280999		1,977	1,977	1,976	1,976		0		0		1,977			0	74	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		09/15/2012	MBS Paydown 0.990285288		1,991	1,991	1,991	1,991		0		0		1,991			0	84	11/15/2039	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		07/25/2012	MBS Paydown 0.240950756		16,683	16,683	16,683	16,683				0		16,683			0	634	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		08/25/2012	MBS Paydown 0.233770072		35,903	35,903	35,903	35,903				0		35,903			0	1,570	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		09/25/2012	MBS Paydown 0.228842447		24,638	24,638	24,638	24,638				0		24,638			0	1,215	12/25/2036	2AM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		07/20/2012	MBS Paydown 0.424358846		5,575	5,575	5,463	11,781		41		41		5,575			0	103	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		07/20/2012	Pass-Through Loss			15,648	15,335					0					0	288	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		08/20/2012	MBS Paydown 0.419679804		4,235	4,235	4,150	3,896		14		14		4,235			0	89	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		08/20/2012	Pass-Through Loss			2,784	2,728					0					0	59	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2012	MBS Paydown 0.402176248		6,585	6,585	6,453	14,575		51		51		6,585			0	156	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2012	Pass-Through Loss			19,671	19,277					0					0	466	06/20/2036	1FM
12561E AK 1	CKE RESTAURANTS 11.375 07/15/2018		07/16/2012	Partial Call 103.0		92,700	90,000	88,277	88,489		1,511		1,511		90,000		2,700	2,700	10,266	07/15/2018	4FE
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		07/18/2012	MBS Paydown 0.925765712		16,078	16,078	16,071	16,132		(2)		(2)		16,078			0	468	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		08/18/2012	MBS Paydown 0.917496416		16,539	16,539	16,532	16,595		(4)		(4)		16,539			0	556	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		09/18/2012	MBS Paydown 0.909206696		16,579	16,579	16,573	16,636		(8)		(8)		16,579			0	623	10/18/2026	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		07/18/2012	MBS Paydown 0.991716654		8,283	8,283	8,282	8,282		0		0		8,283			0	26	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		08/18/2012	MBS Paydown 0.982173946		9,543	9,543	9,542	9,542		0		0		9,543			0	67	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		09/18/2012	MBS Paydown 0.972729055		9,445	9,445	9,444	9,444		0		0		9,445			0	103	06/18/2027	1FE
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35		07/26/2012	MBS Paydown 0.428304929		92,272	92,272	92,272	92,107		408		408		92,272			0	1,464	10/26/2035	1FM
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35		08/26/2012	MBS Paydown 0.386193057		25,267	25,267	25,267	25,222		12		12		25,267			0	459	10/26/2035	1FM
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35		09/26/2012	MBS Paydown 0.328235648		34,774	34,774	34,774	34,712		17		17		34,774			0	720	10/26/2035	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		07/26/2012	MBS Paydown 0.871165733		57,836	57,836	57,836	57,729		(52)		(52)		57,836			0	1,856	01/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		08/26/2012	MBS Paydown 0.842856075		43,597	43,597	43,597	43,516		(25)		(25)		43,597			0	1,599	01/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		09/26/2012	MBS Paydown 0.825405816		26,873	26,873	26,873	26,824		4		4		26,873			0	1,108	01/26/2036	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		07/26/2012	MBS Paydown 0.703949868		5,036	5,036	5,036	5,019		1		1		5,036			0	176	07/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		08/26/2012	MBS Paydown 0.680411229		14,123	14,123	14,123	14,076		(3)		(3)		14,123			0	565	07/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		09/26/2012	MBS Paydown 0.671730771		5,208	5,208	5,208	5,191		1		1		5,208			0	234	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		07/26/2012	Pass-Through Loss			8,496	7,693			(99)		(99)					0	341	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		08/26/2012	Pass-Through Loss			10,144	9,185			(118)		(118)					0	458	07/26/2037	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/26/2012	Pass-Through Loss			5,110	4,627			(60)		(60)					0	256	07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		08/26/2012	MBS Paydown 0.997638416		5,314	5,314	5,314	5,303		(1)		(1)		5,314			0	220	11/26/2035	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		09/26/2012	MBS Paydown 0.978336086		43,430	43,430	43,430	43,344		(39)		(39)		43,430			0	1,998	11/26/2035	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		07/25/2012	MBS Paydown 0.221073626		7,969	7,969	7,969	7,876		3		3		7,969			0	289	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		08/26/2012	MBS Paydown 0.207843685		17,440	17,440	17,440	17,237		283		283		17,440			0	790	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		09/26/2012	MBS Paydown 0.199907006		10,463	10,463	10,463	10,341		9		9		10,463			0	526	12/26/2036	1FM
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36		07/26/2012	MBS Paydown 0.009637862		51,532	51,532	51,532	51,532				0		51,532			0	812	01/26/2036	1FM
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36		08/26/2012	MBS Paydown 0.0		27,068	27,068	27,068	27,068				0		27,068			0	487	01/26/2036	1FM
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36		08/26/2012	MBS Paydown 0.878146769		35,556	35,556	35,556	34,033		1,411		1,411		35,556			0	722	01/26/2036	1FM
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36		09/26/2012	MBS Paydown 0.695773118		53,216	53,216	53,216	50,936		2,135		2,135		53,216			0	1,200	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		07/26/2012	MBS Paydown 0.249600156		28,761	28,761	28,964	28,284		(798)		(798)		28,761			0	965	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		08/26/2012	MBS Paydown 0.23249932		16,665	16,665	16,783	16,389		(357)		(357)		16,665			0	639	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		09/26/2012	MBS Paydown 0.215745293		16,327	16,327	16,442	16,056		(389)		(389)		16,327			0	704	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		07/26/2012	MBS Paydown 0.448680925		10,539	10,539	10,539	10,454		8		8		10,539			0	369	06/26/2037	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		08/26/2012	MBS Paydown 0.437819501		14,573	14,573	14,573	14,455		57		57		14,573			0	583	06/26/2037	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		09/26/2012	MBS Paydown 0.430392604		9,965	9,965	9,965	9,884		11		11		9,965			0	448	06/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		07/26/2012	MBS Paydown 0.339593429		12,502	12,502	12,502	12,441		38		38		12,502			0	444	04/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		08/26/2012	MBS Paydown 0.269138319		29,899	29,899	29,899	29,752		139		139		29,899			0	1,187	04/26/2037	1FM
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37		09/26/2012	MBS Paydown 0.206414145		26,618	26,618	26,618	26,487		154		154		26,618			0	1,165	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		07/26/2012	MBS Paydown 0.296765817		9,609	9,609	9,611	9,556		(20)		(20)		9,609			0	322	02/26/2036	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		08/26/2012	MBS Paydown 0.289957388		19,177	19,177	19,181	19,071		6		6		19,177			0	735	02/26/2036	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		09/26/2012	MBS Paydown 0.284287068		15,971	15,971	15,974	15,883		(4)		(4)		15,971			0	689	02/26/2036	1FM
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37		07/26/2012	MBS Paydown 0.088595212		57,368	57,368	57,368	54,819		(1,226)		(1,226)		57,368			0	2,011	09/26/2037	1FM
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37		08/26/2012	MBS Paydown 0.076678381		59,093	59,093	59,093	56,467		(1,555)		(1,555)		59,093			0	2,367	09/26/2037	1FM
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37		09/26/2012	MBS Paydown 0.051664321		124,040	124,040	124,040	118,528		(6,019)		(6,019)		124,040			0	5,588	09/26/2037	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		07/10/2012	Sinking Fund Redemption 100.0.		4,975	4,975	4,975	4,975				0		4,975			0	154	01/11/2027	2AM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		08/10/2012	Sinking Fund Redemption 100.0.		4,997	4,997	4,997	4,997				0		4,997			0	176	01/11/2027	2AM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		09/10/2012	Sinking Fund Redemption 100.0.		5,019	5,019	5,019	5,019				0		5,019			0	199	01/11/2027	2AM
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
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		07/25/2012	MBS Paydown 0.894007548		11,685	11,685	10,180	10,153		335		335		11,685			0	376	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		08/25/2012	MBS Paydown 0.888514545		10,986	10,986	9,572	9,546		259		259		10,986			0	404	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		09/25/2012	MBS Paydown 0.882629906		11,769	11,769	10,254	10,227		373		373		11,769			0	487	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		07/25/2012	MBS Paydown 0.271293398		27,290	27,290	23,981	23,981		318		318		27,290			0	360	04/25/2035	1Z
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		08/25/2012	MBS Paydown 0.26728141		32,096	32,096	28,204	28,204		1,028		1,028		32,096			0	564	04/25/2035	1Z

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		09/25/2012	MBS Paydown 0.26366074		28,965	28,965	25,453	25,453		673		673		28,965			0	636	04/25/2035	1Z
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		07/25/2012	MBS Paydown 0.28970291		40,649	40,649	36,806	45,213		2,464		2,464		40,649			0	1,309	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		08/25/2012	MBS Paydown 0.28471558		29,924	29,924	27,095	33,284		1,260		1,260		29,924			0	1,102	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		09/25/2012	MBS Paydown 0.279311862		32,422	32,422	29,357	36,063		1,654		1,654		32,422			0	1,343	05/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		07/25/2012	MBS Paydown 0.29489844		10,003	10,003	9,913	9,928		44		44		10,003			0	336	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		08/25/2012	MBS Paydown 0.283994059		23,870	23,870	23,657	23,692		113		113		23,870			0	915	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		09/25/2012	MBS Paydown 0.278734164		11,514	11,514	11,411	11,428		54		54		11,514			0	497	02/25/2033	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		07/25/2012	MBS Paydown 0.90582303		99,322	99,322	82,934	87,251		3,340		3,340		99,322			0	226	06/25/2047	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		08/25/2012	MBS Paydown 0.852396816		106,852	106,852	89,222	93,867		5,174		5,174		106,852			0	280	06/25/2047	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		09/25/2012	MBS Paydown 0.80726803		90,258	90,258	75,365	79,289		3,663		3,663		90,258			0	263	06/25/2047	1FM
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041		08/20/2012	MBS Paydown 0.95		27,273	27,273	27,273	27,273		0		0		27,273			0	1,209	02/20/2041	2AM
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15		08/01/2012	Partial Call 100.0		17,220	17,220	16,919	16,918		302		302		17,220			0	1,180	09/30/2015	4Z
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15		09/05/2012	Liquidation		42	42	42					0		42			0		09/30/2015	4Z
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15		09/05/2012	Call 100.0		12,672	12,672	12,464	12,463		209		209		12,672			0	976	09/30/2015	4Z
141781 G# 5	CARGILL INC 7.28 06/30/2012		07/01/2012	Paydown		105,263	105,263	123,269	118,484		(948)		(948)		105,263			0	3,832	06/3.0/2023	1FE
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		07/25/2012	MBS Paydown 0.70210867		22,917	22,917	17,689	17,689		684		684		22,917			0	54	01/25/2036	1AM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		08/25/2012	MBS Paydown 0.69106094		22,095	22,095	17,055	17,055		744		744		22,095			0	61	01/25/2036	1AM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		09/25/2012	MBS Paydown 0.68372193		14,678	14,678	11,330	11,330		551		551		14,678			0	46	01/25/2036	1AM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		07/25/2012	MBS Paydown 0.30632027		29,768	29,768	24,525	24,808		795		795		29,768			0	76	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		08/25/2012	MBS Paydown 0.30421618		11,573	11,573	9,534	9,644		358		358		11,573			0	34	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		09/25/2012	MBS Paydown 0.30176048		13,506	13,506	11,127	11,256		452		452		13,506			0	44	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		07/15/2012	MBS Paydown 0.978322924		1,189	1,189	1,189	1,189		0		0		1,189			0	40	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		08/15/2012	MBS Paydown 0.977129308		1,194	1,194	1,194	1,194		0		0		1,194			0	46	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		09/15/2012	MBS Paydown 0.975928753		1,201	1,201	1,200	1,200		0		0		1,201			0	52	12/15/2038	1FE
15189X AJ 7	CENTERPOINT HOUSTON U 7.00 03/01/2014		08/27/2012	Make Whole Call 109.397		2,187,940	2,000,000	1,999,560	1,999,997		3		3		2,000,000		187,940	187,940	138,444	03/01/2014	1FE
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		07/25/2012	MBS Paydown 0.121818845		5,548	5,548	4,882	4,207		334		334		5,548			0	90	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		08/25/2012	MBS Paydown 0.120057264		5,285	5,285	4,651	4,007		260		260		5,285			0	98	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2012	MBS Paydown 0.118679447		4,133	4,133	3,637	3,134		26		26		4,133			0	87	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		07/25/2012	MBS Paydown 0.097555818		2,373	2,373	2,071	1,965		392		392		2,373			0	83	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		08/25/2012	MBS Paydown 0.095903865		2,643	2,643	2,306	2,188		440		440		2,643			0	106	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/25/2012	MBS Paydown 0.095100907		1,285	1,285	1,121	1,064		206		206		1,285			0	58	11/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		07/25/2012	MBS Paydown 0.82924774		17,790	17,790	13,965	21,673		(2,466)		(2,466)		17,790			0	586	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		07/25/2012	Pass-Through Loss			9,930	7,795			(2,466)		(2,466)					0	327	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		08/25/2012	MBS Paydown 0.81624326		32,620	32,620	25,607	30,168		922		922		32,620			0	1,226	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		08/25/2012	Pass-Through Loss			5,964	4,682					0					0	224	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		09/25/2012	MBS Paydown 0.802128349		30,605	30,605	24,025	32,743		786		786		30,605			0	1,291	09/25/2036	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		09/25/2012	Pass-Through Loss			11,274	8,850					0					0	475	09/25/2036	1FM
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017		09/28/2012	Paydown 100.0		5,000	5,000	4,513	4,534		41		41		5,000			0	284	05/24/2017	3FE
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		07/25/2012	MBS Paydown 0.97214424		32,475	32,475	32,171	32,035		(1)		(1)		32,475			0	1,042	10/25/2035	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		08/25/2012	MBS Paydown 0.961269572		32,624	32,624	32,318	32,181		(0)		(0)		32,624			0	1,196	10/25/2035	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		09/25/2012	MBS Paydown 0.95034506		32,774	32,774	32,466	32,329		1		1		32,774			0	1,352	10/25/2035	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		07/15/2012	MBS Paydown 0.481737203		31,260	31,260	31,204	30,955		(135)		(135)		31,260			0	958	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		08/15/2012	MBS Paydown 0.474426607		29,242	29,242	29,190	28,957		(126)		(126)		29,242			0	1,024	04/15/2040	1FM
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		09/15/2012	MBS Paydown 0.46708224		29,377	29,377	29,325	29,091		(125)		(125)		29,377			0	1,157	04/15/2040	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		07/25/2012	MBS Paydown 0.14976958		3,830	3,830	3,466	3,467		24		24		3,830			0	60	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		08/25/2012	MBS Paydown 0.14759265		13,062	13,062	11,821	11,823		87		87		13,062			0	233	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		09/25/2012	MBS Paydown 0.14716047		2,593	2,593	2,347	2,347		21		21		2,593			0	52	03/25/2034	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		07/25/2012	MBS Paydown 0.744732246		19,315	19,315	15,911	16,488		1,158		1,158		19,315			0	46	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		08/25/2012	MBS Paydown 0.733732702		13,749	13,749	11,326	11,737		411		411		13,749			0	38	08/25/2036	1FM
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		07/25/2012	MBS Paydown 0.0655269		40,843	40,843	40,090	40,505		266		266		40,843			0	1,359	07/25/2036	1FM
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		08/25/2012	MBS Paydown 0.050177846		38,373	38,373	37,665	38,055		326		326		38,373			0	1,460	07/25/2036	1FM
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36		09/25/2012	MBS Paydown 0.03552517		36,632	36,632	35,956	36,328		397		397		36,632			0	1,568	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		07/25/2012	MBS Paydown 0.84780744		50,396	50,396	43,593	46,393		2,743		2,743		50,396			0	1,698	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		08/25/2012	MBS Paydown 0.83434352		26,928	26,928	23,293	24,788		919		919		26,928			0	1,037	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		09/25/2012	MBS Paydown 0.81402342		40,640	40,640	35,154	37,411		2,076		2,076		40,640			0	1,760	09/25/2036	1FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		07/25/2012	MBS Paydown 0.22773822		13,934	13,934	13,551	8,621		3,039		3,039		13,934			0	488	04/25/2037	4FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		08/25/2012	MBS Paydown 0.222808005		4,930	4,930	4,795	3,050		191		191		4,930			0	197	04/25/2037	4FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		09/25/2012	MBS Paydown 0.22063446		2,174	2,174	2,114	1,345		97		97		2,174			0	98	04/25/2037	4FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		07/25/2012	MBS Paydown 0.86276929		20,364	20,364	19,583	19,610		520		520		20,364			0	736	06/25/2037	2FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		08/25/2012	MBS Paydown 0.855668133		21,303	21,303	20,487	20,515		553		553		21,303			0	879	06/25/2037	2FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		09/25/2012	MBS Paydown 0.84550735		30,482	30,482	29,314	29,354		863		863		30,482			0	1,414	06/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		07/25/2012	MBS Paydown 0.61305083		34,611	34,611	34,611	34,594		(19)		(19)		34,611			0	1,243	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		08/25/2012	MBS Paydown 0.604261077		35,159	35,159	35,159	35,142		(21)		(21)		35,159			0	1,443	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		09/25/2012	MBS Paydown 0.597601675		26,638	26,638	26,638	26,625		(11)		(11)		26,638			0	1,229	04/25/2037	2FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		07/25/2012	MBS Paydown 0.522374145		33,483	33,483	32,144	32,275		834		834		33,483			0	1,027	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		08/25/2012	MBS Paydown 0.512613285		29,283	29,283	28,111	28,226		107		107		29,283			0	1,026	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		09/25/2012	MBS Paydown 0.495259961		52,060	52,060	49,978	50,181		1,540		1,540		52,060			0	2,049	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		07/25/2012	MBS Paydown 0.862823483		54,394	54,394	53,578	53,701		344		344		54,394			0	1,904	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		08/25/2012	MBS Paydown 0.837610672		100,851	100,851	99,338	99,567		792		792		100,851			0	4,034	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		09/25/2012	MBS Paydown 0.830948479		26,649	26,649	26,249	26,309		98		98		26,649			0	1,199	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		07/25/2012	MBS Paydown 0.451697716		59,109	59,109	59,017	58,925		18		18		59,109			0	1,911	12/25/2035	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		08/25/2012	MBS Paydown 0.434060675		70,548	70,548	70,438	70,329		28		28		70,548			0	2,608	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		09/25/2012	MBS Paydown 0.420312155		54,994	54,994	54,908	54,823		31		31		54,994			0	2,285	12/25/2035	1FM
20449E XN 1	COMPASS BANK 6.40 10/01/2017		08/10/2012	MORGAN STANLEY & CO.		1,015,000	1,000,000	999,380	999,621		35		35		999,655		15,345	15,345	55,822	10/01/2017	2FE
20449E XN 1	COMPASS BANK 6.40 10/01/2017		08/27/2012	MORGAN STANLEY & CO.		1,020,000	1,000,000	999,380	999,621		37		37		999,658		20,342	20,342	58,489	10/01/2017	2FE
20449E XN 1	COMPASS BANK 6.40 10/01/2017		09/12/2012	MORGAN STANLEY & CO.		1,045,000	1,000,000	999,380	999,621		40		40		999,660		45,340	45,340	61,511	10/01/2017	2FE
20825C AM 6	CONOCOPHILLIPS 4.40 05/15/2013		08/17/2012	Make Whole Call 103.015596		1,957,296	1,900,000	1,710,551	1,836,777		63,223		63,223		1,900,000		57,296	57,296	63,164	05/15/2013	1FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		07/25/2012	MBS Paydown 0.45421415		28,691	28,691	28,882	28,764		(156)		(156)		28,691			0	920	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		08/25/2012	MBS Paydown 0.447650101		13,128	13,128	13,216	13,162		(64)		(64)		13,128			0	481	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		09/25/2012	MBS Paydown 0.435128003		25,044	25,044	25,211	25,108		(131)		(131)		25,044			0	1,033	06/25/2033	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		07/15/2012	MBS Paydown 0.393888667		2,158	2,158	1,872	2,061		39		39		2,158			0	61	02/15/2038	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		08/15/2012	MBS Paydown 0.39356888		1,599	1,599	1,387	1,527		32		32		1,599			0	51	02/15/2038	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		09/15/2012	MBS Paydown 0.338028827		277,700	277,700	240,905	265,271		10,394		10,394		277,700			0	10,024	02/15/2038	1FM
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	07/18/2012	MBS Paydown 0.9333333		8,333	8,333	8,330	8,330		0		0		8,333			0	240	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	08/18/2012	MBS Paydown 0.925		8,333	8,333	8,330	8,330		0		0		8,333			0	274	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	09/18/2012	MBS Paydown 0.9166667		8,333	8,333	8,330	8,330		0		0		8,333			0	309	11/18/2026	1FE
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		07/25/2012	MBS Paydown 0.746516792		70,965	70,965	46,837	50,169		4,249		4,249		70,965			0	168	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		08/25/2012	MBS Paydown 0.728692698		71,296	71,296	47,056	50,403		5,116		5,116		71,296			0	195	04/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		07/25/2012	MBS Paydown 0.697931497		32,568	32,568	24,914	31,313		241		241		32,568			0	80	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		07/25/2012	Pass-Through Loss			17,068	13,057					0					0	42	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		08/25/2012	MBS Paydown 0.690146884		12,575	12,575	9,620	9,822		76		76		12,575			0	36	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		08/25/2012	Pass-Through Loss			2,994	2,290					0					0	8	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2012	MBS Paydown 0.675108164		18,126	18,126	13,867	18,974		146		146		18,126			0	57	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2012	Pass-Through Loss			11,951	9,143					0					0	38	12/25/2046	1FM
250847 DT 4	DETROIT EDISON 5.20 10/15/2012		07/23/2012	Make Whole Call 101.102948		1,516,544	1,500,000	1,487,370	1,498,744		1,256		1,256		1,500,000		16,544	16,544	60,233	10/15/2012	1FE
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		07/25/2012	MBS Paydown 0.13623807		66,401	66,401	56,939	57,917		6,421		6,421		66,401			0	215	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		08/25/2012	MBS Paydown 0.13375363		16,149	16,149	13,848	14,085		407		407		16,149			0	60	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		09/25/2012	MBS Paydown 0.13002307		24,249	24,249	20,793	21,150		653		653		24,249			0	100	03/25/2020	1FM
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015		08/01/2012	DEUTSCHE MORGAN GRENFELL		1,057,400	1,000,000	991,050	996,774		566		566		997,339		60,061	60,061	51,510	03/02/2015	2FE
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042		07/25/2012	MBS Paydown 0.9925		15,000	15,000	15,000	15,000		(0)		(0)		15,000			0	283	01/25/2042	1Z
26441C AC 9	DUKE ENERGY CORP 3.95 09/15/2014		07/17/2012	MORGAN STANLEY & CO.		2,123,480	2,000,000	1,998,780	1,999,338		130		130		1,999,468		124,012	124,012	66,931	09/15/2014	2FE
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		08/11/2012	Sinking Fund Redemption 100.0.		27,035	27,035	27,035	27,035				0		27,035			0	1,408	02/11/2030	1FE
29736R AD 2	ESTEE LAUDER CO 7.75 11/01/2013		09/04/2012	Make Whole Call 108.09		2,161,800	2,000,000	1,998,640	1,999,431		570		570		2,000,000		161,800	161,800	130,458	11/01/2013	1FE
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		09/10/2012	Sinking Fund Redemption 100.0.		39,670	39,670	39,408	39,502		21		21		39,670			0	2,225	03/10/2024	3FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		07/01/2012	Sinking Fund Redemption 100.0.		6,249	6,249	5,546	5,987		41		41		6,249			0	260	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		08/01/2012	Sinking Fund Redemption 100.0.		6,286	6,286	5,579	6,022		48		48		6,286			0	299	06/01/2017	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		09/01/2012	Sinking Fund Redemption 100.0.		6,323	6,323	5,612	6,058		55		55		6,323			0	338	06/01/2017	1FE
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		07/25/2012	MBS Paydown 0.269443461		2,272	2,272	1,659	1,462				0		2,272			0	80	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		07/25/2012	Pass-Through Loss			944	689					0					0	33	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		08/25/2012	MBS Paydown 0.265314083		2,184	2,184	1,594	1,731				0		2,184			0	87	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		08/25/2012	Pass-Through Loss			1,624	1,185					0					0	65	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		09/25/2012	MBS Paydown 0.262796041		2,206	2,206	1,611	1,055				0		2,206			0	99	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		09/25/2012	Pass-Through Loss			115	84					0					0	5	02/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		07/25/2012	MBS Paydown 0.5738843		18,824	18,824	14,518	14,666		775		775		18,824			0	58	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		08/25/2012	MBS Paydown 0.56371253		20,344	20,344	15,690	15,849		954		954		20,344			0	73	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		09/25/2012	MBS Paydown 0.5520209		23,383	23,383	18,034	18,218		1,239		1,239		23,383			0	93	02/25/2036	1FM
341099 CD 9	FLORIDA PWR CORP 5.10 12/01/2015		07/17/2012	WELLS FARGO BROKERAGE		1,134,360	1,000,000	1,007,230	1,003,060		(397)		(397)		1,002,663		131,697	131,697	32,442	12/01/2015	1FE
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015		09/28/2012	Paydown 100.0		62,500	62,500	62,500	62,500		(0)		(0)		62,500			0	3,190	10/07/2015	2FE
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		07/26/2012	MBS Paydown 0.880069459		53,307	53,307	51,708	51,931		89		89		53,307			0	1,858	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		08/26/2012	MBS Paydown 0.872218235		62,810	62,810	60,926	61,188		317		317		62,810			0	2,502	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		09/26/2012	MBS Paydown 0.853916888		146,411	146,411	142,018	142,630		2,256		2,256		146,411			0	6,561	01/26/2037	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		07/25/2012	MBS Paydown 0.69300625		8,911	8,911	5,614	4,755		3		3		8,911			0	265	09/25/2036	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		08/25/2012	MBS Paydown 0.68960507		6,802	6,802	4,285	3,630		9		9		6,802			0	228	09/25/2036	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		09/25/2012	MBS Paydown 0.68627727		6,656	6,656	4,193	3,551		11		11		6,656			0	250	09/25/2036	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		07/25/2012	MBS Paydown 0.826331865		27,483	27,483	19,444	19,444		327		327		27,483			0	43	05/25/2046	1Z
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		08/25/2012	MBS Paydown 0.821859041		13,418	13,418	9,494	9,494		192		192		13,418			0	27	05/25/2046	1Z
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		09/25/2012	MBS Paydown 0.79381064		84,145	84,145	59,533	59,533		15,065		15,065		84,145			0	197	05/25/2046	1Z
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		07/25/2012	MBS Paydown 0.07796625		38,130	38,130	38,261	38,297		(249)		(249)		38,130			0	641	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		08/25/2012	MBS Paydown 0.07771784		2,981	2,981	2,991	2,994		(1)		(1)		2,981			0	57	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		09/25/2012	MBS Paydown 0.07561097		25,282	25,282	25,369	25,394		(9)		(9)		25,282			0	546	12/25/2034	2FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		07/09/2012	Sinking Fund Redemption 100.0.		1,992	1,992	2,037	2,034		(1)		(1)		1,992			0	75	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		08/09/2012	Sinking Fund Redemption 100.0.		2,003	2,003	2,048	2,045		(2)		(2)		2,003			0	86	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		09/09/2012	Sinking Fund Redemption 100.0.		2,013	2,013	2,059	2,056		(2)		(2)		2,013			0	98	10/09/2029	1FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		07/20/2012	Sinking Fund Redemption 100.0.		18,376	18,376	18,376	18,376				0		18,376			0	717	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		08/20/2012	Sinking Fund Redemption 100.0.		18,468	18,468	18,468	18,468				0		18,468			0	824	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		09/20/2012	Sinking Fund Redemption 100.0.		24,166	24,166	24,166	24,166				0		24,166			0	1,213	09/20/2016	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		07/20/2012	Sinking Fund Redemption 100.0.		8,885	8,885	8,885	8,833		(75)		(75)		8,885			0	402	08/20/2018	3AM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		08/20/2012	Sinking Fund Redemption 100.0.		8,943	8,943	8,943	8,890		(90)		(90)		8,943			0	463	08/20/2018	3AM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		09/20/2012	Sinking Fund Redemption 100.0.		9,868	9,868	9,868	9,810		(115)		(115)		9,868			0	574	08/20/2018	3AM
36962G 6F 6	GEN ELEC CAP CRP 3.15 09/07/2022		09/05/2012	NOMURA SECURITIES INTL		1,999,320	2,000,000	1,997,100	1,997,100		2		2		1,997,102		2,218	2,218	525	09/07/2022	1FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	08/17/2012	MBS Paydown 0.991666668		8,333	8,333	8,332	8,332				0		8,333			0	14	07/19/2027	1FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	09/17/2012	MBS Paydown 0.983333336		8,333	8,333	8,332	8,332		0		0		8,333			0	43	07/19/2027	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		07/15/2012	MBS Paydown 0.048245305		4,331	4,331	4,465	4,354		(12)		(12)		4,331			0	179	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		08/15/2012	MBS Paydown 0.046211666		4,067	4,067	4,193	4,089		(13)		(13)		4,067			0	192	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		09/15/2012	MBS Paydown 0.044203779		4,016	4,016	4,140	4,037		(14)		(14)		4,016			0	213	01/15/2029	1FE
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		07/25/2012	MBS Paydown 0.067110152		12,130	12,130	10,553	11,009		444		444		12,130			0	34	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		08/25/2012	MBS Paydown 0.064033998		18,457	18,457	16,058	16,752		766		766		18,457			0	59	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		09/25/2012	MBS Paydown 0.061656396		14,266	14,266	12,411	12,948		678		678		14,266			0	51	07/25/2030	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		07/25/2012	MBS Paydown 0.258395362		4,324	4,324	4,303	4,298		1		1		4,324			0	131	09/25/2034	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		08/25/2012	MBS Paydown 0.25424568		8,299	8,299	8,258	8,249		5		5		8,299			0	287	09/25/2034	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		09/25/2012	MBS Paydown 0.252109975		4,271	4,271	4,250	4,245		1		1		4,271			0	167	09/25/2034	2AM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		07/25/2012	MBS Paydown 0.19127897		65,138	65,138	57,159	58,664		6,131		6,131		65,138			0	2,090	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		08/25/2012	MBS Paydown 0.18586639		27,063	27,063	23,748	24,373		342		342		27,063			0	992	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		09/25/2012	MBS Paydown 0.18442095		7,227	7,227	6,342	6,509		116		116		7,227			0	298	09/25/2037	1FM
428236 AV 5	HEWLETT-PACK CO 4.75 06/02/2014		07/10/2012	BANK OF AMER/ML		1,060,200	1,000,000	1,065,270	1,034,059		(7,284)		(7,284)		1,026,775		33,425	33,425	29,160	06/02/2014	1FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		07/25/2012	MBS Paydown 0.876153419		15,488	15,488	13,145	13,145		389		389		15,488			0	49	01/25/2036	4FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		08/25/2012	MBS Paydown 0.862303505		27,700	27,700	23,510	23,510		783		783		27,700			0	104	01/25/2036	4FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		09/25/2012	MBS Paydown 0.846377378		31,852	31,852	27,035	27,035		1,035		1,035		31,852			0	135	01/25/2036	4FE
44329H AG 9	HP COMM LLC 5.02 03/15/2023		09/15/2012	Sinking Fund Redemption 100.0.		111,750	111,750	108,094	109,122		257		257		111,750			0	5,610	03/15/2023	1FE
449786 AA 0	ING BANK NV 5.125 05/01/2015	R	08/02/2012	MORGAN STANLEY & CO.		1,020,000	1,000,000	1,015,230	1,005,437		(915)		(915)		1,004,522		15,478	15,478	39,292	05/01/2015	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		07/25/2012	MBS Paydown 0.17180094		13,522	13,522	11,359	11,402		265		265		13,522			0	69	04/25/2035	3FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		08/25/2012	MBS Paydown 0.16946171		14,035	14,035	11,790	11,834		359		359		14,035			0	83	04/25/2035	3FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		09/25/2012	MBS Paydown 0.16783423		9,765	9,765	8,203	8,234		153		153		9,765			0	65	04/25/2035	3FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		07/25/2012	MBS Paydown 0.18440223		5,137	5,137	2,671	1,191				0		5,137			0	27	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		08/25/2012	MBS Paydown 0.18204819		7,062	7,062	3,672	1,638				0		7,062			0	43	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		09/25/2012	MBS Paydown 0.18078767		3,782	3,782	1,966	877				0		3,782			0	25	08/25/2035	4FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		07/25/2012	MBS Paydown 0.367553352		7,388	7,388	4,359	2,747		66		66		7,388			0	237	06/25/2035	3FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		08/25/2012	MBS Paydown 0.36016489		7,388	7,388	4,359	2,747		47		47		7,388			0	271	06/25/2035	3FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		09/25/2012	MBS Paydown 0.352776429		7,388	7,388	4,359	2,747		78		78		7,388			0	305	06/25/2035	3FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		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	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		09/25/2012	MBS Paydown 0.402508108		10,831	10,831	8,231					0		10,831			0	45	06/25/2039	6FE
460146 CG 6	INTL PAPER CO 4.75 02/15/2022		09/14/2012	WELLS FARGO BROKERAGE		1,118,390	1,000,000	999,190	999,163		15		15		999,178		119,212	119,212	39,979	02/15/2022	2FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		07/05/2012	Paydown 100.0		10,648	10,648	10,541	10,648				0		10,648			0	315	06/28/2013	3FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		07/18/2012	Paydown 100.0		4,690	4,690	4,643	4,690				0		4,690			0	147	06/28/2013	3FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		08/03/2012	Paydown 100.0		22,793	22,793	22,565	22,793				0		22,793			0	766	06/28/2013	3FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		08/20/2012	Paydown 100.0		6,633	6,633	6,566	6,633				0		6,633			0	239	06/28/2013	3FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		09/05/2012	Paydown 100.0		31,665	31,665	31,349	31,665				0		31,665			0	1,209	06/28/2013	3FE
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013		09/20/2012	Paydown 100.0		22,070	22,070	21,849	22,070				0		22,070			0	889	06/28/2013	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048		07/15/2012	MBS Paydown 0.86379433		12,991	12,991	12,988	12,988		0		0		12,991			0	289	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048		08/15/2012	MBS Paydown 0.855035466		8,759	8,759	8,757	8,757		0		0		8,759			0	223	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048		09/15/2012	MBS Paydown 0.846020144		9,015	9,015	9,014	9,014		0		0		9,015			0	258	12/15/2048	1FE
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056		07/15/2012	MBS Paydown 0.954735621		8,521	8,521	8,518	8,518		0		0		8,521			0	234	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056		08/15/2012	MBS Paydown 0.94785174		13,768	13,768	13,764	13,764		0		0		13,768			0	431	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056		09/15/2012	MBS Paydown 0.939322045		17,059	17,059	17,055	17,055		1		1		17,059			0	601	10/15/2056	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		07/25/2012	MBS Paydown 0.33615839		27,213	27,213	24,151	24,151		26		26		27,213			0	70	07/25/2035	1AM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		08/25/2012	MBS Paydown 0.32984065		25,271	25,271	22,428	22,428		84		84		25,271			0	129	07/25/2035	1AM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		09/25/2012	MBS Paydown 0.32551614		17,298	17,298	15,352	15,352		96		96		17,298			0	133	07/25/2035	1AM
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39		08/12/2012	MBS Paydown 0.977371297		22,629	22,629	21,984	22,482		70		70		22,629			0	719	03/12/2039	1FM
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39		09/12/2012	MBS Paydown 0.931040144		46,331	46,331	45,012	46,031		159		159		46,331			0	1,656	03/12/2039	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 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		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 T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		07/15/2012	MBS Paydown 0.244899981		10,461	10,461	8,957	8,748		824		824		10,461			0	39	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		08/15/2012	MBS Paydown 0.158737098		172,326	172,326	147,554	144,108		29,229		29,229		172,326			0	734	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		09/15/2012	MBS Paydown 0.116871605		83,731	83,731	71,695	70,020		14,222		14,222		83,731			0	401	07/15/2019	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		07/25/2012	MBS Paydown 0.48911345		6,691	6,691	6,438	6,086		471		471		6,691			0	234	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		1,370	1,370	1,318	1,246		(10)		(10)		1,370			0	55	12/25/2035	4FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		09/25/2012	MBS Paydown 0.48530941		4,336	4,336	4,172	3,944		21		21		4,336			0	195	12/25/2035	4FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		07/25/2012	MBS Paydown 0.87347421		11,748	11,748	10,999	11,525		(290)		(290)		11,748			0	394	03/25/2036	3FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		07/25/2012	Pass-Through Loss			1,943	1,819					0					0	65	03/25/2036	3FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		08/25/2012	MBS Paydown 0.86379185		19,365	19,365	18,130	16,301		1,376		1,376		19,365			0	742	03/25/2036	3FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		09/25/2012	MBS Paydown 0.85363791		20,308	20,308	19,013	17,095		1,651		1,651		20,308			0	876	03/25/2036	3FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		07/25/2012	MBS Paydown 0.69728341		40,622	40,622	30,264	33,915		6,602		6,602		40,622			0	1,358	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		69	69	52	58		(0)		(0)		69			0	3	11/25/2036	3FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		09/25/2012	MBS Paydown 0.69721393		69	69	52	58		(0)		(0)		69			0	3	11/25/2036	3FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		07/25/2012	MBS Paydown 0.09628781		14,648	14,648	11,719	6,726		6,367		6,367		14,648			0	245	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		08/25/2012	MBS Paydown 0.09433283		15,640	15,640	12,512	7,181		7,131		7,131		15,640			0	300	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		09/25/2012	MBS Paydown 0.09352076		6,497	6,497	5,197	2,983		1,976		1,976		6,497			0	141	06/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		07/25/2012	MBS Paydown 0.336789468		15,026	15,026	11,908	11,976		300		300		15,026			0	39	07/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		08/25/2012	MBS Paydown 0.332421475		21,840	21,840	17,308	17,407		494		494		21,840			0	64	07/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		09/25/2012	MBS Paydown 0.328641442		18,900	18,900	14,978	15,064		495		495		18,900			0	62	07/25/2036	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		07/15/2012	MBS Paydown 0.807296855		896	896	867	896		(0)		(0)		896			0	28	05/15/2047	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		08/15/2012	MBS Paydown 0.802963906		8,666	8,666	8,379	8,666		(4)		(4)		8,666			0	306	05/15/2047	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		09/15/2012	MBS Paydown 0.802589049		750	750	725	750		(0)		(0)		750			0	30	05/15/2047	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		07/12/2012	MBS Paydown 0.80994734		52,448	52,448	49,032	50,798		814		814		52,448			0	1,667	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		08/12/2012	MBS Paydown 0.614734232		426,736	426,736	398,940	413,312		12,799		12,799		426,736			0	15,496	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		09/12/2012	MBS Paydown 0.593762946		45,843	45,843	42,857	44,401		895		895		45,843			0	1,873	06/12/2047	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		07/15/2012	MBS Paydown 0.928994907		26,323	26,323	24,700	25,434		119		119		26,323			0	834	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		08/15/2012	MBS Paydown 0.925051658		23,660	23,660	22,201	22,860		122		122		23,660			0	857	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		09/15/2012	MBS Paydown 0.917914278		42,824	42,824	40,183	41,377		245		245		42,824			0	1,745	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		07/25/2012	MBS Paydown 0.017051684		730	730	711	730				0		730			0	24	04/25/2037	3FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		08/25/2012	MBS Paydown 0.016728794		807	807	786	807				0		807			0	30	04/25/2037	3FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		09/25/2012	MBS Paydown 0.016513798		537	537	523	537				0		537			0	22	04/25/2037	3FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		07/27/2012	MBS Paydown 0.551616756		25,975	25,975	20,553	20,869		357		357		25,975			0	580	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		08/27/2012	MBS Paydown 0.545692735		29,620	29,620	23,437	23,797		477		477		29,620			0	725	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		09/27/2012	MBS Paydown 0.539487469		31,026	31,026	24,550	24,927		582		582		31,026			0	826	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		07/26/2012	MBS Paydown 0.419609388		32,341	32,341	24,781	25,926		926		926		32,341			0	514	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		08/26/2012	MBS Paydown 0.4085827		55,133	55,133	42,246	44,198		1,818		1,818		55,133			0	1,011	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		09/26/2012	MBS Paydown 0.402452022		30,653	30,653	23,488	24,573		1,208		1,208		30,653			0	636	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		07/26/2012	MBS Paydown 0.537572456		23,419	23,419	18,164	21,475		537		537		23,419			0	1,139	11/26/2036	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		08/26/2012	MBS Paydown 0.512294643		78,361	78,361	60,779	71,855		109,802		109,802		78,361			0	4,282	11/26/2036	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		09/26/2012	MBS Paydown 0.511342767		2,951	2,951	2,289	2,706		80		80		2,951			0	179	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		07/26/2012	MBS Paydown 0.408823162		56,649	56,649	41,212	46,294		2,323		2,323		56,649			0	3,139	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		08/26/2012	MBS Paydown 0.399617159		55,236	55,236	40,184	45,139		2,625		2,625		55,236			0	3,498	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		09/26/2012	MBS Paydown 0.395009011		27,649	27,649	20,115	22,595		1,493		1,493		27,649			0	1,970	06/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		07/26/2012	MBS Paydown 0.382682979		1,636	1,636	1,550	1,582		16		16		1,636			0	51	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		08/26/2012	MBS Paydown 0.379331623		16,757	16,757	15,877	16,200		186		186		16,757			0	595	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		09/26/2012	MBS Paydown 0.372787277		32,722	32,722	31,004	31,634		406		406		32,722			0	1,303	05/26/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		07/27/2012	MBS Paydown 0.373231141		42,649	42,649	39,597	40,327		502		502		42,649			0	678	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		08/27/2012	MBS Paydown 0.35868996		72,706	72,706	67,503	68,748		991		991		72,706			0	1,333	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		09/27/2012	MBS Paydown 0.350605275		40,423	40,423	37,531	38,223		659		659		40,423			0	839	03/27/2037	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		07/26/2012	MBS Paydown 0.618838918		43,658	43,658	43,167	43,124		311		311		43,658			0	1,465	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		08/26/2012	MBS Paydown 0.606849063		35,970	35,970	35,565	35,529		249		249		35,970			0	1,379	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		09/26/2012	MBS Paydown 0.595366307		34,448	34,448	34,061	34,027		240		240		34,448			0	1,486	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		07/26/2012	MBS Paydown 0.95743713		52,756	52,756	52,756	52,707		(70)		(70)		52,756			0	1,846	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		23,907	23,907	23,907	23,885		(3)		(3)		23,907			0	956	04/26/2037	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		09/26/2012	MBS Paydown 0.947435831		24,329	24,329	24,329	24,306		(3)		(3)		24,329			0	1,094	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		07/26/2012	MBS Paydown 0.890409966		100,770	100,770	102,043	101,752		(885)		(885)		100,770			0	3,527	07/26/2036	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		08/26/2012	MBS Paydown 0.878344617		89,284	89,284	90,412	90,154		(730)		(730)		89,284			0	3,571	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		104,019	104,019	105,334	105,033		(947)		(947)		104,019			0	4,680	07/26/2036	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		07/26/2012	MBS Paydown 0.814195375		45,312	45,312	48,597	47,828		(1,801)		(1,801)		45,312			0	1,516	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		08/26/2012	MBS Paydown 0.798277792		31,835	31,835	34,143	33,603		(1,007)		(1,007)		31,835			0	1,217	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		09/26/2012	MBS Paydown 0.784914042		26,728	26,728	28,665	28,211		(725)		(725)		26,728			0	1,149	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		07/26/2012	MBS Paydown 0.851181327		81,018	81,018	75,246	75,246		629		629		81,018			0	1,417	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		19,328	19,328	17,951	17,951		178		178		19,328			0	382	06/26/2035	1Z
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		09/26/2012	MBS Paydown 0.821445575		188,822	188,822	175,368	175,368		7,133		7,133		188,822			0	4,167	06/26/2035	1Z
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		07/25/2012	MBS Paydown 0.725956283		50,401	50,401	46,466	42,727		825		825		50,401			0	2,533	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		66,818	66,818	61,601	56,644		3,143		3,143		66,818			0	3,815	06/25/2047	3FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		09/25/2012	MBS Paydown 0.709126539		42,576	42,576	39,252	36,093		(438)		(438)		42,576			0	2,716	06/25/2047	3FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		07/26/2012	MBS Paydown 0.431717418		1,356	1,356	1,172	1,211		19		19		1,356			0	22	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		08/26/2012	MBS Paydown 0.426736019		8,969	8,969	7,751	8,011		134		134		8,969			0	166	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		09/26/2012	MBS Paydown 0.425967835		1,383	1,383	1,195	1,235		24		24		1,383			0	29	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		07/26/2012	MBS Paydown 0.504772804		35,479	35,479	28,057	29,458		629		629		35,479			0	560	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		08/26/2012	MBS Paydown 0.502169673		13,016	13,016	10,293	10,807		277		277		13,016			0	233	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		09/26/2012	MBS Paydown 0.495080759		35,445	35,445	28,030	29,429		830		830		35,445			0	709	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		07/26/2012	Pass-Through Loss			29,893	6,717					0					0	472	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		08/26/2012	Pass-Through Loss			14,504	3,259					0					0	259	01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		07/26/2012	Pass-Through Loss			3,079	640					0					0	50	01/25/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		07/26/2012	MBS Paydown 0.493788504		6,940	6,940	6,940	6,902		3		3		6,940			0	265	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		08/26/2012	MBS Paydown 0.487476188		6,392	6,392	6,392	6,357		4		4		6,392			0	279	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		09/26/2012	MBS Paydown 0.477391622		10,211	10,211	10,211	10,156		13		13		10,211			0	502	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		07/26/2012	Pass-Through Loss			10,740	8,466			(208)		(208)					0	471	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		08/26/2012	Pass-Through Loss			23,562	18,574			(457)		(457)					0	1,161	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		09/26/2012	Pass-Through Loss			15,353	12,102			(297)		(297)					0	840	09/26/2036	6FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		07/26/2012	MBS Paydown 0.408163158		11,071	11,071	11,071	11,071				0		11,071			0	190	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		08/26/2012	MBS Paydown 0.40486011		8,541	8,541	8,541	8,541				0		8,541			0	168	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		09/26/2012	MBS Paydown 0.365945216		100,625	100,625	100,625	100,625				0		100,625			0	2,220	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		08/26/2012	Pass-Through Loss			6,111	1,980			(88)		(88)					0	120	01/26/2047	6FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		09/26/2012	Pass-Through Loss			50,453	16,349			(819)		(819)					0	1,113	01/26/2047	6FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		07/26/2012	MBS Paydown 0.485417178		2,847	2,847	2,847	2,824		7		7		2,847			0	102	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		08/26/2012	MBS Paydown 0.469710702		8,246	8,246	8,246	8,180		21		21		8,246			0	338	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		09/26/2012	MBS Paydown 0.449359244		10,685	10,685	10,685	10,600		32		32		10,685			0	491	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		07/26/2012	MBS Paydown 0.263816661		8,290	8,290	8,434	8,290				0		8,290			0	310	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		08/26/2012	MBS Paydown 0.253487312		9,916	9,916	10,088	9,916				0		9,916			0	416	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		09/26/2012	MBS Paydown 0.247442306		5,803	5,803	5,904	5,803				0		5,803			0	270	01/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		07/26/2012	MBS Paydown 0.340237804		15,992	15,992	15,992	15,991		1		1		15,992			0	56	09/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		08/26/2012	MBS Paydown 0.329710328		14,710	14,710	14,710	14,709		1		1		14,710			0	58	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		09/26/2012	MBS Paydown 0.318996258		14,971	14,971	14,971	14,970		1		1		14,971			0	67	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		07/26/2012	Pass-Through Loss			12,520	3,907			(14)		(14)					0	44	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		08/26/2012	Pass-Through Loss			8,733	2,725			(10)		(10)					0	35	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		09/26/2012	Pass-Through Loss			6,383	1,992			(7)		(7)					0	28	09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		07/26/2012	MBS Paydown 0.416908123		3,972	3,972	3,972	3,951		2		2		3,972			0	151	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		08/26/2012	MBS Paydown 0.41231989		12,477	12,477	12,477	12,414		7		7		12,477			0	540	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		09/26/2012	MBS Paydown 0.398383004		37,900	37,900	37,900	37,708		39		39		37,900			0	1,847	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		07/26/2012	Pass-Through Loss			21,204	10,533			(66)		(66)					0	922	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		08/26/2012	Pass-Through Loss			20,218	10,043			(63)		(63)					0	989	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		09/26/2012	Pass-Through Loss			38,847	19,297			(122)		(122)					0	2,110	07/26/2037	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		07/21/2012	MBS Paydown 0.427673161		11,231	11,231	11,231	10,491		(295)		(295)		11,231			0	345	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		08/21/2012	MBS Paydown 0.414789369		14,431	14,431	14,431	13,480		(513)		(513)		14,431			0	505	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		09/21/2012	MBS Paydown 0.408391736		7,166	7,166	7,166	6,694		(336)		(336)		7,166			0	282	05/21/2036	1FM
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		07/21/2012	Pass-Through Loss			15,656	5,091			(131)		(131)					0	479	05/21/2036	1FM
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		08/21/2012	Pass-Through Loss			24,703	8,032			(207)		(207)					0	863	05/21/2036	1FM
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		09/21/2012	Pass-Through Loss			14,780	4,806			(124)		(124)					0	580	05/21/2036	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		07/26/2012	MBS Paydown 0.205928237		6,969	6,969	6,969	6,948		2		2		6,969			0	134	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		08/26/2012	MBS Paydown 0.197325436		4,981	4,981	4,981	4,966		0		0		4,981			0	107	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		09/26/2012	MBS Paydown 0.191462948		3,394	3,394	3,394	3,384		1		1		3,394			0	81	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		07/26/2012	MBS Paydown 0.541191966		23,033	23,033	22,583	22,718		95		95		23,033			0	739	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		08/26/2012	MBS Paydown 0.527779883		29,200	29,200	28,629	28,800		175		175		29,200			0	1,070	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		09/26/2012	MBS Paydown 0.518883612		19,368	19,368	18,990	19,103		76		76		19,368			0	799	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2012	Pass-Through Loss			2,974	893			(29)		(29)					0	136	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		07/26/2012	MBS Paydown 0.430951652		12,384	12,384	12,384	12,051		(172)		(172)		12,384			0	397	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		08/26/2012	MBS Paydown 0.417225295		27,311	27,311	27,311	26,576		(126)		(126)		27,311			0	1,001	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		09/26/2012	MBS Paydown 0.414185907		6,047	6,047	6,047	5,885		(111)		(111)		6,047			0	249	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		07/26/2012	MBS Paydown 0.498066311		39,963	39,963	39,963	39,945		(94)		(94)		39,963			0	1,632	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		08/26/2012	MBS Paydown 0.488435928		23,689	23,689	23,689	23,678		(27)		(27)		23,689			0	1,105	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		09/26/2012	MBS Paydown 0.476093063		30,361	30,361	30,361	30,347		(53)		(53)		30,361			0	1,594	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		08/26/2012	Pass-Through Loss			9,198	2,503			(244)		(244)					0	483	08/26/2037	5FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		09/26/2012	MBS Paydown 0.850596183		32,801	32,801	8,927	5,060		27,408		27,408		32,801			0	1,913	08/26/2037	5FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		07/26/2012	MBS Paydown 0.241753967		49,767	49,767	49,767	49,767				0		49,767			0	808	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		08/26/2012	MBS Paydown 0.23100334		21,100	21,100	21,100	21,100				0		21,100			0	395	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		09/26/2012	MBS Paydown 0.198907802		62,992	62,992	62,992	62,992				0		62,992			0	1,336	09/26/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		07/26/2012	MBS Paydown 0.209212091		8,467	8,467	8,467	8,616		(70)		(70)		8,467			0	257	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		08/26/2012	MBS Paydown 0.201365242		11,575	11,575	11,575	11,777		(107)		(107)		11,575			0	401	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		09/26/2012	MBS Paydown 0.179249398		32,622	32,622	32,622	33,193		(606)		(606)		32,622			0	1,271	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		07/26/2012	Pass-Through Loss			4,653	781			(66)		(66)					0	141	04/26/2037	5FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		08/26/2012	Pass-Through Loss			5,999	1,007			(95)		(95)					0	208	04/26/2037	5FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		09/26/2012	Pass-Through Loss			4,133	694			(72)		(72)					0	161	04/26/2037	5FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		07/26/2012	MBS Paydown 0.695494249		15,447	15,447	14,026	15,447		(15,447)		(15,447)		15,447			0	463	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		08/26/2012	MBS Paydown 0.607854588		26,692	26,692	24,237	26,692		(26,692)		(26,692)		26,692			0	913	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		09/26/2012	MBS Paydown 0.493251756		34,904	34,904	31,694	34,904		(34,904)		(34,904)		34,904			0	1,342	06/26/2037	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		07/26/2012	MBS Paydown 0.218176343		23,026	23,026	23,026	23,026				0		23,026			0	867	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		08/26/2012	MBS Paydown 0.206518899		12,240	12,240	12,240	12,240				0		12,240			0	518	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		09/26/2012	MBS Paydown 0.19085515		16,447	16,447	16,447	16,447				0		16,447			0	773	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		08/26/2012	Pass-Through Loss			798	157			(5)		(5)					0	27	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/26/2012	Pass-Through Loss			3,169	625			(20)		(20)					0	122	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		07/26/2012	MBS Paydown 0.547753373		45,333	45,333	44,058	44,058		42		42		45,333			0	767	11/26/2037	1Z
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		08/26/2012	MBS Paydown 0.53902521		48,005	48,005	46,655	46,655		73		73		48,005			0	1,083	11/26/2037	1Z
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		09/26/2012	MBS Paydown 0.527688467		62,352	62,352	60,598	60,598		415		415		62,352			0	1,757	11/26/2037	1Z
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		07/26/2012	MBS Paydown 0.445063614		5,630	5,630	5,630	5,594		2		2		5,630			0	226	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		3,840	3,840	3,840	3,816		2		2		3,840			0	173	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		09/26/2012	MBS Paydown 0.431739554		9,223	9,223	9,223	9,165		19		19		9,223			0	462	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		07/26/2012	Pass-Through Loss			2,540	1,996					0					0	102	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		08/26/2012	Pass-Through Loss			4,281	3,364					0					0	193	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		09/26/2012	Pass-Through Loss			3,728	2,929					0					0	187	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		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 AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		09/26/2012	MBS Paydown 0.431727707		32,285	32,285	32,285	32,124		28		28		32,285			0	1,549	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	8,264			(6)		(6)					0	298	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	13,925			(10)		(10)					0	574	02/26/2037	1FM
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37		07/26/2012	MBS Paydown 0.430500871		56,476	56,476	56,476	56,476				0		56,476			0	1,665	11/26/2037	1FM
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37		08/26/2012	MBS Paydown 0.248580211		86,932	86,932	86,932	86,932				0		86,932			0	2,873	11/26/2037	1FM
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37		09/26/2012	MBS Paydown 0.204565038		21,033	21,033	21,033	21,033				0		21,033			0	767	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		08/26/2012	Pass-Through Loss			10,878	3,368			749		749					0	360	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2012	Pass-Through Loss			8,806	2,727			708		708					0	321	11/26/2037	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		07/26/2012	MBS Paydown 0.121231661		5,186	5,186	5,186	5,186				0		5,186			0	182	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		9,117	9,117	9,117	9,117				0		9,117			0	365	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		09/26/2012	MBS Paydown 0.100095436		2,212	2,212	2,212	2,212				0		2,212			0	100	07/26/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		07/26/2012	Pass-Through Loss			3,153	581					0					0	110	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		08/26/2012	Pass-Through Loss			4,647	857					0					0	186	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		09/26/2012	Pass-Through Loss			3,578	660					0					0	161	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		07/26/2012	MBS Paydown 0.222828567		3,631	3,631	3,631	3,631				0		3,631			0	116	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		08/26/2012	MBS Paydown 0.220532231		1,953	1,953	1,953	1,953				0		1,953			0	71	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		09/26/2012	MBS Paydown 0.214374659		5,236	5,236	5,236	5,236				0		5,236			0	211	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		17,685	17,685	17,685	17,658		(4)		(4)		17,685			0	570	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		16,937	16,937	16,937	16,912		(1)		(1)		16,937			0	624	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		33,849	33,849	33,849	33,799		(40)		(40)		33,849			0	1,402	11/26/2035	2FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		07/26/2012	Pass-Through Loss			9,588	9,538			(53)		(53)					0	308	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		08/26/2012	Pass-Through Loss			4,700	4,676			(26)		(26)					0	173	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		09/26/2012	Pass-Through Loss			11,925	11,862			(66)		(66)					0	493	11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		07/26/2012	MBS Paydown 0.472488915		2,835	2,835	2,835	2,815		3		3		2,835			0	97	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		11,321	11,321	11,321	11,241		12		12		11,321			0	442	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		09/26/2012	MBS Paydown 0.456518767		12,635	12,635	12,635	12,545		13		13		12,635			0	555	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		07/26/2012	Pass-Through Loss			3,672	3,126			(145)		(145)					0	125	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		08/26/2012	Pass-Through Loss			13,055	11,112			(515)		(515)					0	509	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		09/26/2012	Pass-Through Loss			524	446			(21)		(21)					0	23	05/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		09/26/2012	MBS Paydown 0.99877011		1,968	1,968	1,968	1,967		(6)		(6)		1,968			0	77	09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		07/26/2012	MBS Paydown 0.224871383		29,652	29,652	28,876	28,974		178		178		29,652			0	1,190	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		36,825	36,825	35,860	35,982		452		452		36,825			0	1,662	04/26/2036	1FE
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		09/26/2012	MBS Paydown 0.176678684		42,444	42,444	41,333	41,473		696		696		42,444			0	2,128	04/26/2036	1FE
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		07/26/2012	MBS Paydown 0.575882555		11,487	11,487	11,487	11,621		(17)		(17)		11,487			0	402	04/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		08/26/2012	MBS Paydown 0.566280546		13,241	13,241	13,241	13,395		(50)		(50)		13,241			0	530	04/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		09/26/2012	MBS Paydown 0.560906603		7,411	7,411	7,411	7,497		(9)		(9)		7,411			0	333	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		07/26/2012	Pass-Through Loss			3,173	1,418			(7)		(7)					0	111	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		08/26/2012	Pass-Through Loss			4,707	2,103			(10)		(10)					0	188	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		09/26/2012	Pass-Through Loss			4,060	1,814			(9)		(9)					0	183	04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		07/26/2012	MBS Paydown 0.277697481		4,389	4,389	4,389	4,389				0		4,389			0	154	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		3,078	3,078	3,078	3,078				0		3,078			0	123	07/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		09/26/2012	MBS Paydown 0.266086895		3,621	3,621	3,621	3,621				0		3,621			0	163	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		07/26/2012	Pass-Through Loss			1,567	1,511			(4)		(4)					0	55	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		08/26/2012	Pass-Through Loss			1,748	1,686			(6)		(6)					0	70	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		2,096	2,096	2,022	492		1,639		1,639		2,096			0	94	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		09/26/2012	Pass-Through Loss			194	188					0					0	9	07/26/2036	6FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		07/26/2012	MBS Paydown 0.504434028		13,045	13,045	13,045	12,969		5		5		13,045			0	457	03/26/2036	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		08/26/2012	MBS Paydown 0.494695295		15,622	15,622	15,622	15,532		25		25		15,622			0	625	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		09/26/2012	MBS Paydown 0.480871157		22,176	22,176	22,176	22,047		41		41		22,176			0	998	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		07/26/2012	MBS Paydown 0.40953735		3,429	3,429	3,457	3,449		(5)		(5)		3,429			0	120	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		6,246	6,246	6,296	6,282		(35)		(35)		6,246			0	250	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		09/26/2012	MBS Paydown 0.378264364		8,340	8,340	8,407	8,387		(58)		(58)		8,340			0	375	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		07/26/2012	Pass-Through Loss			3,168	3,193			(12)		(12)					0	106	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		08/26/2012	Pass-Through Loss			4,340	4,375			(17)		(17)					0	167	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		09/26/2012	Pass-Through Loss			3,496	3,524			(14)		(14)					0	152	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		07/26/2012	MBS Paydown 0.309689509		8,726	8,726	8,857	8,820		(16)		(16)		8,726			0	293	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		8,735	8,735	8,867	8,829		(20)		(20)		8,735			0	335	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		09/26/2012	MBS Paydown 0.292640934		8,057	8,057	8,178	8,144		(30)		(30)		8,057			0	347	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		07/26/2012	Pass-Through Loss			7,843	7,961			(23)		(23)					0	263	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		08/26/2012	Pass-Through Loss			9,146	9,284			(27)		(27)					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			4,457	4,524			(13)		(13)					0	192	04/26/2037	1FM
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36		07/26/2012	MBS Paydown 0.269210507		28,439	28,439	28,439	28,340		38		38		28,439			0	954	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		14,242	14,242	14,242	14,192		85		85		14,242			0	546	01/26/2036	1FM
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36		09/26/2012	MBS Paydown 0.198164184		14,177	14,177	14,177	14,128		85		85		14,177			0	611	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		07/26/2012	Pass-Through Loss			4,758	4,717			(49)		(49)					0	160	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		08/26/2012	Pass-Through Loss			7,002	6,941			(72)		(72)					0	268	01/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		07/26/2012	MBS Paydown 0.225505872		7,636	7,636	7,636	7,636				0		7,636			0	245	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		08/26/2012	MBS Paydown 0.222542122		2,082	2,082	2,082	2,082				0		2,082			0	76	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		09/26/2012	MBS Paydown 0.215686858		4,815	4,815	4,815	4,815				0		4,815			0	199	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		07/26/2012	Pass-Through Loss			4,492	625					0					0	144	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		08/26/2012	Pass-Through Loss			3,484	485					0					0	128	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		09/26/2012	Pass-Through Loss			3,625	504					0					0	150	02/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		07/26/2012	MBS Paydown 0.300328309		21,331	21,331	21,331	21,221		18		18		21,331			0	647	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		08/26/2012	MBS Paydown 0.283987747		21,331	21,331	21,331	21,221		(42)		(42)		21,331			0	738	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		09/26/2012	MBS Paydown 0.267647185		21,331	21,331	21,331	21,221		(19)		(19)		21,331			0	829	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		07/26/2012	MBS Paydown 0.466048631		14,762	14,762	14,762	14,751		0		0		14,762			0	79	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		08/26/2012	MBS Paydown 0.44408264		31,992	31,992	31,992	31,968		(373)		(373)		31,992			0	194	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		09/26/2012	MBS Paydown 0.437547142		9,518	9,518	9,518	9,511		(3)		(3)		9,518			0	65	01/26/2047	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		09/26/2012	MBS Paydown 0.278042719		12,865	12,865	12,865	12,698		109		109		12,865			0	627	03/26/2036	1FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		07/26/2012	Pass-Through Loss			3,669	772					0					0	160	03/26/2036	4FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		08/26/2012	Pass-Through Loss			1,017	214					0					0	50	03/26/2036	4FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		09/26/2012	Pass-Through Loss			1,813	381					0					0	100	03/26/2036	4FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		07/26/2012	MBS Paydown 0.514291096		18,735	18,735	17,283	17,554		624		624		18,735			0	293	03/26/2037	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		08/26/2012	MBS Paydown 0.504192241		20,198	20,198	18,632	18,925		737		737		20,198			0	363	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		09/26/2012	MBS Paydown 0.493220052		21,944	21,944	20,244	20,561		873		873		21,944			0	444	03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		09/26/2012	MBS Paydown 0.924327102		758,491	756,729	711,325	730,806		24,109		24,109		758,491			0	37,836	09/26/2036	1FM
494550 BM 7	KINDER MORGAN ENER 3.45 02/15/2023		09/07/2012	BANK OF AMER/ML		1,015,560	1,000,000	995,980	995,980		26		26		996,067		19,493	19,493	2,779	02/15/2023	2FE
50075N BA 1	KRAFT FOODS INC 5.375 02/10/2020		07/18/2012	Consent Fee		20,940			1,986,009				0		20,940			0		02/10/2020	2FE
50075N BA 1	KRAFT FOODS INC 5.375 02/10/2020		07/18/2012	Exchanged		1,262,274	1,047,000	1,038,373	1,039,676		399		399		1,029,113		233,161	233,161	52,837	02/10/2020	2FE
50540R AL 6	LABORATORY CORP 3.75 08/23/2022		09/07/2012	CS FIRST BOSTON CORP		1,035,250	1,000,000	998,840	998,840		5		5		998,845		36,405	36,405	1,979	08/23/2022	2FE
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		07/01/2012	Prior Period Adjustment		210	210	136	111				0		210			0		01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		07/25/2012	MBS Paydown 0.427137765		952	952	619	1,854		190		190		952			0	28	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		07/25/2012	Pass-Through Loss			2,540	1,651					0					0	74	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2012	MBS Paydown 0.423544758		1,611	1,611	1,047	3,814		392		392		1,611			0	54	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2012	Pass-Through Loss			5,575	3,624			392		392					0	188	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2012	MBS Paydown 0.419226027		6,628	6,628	4,308	4,585		471		471		6,628			0	250	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2012	Pass-Through Loss			2,010	1,306					0					0	76	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		07/25/2012	MBS Paydown 0.428507161		232,151	232,151	201,971	203,409		19,976		19,976		232,151			0	7,861	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		08/25/2012	MBS Paydown 0.427896601		4,884	4,884	4,250	4,280		40		40		4,884			0	189	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		09/25/2012	MBS Paydown 0.427252839		5,150	5,150	4,481	4,512		44		44		5,150			0	224	07/25/2047	1FM
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		08/12/2012	MBS Paydown 0.215850429		4,992	4,992	4,897	4,946		14		14		4,992			0	170	12/12/2049	1FM
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		09/12/2012	MBS Paydown 0.215565585		855	855	838	847		3		3		855			0	33	12/12/2049	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		07/01/2012	MBS Paydown 0.075326111		5,543	5,543	5,694	5,639		(30)		(30)		5,543			0	346	04/01/2030	3AM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2012	Sinking Fund Redemption 100.0.		15,672	15,672	15,672	15,673		(1)		(1)		15,672			0	995	03/15/2025	2FE
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2011		07/20/2012	MBS Paydown 0.75		185,714	185,714	188,500	188,500		(635)		(635)		185,714			0	5,804	10/20/2021	2AM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		07/25/2012	MBS Paydown 0.34226028		13,237	13,237	11,185	11,275		257		257		13,237			0	26	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		08/25/2012	MBS Paydown 0.33604046		15,550	15,550	13,139	13,245		347		347		15,550			0	35	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		09/25/2012	MBS Paydown 0.33228946		9,378	9,378	7,924	7,988		239		239		9,378			0	24	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		125,801	125,801	130,647	130,647		(2,409)		(2,409)		125,801			0	629	04/26/2036	1Z
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		07/26/2012	MBS Paydown 0.411735318		112,779	112,779	112,779	113,364		(898)		(898)		112,779			0	4,276	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		08/26/2012	MBS Paydown 0.404409762		29,302	29,302	29,302	29,454		(19)		(19)		29,302			0	1,270	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		09/26/2012	MBS Paydown 0.389627217		59,130	59,130	59,130	59,437		(389)		(389)		59,130			0	2,883	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		07/26/2012	Pass-Through Loss			36,325	15,208			(257)		(257)					0	1,377	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		08/26/2012	Pass-Through Loss			18,799	7,871			(156)		(156)					0	815	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		09/26/2012	Pass-Through Loss			1,022	428			(10)		(10)					0	50	10/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		07/19/2012	MBS Paydown 0.662301582		346,592	346,592	341,434	342,074		3,970		3,970		346,592			0	8,593	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		76,131	76,131	74,998	75,139		890		890		76,131			0	2,157	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		166,483	166,483	164,005	164,313		1,955		1,955		166,483			0	5,307	12/17/2040	1FE
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		07/25/2012	MBS Paydown 0.25753955		5,760	5,760	3,168	3,456		148		148		5,760			0	20	05/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		08/25/2012	MBS Paydown 0.25596185		4,906	4,906	2,699	2,944		146		146		4,906			0	19	05/25/2035	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		09/25/2012	MBS Paydown 0.25401404		6,057	6,057	3,332	3,635		203		203		6,057			0	26	05/25/2035	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		07/25/2012	MBS Paydown 0.140537038		604	604	557	450		(4)		(4)		604			0	17	07/25/2036	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		08/25/2012	MBS Paydown 0.139157883		1,724	1,724	1,590	1,285		92		92		1,724			0	55	07/25/2036	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		09/25/2012	MBS Paydown 0.137831716		1,658	1,658	1,529	1,235		78		78		1,658			0	59	07/25/2036	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		07/25/2012	MBS Paydown 0.25665631		10,623	10,623	9,866	10,202		101		101		10,623			0	297	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		08/25/2012	MBS Paydown 0.25120965		13,617	13,617	12,646	13,077		147		147		13,617			0	434	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		09/25/2012	MBS Paydown 0.24950615		4,259	4,259	3,955	4,090		52		52		4,259			0	153	03/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		07/25/2012	MBS Paydown 0.71593388		23,421	23,421	18,307	18,720		800		800		23,421			0	58	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		08/25/2012	MBS Paydown 0.70768594		24,744	24,744	19,341	19,777		923		923		24,744			0	71	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		09/25/2012	MBS Paydown 0.69425705		40,287	40,287	31,491	32,201		1,631		1,631		40,287			0	129	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		07/25/2012	MBS Paydown 0.2200988		2,609	2,609	2,609	2,000		(17)		(17)		2,609			0	83	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		07/25/2012	Pass-Through Loss			482	482					0					0	15	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		08/25/2012	MBS Paydown 0.21820513		5,681	5,681	5,681	3,676		(32)		(32)		5,681			0	207	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2012	MBS Paydown 0.21589969		4,030	4,030	4,030	4,476		(39)		(39)		4,030			0	165	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2012	Pass-Through Loss			2,886	2,886					0					0	118	03/25/2047	1FM
659421 AD 3	NORTH FORK BANCP 5.875 08/15/2012		08/15/2012	Maturity 100.0		1,000,000	1,000,000	1,061,090	1,005,207		(5,207)		(5,207)		1,000,000			0	58,750	08/15/2012	2FE
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11/28/2023		08/28/2012	MBS Paydown 0.0		5,939	5,939	4,989	5,781		228		228		5,939			0	31	11/28/2023	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		07/25/2012	MBS Paydown 0.22588367		8,143	8,143	6,260	6,260		52		52		8,143			0	8	07/25/2035	3FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		08/25/2012	MBS Paydown 0.22172387		24,959	24,959	19,187	19,187		2,491		2,491		24,959			0	38	07/25/2035	3FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		09/25/2012	MBS Paydown 0.21938843		14,013	14,013	10,772	10,772		190		190		14,013			0	28	07/25/2035	3FE
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		07/15/2012	MBS Paydown 0.063557268		15,791	15,791	14,528	10,528				0		15,791			0	38	11/15/2018	4AM
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		08/15/2012	MBS Paydown 0.054763644		17,587	17,587	16,180	11,725				0		17,587			0	48	11/15/2018	4AM
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		09/15/2012	MBS Paydown 0.043663163		22,201	22,201	20,425	14,801				0		22,201			0	68	11/15/2018	4AM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		07/25/2012	MBS Paydown 0.512393606		84,412	84,412	75,126	77,905		3,608		3,608		84,412			0	177	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		08/25/2012	MBS Paydown 0.491348623		63,135	63,135	56,190	58,268		2,320		2,320		63,135			0	152	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		09/25/2012	MBS Paydown 0.462612622		86,208	86,208	76,725	79,563		3,145		3,145		86,208			0	231	01/25/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		07/26/2012	MBS Paydown 0.596318781		89,118	89,118	88,561	88,599		169		169		89,118			0	2,859	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		08/26/2012	MBS Paydown 0.584027939		61,454	61,454	61,070	61,096		60		60		61,454			0	2,253	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		09/26/2012	MBS Paydown 0.56757273		82,276	82,276	81,762	81,797		175		175		82,276			0	3,394	10/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		07/26/2012	MBS Paydown 0.329134676		60,374	60,374	61,280	60,910		(413)		(413)		60,374			0	1,708	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		08/26/2012	MBS Paydown 0.313595421		77,696	77,696	78,862	78,386		(675)		(675)		77,696			0	2,501	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		09/26/2012	MBS Paydown 0.309092578		22,514	22,514	22,852	22,714		(76)		(76)		22,514			0	812	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		07/26/2012	Pass-Through Loss			28,186	12,721			256		256					0	186	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		08/26/2012	Pass-Through Loss			21,477	9,693			230		230					0	142	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2012	MBS Paydown 1.215493158		10,921	10,921	5,701	9,949		5,076		5,076		10,921			0	282	03/26/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2012	Pass-Through Loss			7,887	4,117					0		7,887		(7,887)	(7,887)	204	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		07/26/2012	MBS Paydown 0.282561243		81,905	81,905	83,543	82,875		(825)		(825)		81,905			0	2,866	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		08/26/2012	MBS Paydown 0.264657079		107,425	107,425	109,573	108,697		(1,298)		(1,298)		107,425			0	4,296	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		09/26/2012	MBS Paydown 0.24830778		98,096	98,096	100,058	99,257		(1,178)		(1,178)		98,096			0	4,413	03/26/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		07/26/2012	MBS Paydown 0.904191574		40,811	40,811	39,586	39,804		638		638		40,811			0	1,483	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		08/26/2012	MBS Paydown 0.893298105		21,787	21,787	21,133	21,250		254		254		21,787			0	886	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		09/26/2012	MBS Paydown 0.89265152		1,293	1,293	1,254	1,261		2		2		1,293			0	58	08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		07/26/2012	MBS Paydown 0.441388023		3,408	3,408	3,289	3,299		11		11		3,408			0	120	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		08/26/2012	MBS Paydown 0.429758571		23,259	23,259	22,445	22,513		82		82		23,259			0	923	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		09/26/2012	MBS Paydown 0.418886481		21,744	21,744	20,983	21,047		98		98		21,744			0	958	10/25/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		07/26/2012	MBS Paydown 0.832273669		49,036	49,036	47,197	47,101		(88)		(88)		49,036			0	1,571	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		08/26/2012	MBS Paydown 0.803596689		86,031	86,031	82,805	82,636		1,232		1,232		86,031			0	3,145	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		09/26/2012	MBS Paydown 0.783983278		58,840	58,840	56,634	56,518		122		122		58,840			0	2,417	05/26/2036	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		07/10/2012	MBS Paydown 0.734808527		29,961	29,961	12,783	12,765		842		842		29,961			0	104	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		08/10/2012	MBS Paydown 0.728634723		37,043	37,043	15,805	15,782		4,948		4,948		37,043			0	154	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		09/10/2012	MBS Paydown 0.72336921		31,593	31,593	13,480	13,460		2,028		2,028		31,593			0	154	03/10/2037	4FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		07/25/2012	MBS Paydown 0.977468535		3,474	3,474	2,501	2,526		495		495		3,474			0	102	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		08/25/2012	MBS Paydown 0.976451265		2,035	2,035	1,465	1,479		104		104		2,035			0	67	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		09/25/2012	MBS Paydown 0.974545407		3,812	3,812	2,744	2,771		584		584		3,812			0	142	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		07/25/2012	MBS Paydown 0.428968351		72,790	72,790	72,782	53,229		205		205		72,790			0	2,216	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		07/25/2012	Pass-Through Loss			2,916	2,916					0					0	89	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		08/25/2012	MBS Paydown 0.402737117		50,871	50,871	50,865	36,886		142		142		50,871			0	1,770	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		08/25/2012	Pass-Through Loss			1,592	1,592					0					0	55	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		09/25/2012	MBS Paydown 0.366973448		69,496	69,496	69,489	50,291		194		194		69,496			0	2,721	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		09/25/2012	Pass-Through Loss			2,031	2,031					0					0	80	07/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		07/25/2012	MBS Paydown 0.494201288		39	39	39	35		0		0		39			0	1	04/25/2033	4FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		08/25/2012	MBS Paydown 0.49404642		155	155	155	141		1		1		155			0	6	04/25/2033	4FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		09/25/2012	MBS Paydown 0.49356465		482	482	482	437		4		4		482			0	22	04/25/2033	4FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		07/25/2012	MBS Paydown 0.109706943		7,680	7,680	7,037	7,293		82		82		7,680			0	195	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		08/25/2012	MBS Paydown 0.106148627		35,583	35,583	32,603	33,790		419		419		35,583			0	1,032	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		09/25/2012	MBS Paydown 0.104051283		20,973	20,973	19,217	19,916		294		294		20,973			0	684	03/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		07/25/2012	MBS Paydown 0.398751149		1,315	1,315	1,208	1,617		1		1		1,315			0	46	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		07/25/2012	Pass-Through Loss			779	716					0					0	27	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		08/25/2012	MBS Paydown 0.389842364		19,310	19,310	17,741	20,630		7		7		19,310			0	772	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		08/25/2012	Pass-Through Loss			7,417	6,814					0					0	297	10/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2012	MBS Paydown 0.389075704		1,147	1,147	1,054	1,775		1		1		1,147			0	52	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2012	Pass-Through Loss			1,153	1,059					0					0	52	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		07/25/2012	MBS Paydown 0.271637489		5,299	5,299	5,295	6,234		(23)		(23)		5,299			0	170	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		07/25/2012	Pass-Through Loss			3,117	3,115					0					0	100	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		08/25/2012	MBS Paydown 0.269706455		1,445	1,445	1,444	2,861		(10)		(10)		1,445			0	53	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		08/25/2012	Pass-Through Loss			2,417	2,416					0					0	89	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2012	MBS Paydown 0.266777976		3,341	3,341	3,339	4,338		(16)		(16)		3,341			0	138	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2012	Pass-Through Loss			2,516	2,514					0					0	104	02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		07/25/2012	MBS Paydown 0.447039484		35,336	35,336	36,452	36,123		(834)		(834)		35,336			0	1,134	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		08/25/2012	MBS Paydown 0.44310783		11,795	11,795	12,167	12,058		(233)		(233)		11,795			0	432	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		09/25/2012	MBS Paydown 0.426619766		49,464	49,464	51,025	50,566		(1,197)		(1,197)		49,464			0	2,040	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		07/25/2012	MBS Paydown 0.440676871		2,251	2,251	2,303	2,287		1		1		2,251			0	76	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		08/25/2012	MBS Paydown 0.394508413		92,337	92,337	94,472	93,818		(1,744)		(1,744)		92,337			0	3,540	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		09/25/2012	MBS Paydown 0.381369029		26,279	26,279	26,886	26,700		(465)		(465)		26,279			0	1,133	03/25/2033	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		07/25/2012	MBS Paydown 0.152510585		6,098	6,098	5,541	5,287		402		402		6,098			0	170	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		08/25/2012	MBS Paydown 0.148868849		7,283	7,283	6,619	6,315		480		480		7,283			0	231	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		09/25/2012	MBS Paydown 0.147808393		2,121	2,121	1,927	1,839		140		140		2,121			0	76	10/25/2032	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		07/25/2012	MBS Paydown 0.939039065		79,698	79,698	76,962	78,157		869		869		79,698			0	2,283	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		08/25/2012	MBS Paydown 0.919187464		79,406	79,406	76,680	77,871		887		887		79,406			0	2,603	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		09/25/2012	MBS Paydown 0.884432454		139,020	139,020	134,247	136,331		1,904		1,904		139,020			0	5,124	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		08/15/2012	MBS Paydown 0.568853175		34,760	34,760	34,719	34,743		2		2		34,760			0	1,361	05/17/2021	1FE
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	963,080	988,731		2,699		2,699		991,430		29,195	29,195	47,361	10/01/2014	3FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		07/15/2012	MBS Paydown 0.682595359		21,643	21,643	21,643	21,627		(3)		(3)		21,643			0	483	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		08/15/2012	MBS Paydown 0.674438093		24,472	24,472	24,472	24,455		(5)		(5)		24,472			0	623	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		09/15/2012	MBS Paydown 0.661643322		38,384	38,384	38,384	38,357		12		12		38,384			0	1,108	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		07/15/2012	MBS Paydown 0.856166344		18,246	18,246	18,246	18,235		(2)		(2)		18,246			0	380	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		08/15/2012	MBS Paydown 0.849453604		20,138	20,138	20,138	20,126		(4)		(4)		20,138			0	478	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		09/15/2012	MBS Paydown 0.843132575		18,963	18,963	18,963	18,952		(5)		(5)		18,963			0	511	05/16/2044	1FE
80932R AG 0	SCOTLAND INTL BV 4.25 05/23/2013	R	07/06/2012	CITIGROUP		1,008,750	1,000,000	960,130	993,069		2,573		2,573		995,641		13,109	13,109	26,917	05/23/2013	2FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		07/20/2012	MBS Paydown 0.965		7,500	7,500	7,538	7,537		(3)		(3)		7,500			0	238	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		08/20/2012	MBS Paydown 0.9625		7,500	7,500	7,538	7,537		(4)		(4)		7,500			0	272	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		09/20/2012	MBS Paydown 0.96		7,500	7,500	7,538	7,537		(4)		(4)		7,500			0	306	05/20/2041	3AM
854616 AN 9	STANLEY WORKS 6.15 10/01/2013		08/31/2012	Make Whole Call 105.868		3,176,040	3,000,000	2,994,120	2,997,746		2,254		2,254		3,000,000		176,040	176,040	169,125	10/01/2013	1FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		07/25/2012	MBS Paydown 0.39750051		25,192	25,192	17,634	16,993		1,369		1,369		25,192			0	81	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		08/25/2012	MBS Paydown 0.39194239		27,791	27,791	19,453	18,746		2,450		2,450		27,791			0	102	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2012	MBS Paydown 0.39004047		9,510	9,510	6,657	6,415		281		281		9,510			0	39	08/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		07/25/2012	MBS Paydown 0.61169544		46,288	46,288	32,864	33,053		2,297		2,297		46,288			0	112	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		08/25/2012	MBS Paydown 0.60095371		42,967	42,967	30,507	30,682		1,752		1,752		42,967			0	120	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		09/25/2012	MBS Paydown 0.58491488		64,155	64,155	45,550	45,812		8,945		8,945		64,155			0	200	03/25/2036	1FM
87161C AG 0	SYNOVUS FINL 5.125 06/15/2017		08/10/2012	J. P. MORGAN SECURITIES		1,425,000	1,500,000	1,443,480	1,454,080				0		1,454,080		(29,080)	(29,080)	51,250	06/15/2017	4FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		07/20/2012	MBS Paydown 0.883333333		16,667	16,667	16,667	16,668		2		2		16,667			0	425	05/20/2026	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		08/20/2012	MBS Paydown 0.875		16,667	16,667	16,667	16,668		3		3		16,667			0	487	05/20/2026	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		09/20/2012	MBS Paydown 0.866666667		16,667	16,667	16,667	16,668		3		3		16,667			0	549	05/20/2026	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		07/20/2012	MBS Paydown 0.983333333		16,667	16,667	16,660	16,660		1		1		16,667			0	107	05/20/2027	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		08/20/2012	MBS Paydown 0.975		16,667	16,667	16,660	16,660		1		1		16,667			0	161	05/20/2027	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		09/20/2012	MBS Paydown 0.966666667		16,667	16,667	16,660	16,660		1		1		16,667			0	214	05/20/2027	1FE
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		07/25/2012	MBS Paydown 0.976610093		35,826	35,826	18,629	19,766		15,113		15,113		35,826			0	116	08/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		08/25/2012	MBS Paydown 0.960787914		31,644	31,644	16,455	17,459		13,294		13,294		31,644			0	119	08/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		09/25/2012	MBS Paydown 0.948084007		25,408	25,408	13,212	14,018		10,468		10,468		25,408			0	106	08/25/2038	1FM
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	07/15/2012	MBS Paydown 0.891666667		16,667	16,667	16,667	16,667				0		16,667			0	466	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	08/15/2012	MBS Paydown 0.883333334		16,667	16,667	16,667	16,667				0		16,667			0	531	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	09/15/2012	MBS Paydown 0.875		16,667	16,667	16,667	16,667				0		16,667			0	603	06/15/2026	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	07/15/2012	MBS Paydown 0.975		8,333	8,333	8,332	8,332		0		0		8,333			0	85	04/15/2027	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	08/15/2012	MBS Paydown 0.966666667		8,333	8,333	8,332	8,332		0		0		8,333			0	114	04/15/2027	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	09/15/2012	MBS Paydown 0.958333333		8,333	8,333	8,332	8,332		0		0		8,333			0	143	04/15/2027	1FE
88732J AG 3	TIME WARNER CABLE 5.40 07/02/12		07/02/2012	Maturity 100.0		1,000,000	1,000,000	998,150	999,789		211		211		1,000,000			0	54,000	07/02/2012	2FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		07/16/2012	MBS Paydown 0.89453946		6,428	6,428	6,428	6,427		(1)		(1)		6,428			0	250	11/16/2039	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		08/16/2012	MBS Paydown 0.8913036		6,472	6,472	6,472	6,470		(1)		(1)		6,472			0	287	11/16/2039	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		09/16/2012	MBS Paydown 0.88803153		6,544	6,544	6,544	6,543		(1)		(1)		6,544			0	327	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		07/16/2012	MBS Paydown 0.940111471		11,350	11,350	11,771	11,771		(1)		(1)		11,350			0	197	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		08/16/2012	MBS Paydown 0.937255279		11,425	11,425	11,849	11,849		(4)		(4)		11,425			0	247	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		09/16/2012	MBS Paydown 0.934385132		11,481	11,481	11,907	11,907		(7)		(7)		11,481			0	298	10/16/2040	1AM
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		07/14/2012	MBS Paydown 0.983333334		16,667	16,667	16,665	16,665		0		0		16,667			0	101	05/14/2027	1Z
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		08/14/2012	MBS Paydown 0.975		16,667	16,667	16,665	16,665		0		0		16,667			0	160	05/14/2027	1Z
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		09/14/2012	MBS Paydown 0.966666666		16,667	16,667	16,665	16,665		0		0		16,667			0	218	05/14/2027	1Z
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		07/15/2012	MBS Paydown 0.880759182		10,147	10,147	10,147	10,147				0		10,147			0	259	07/15/2041	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		08/15/2012	MBS Paydown 0.870288441		10,471	10,471	10,471	10,471				0		10,471			0	306	07/15/2041	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		09/15/2012	MBS Paydown 0.857937063		12,351	12,351	12,351	12,351		(0)		(0)		12,351			0	405	07/15/2041	1FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		08/23/2012	Sinking Fund Redemption 100.0.		21,676	21,676	20,867	21,279		67		67		21,676			0	1,452	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.		86,663	86,663	86,663	85,911		41		41		86,663			0	4,683	07/02/2025	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		07/02/2012	Sinking Fund Redemption 100.0.		21,153	21,153	20,412	20,472		41		41		21,153			0	1,404	07/02/2022	3AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		07/15/2012	Sinking Fund Redemption 100.0.		13,762	13,762	13,767	13,772		0		0		13,762			0	313	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		08/15/2012	Sinking Fund Redemption 100.0.		14,527	14,527	14,532	14,538		(0)		(0)		14,527			0	381	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		09/15/2012	Sinking Fund Redemption 100.0.		12,918	12,918	12,922	12,927		(0)		(0)		12,918			0	383	11/15/2015	1FE
93114K AG 8	WAL-MART STORES 8.8 12/30/14		07/01/2012	Paydown 100.0		296,076	296,076	354,255	307,152		(3,361)		(3,361)		296,076			0	26,055	12/30/2014	1FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		07/25/2012	MBS Paydown 0.218049936		2,342	2,342	1,850	2,499		12		12		2,342			0	12	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		07/25/2012	Pass-Through Loss			3,185	2,516					0					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		1,216	1,216	961	2,321		11		11		1,216			0	7	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		08/25/2012	Pass-Through Loss			3,915	3,093					0					0	22	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2012	MBS Paydown 0.213888103		1,224	1,224	967	1,443		7		7		1,224			0	8	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2012	Pass-Through Loss			1,968	1,554					0					0	13	07/25/2036	1FM
94707V AA 8	WEATHERFORD INTL 5.125 09/15/2020		08/17/2012	Consent Fee		5,000		5,000					0		5,000			0		09/15/2020	2FE
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		07/25/2012	MBS Paydown 0.28626523		5,745	5,745	5,092	5,077		13		13		5,745			0	135	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		08/25/2012	MBS Paydown 0.27736232		26,709	26,709	23,671	23,605		1,668		1,668		26,709			0	695	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		09/25/2012	MBS Paydown 0.27018896		21,520	21,520	19,072	19,020		1,074		1,074		21,520			0	613	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		07/25/2012	MBS Paydown 0.29672558		16,904	16,904	13,576	13,220		(1,952)		(1,952)		16,904			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		08/25/2012	MBS Paydown 0.27876623		89,797	89,797	72,118	70,226		2,203		2,203		89,797			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		09/25/2012	MBS Paydown 0.27473368		20,163	20,163	16,193	15,768		770		770		20,163			0		12/28/2037	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		07/25/2012	MBS Paydown 0.05848681		13,203	13,203	12,245	12,352		474		474		13,203			0	443	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		08/25/2012	MBS Paydown 0.05789176		2,882	2,882	2,673	2,697		27		27		2,882			0	110	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		09/25/2012	MBS Paydown 0.05408304		18,449	18,449	17,112	17,260		949		949		18,449			0	796	09/25/2033	1FM
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		07/15/2012	Paydown 100.0		1,722	1,722	1,722	1,722				0		1,722			0	67	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		08/15/2012	Paydown 100.0		1,732	1,732	1,732	1,732				0		1,732			0	77	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		09/15/2012	Paydown 100.0		1,742	1,742	1,742	1,742				0		1,742			0	87	09/15/2031	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		07/15/2012	Paydown 100.0		2,004	2,004	2,004	2,004				0		2,004			0	78	10/15/2032	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		08/15/2012	Paydown 100.0		2,016	2,016	2,016	2,016				0		2,016			0	89	10/15/2032	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		09/15/2012	Paydown 100.0		2,027	2,027	2,027	2,027				0		2,027			0	101	10/15/2032	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		07/15/2012	Paydown 100.0		1,640	1,640	1,640	1,640				0		1,640			0	64	06/15/2033	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		08/15/2012	Paydown 100.0		1,649	1,649	1,649	1,649				0		1,649			0	73	06/15/2033	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		09/15/2012	Paydown 100.0		1,658	1,658	1,658	1,658				0		1,658			0	83	06/15/2033	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		07/15/2012	Paydown 100.0		2,008	2,008	2,008	2,008				0		2,008			0	78	05/15/2034	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		08/15/2012	Paydown 100.0		2,019	2,019	2,019	2,019				0		2,019			0	90	05/15/2034	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		09/15/2012	Paydown 100.0		2,030	2,030	2,030	2,030				0		2,030			0	101	05/15/2034	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		07/15/2012	Paydown 100.0		1,340	1,340	1,340	1,340				0		1,340			0	52	10/15/2033	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		08/15/2012	Paydown 100.0		1,347	1,347	1,347	1,347				0		1,347			0	60	10/15/2033	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		09/15/2012	Paydown 100.0		1,355	1,355	1,355	1,355				0		1,355			0	68	10/15/2033	1
3899999.	Total - Bonds - Industrial & Miscellaneous					58,686,418	57,801,571	56,021,069	56,889,175	0	960,559	0	960,559	0	57,302,244	0	1,384,173	1,384,173	2,316,191	XXX	XXX

Statement as of September 30, 2012 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8399997.	Total - Bonds - Part 4					60,847,497	59,962,650	58,196,797	59,054,652	0	957,699	0	957,699	0	59,463,323	0	1,384,173	1,384,173	2,413,798	XXX	XXX
8399999.	Total - Bonds					60,847,497	59,962,650	58,196,797	59,054,652	0	957,699	0	957,699	0	59,463,323	0	1,384,173	1,384,173	2,413,798	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
02916P 10 3	AMERICAN RAILCAR INDUSTRIES, INC.		09/12/2012	INTERSTATE	15,762.000	485,062	XXX	334,649	(33,122)	(211,211)			(211,211)		165,974		319,088	319,088		XXX	L
02916P 10 3	AMERICAN RAILCAR INDUSTRIES, INC.		09/14/2012	INTERSTATE	13,788.000	428,116	XXX	292,739	(28,974)	(184,759)			(184,759)		145,188		282,928	282,928		XXX	L
92769L 10 1	VIRGIN MEDIA INC.		08/10/2012	BERNSTEIN	10,000.000	269,336	XXX	249,900	(56,900)	(134,800)			(134,800)		79,000		190,336	190,336	800	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		08/13/2012	INTERSTATE	12,500.000	337,175	XXX	312,375	(71,125)	(168,500)			(168,500)		98,750		238,425	238,425	1,000	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		08/14/2012	BERNSTEIN	35,000.000	954,471	XXX	874,650	(199,150)	(471,800)			(471,800)		276,500		677,971	677,971	2,800	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		08/20/2012	BERNSTEIN	10,000.000	273,610	XXX	249,900	(56,900)	(134,800)			(134,800)		79,000		194,610	194,610	800	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		08/21/2012	BERNSTEIN	10,000.000	277,382	XXX	249,900	(56,900)	(134,800)			(134,800)		79,000		198,382	198,382	800	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		08/22/2012	BERNSTEIN	5,000.000	136,556	XXX	124,950	(28,450)	(67,400)			(67,400)		39,500		97,056	97,056	400	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		08/23/2012	BERNSTEIN	2,000.000	54,390	XXX	49,980	(11,380)	(26,960)			(26,960)		15,800		38,590	38,590	160	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		08/30/2012	BERNSTEIN	2,000.000	54,314	XXX	49,980	(11,380)	(26,960)			(26,960)		15,800		38,514	38,514	160	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		08/31/2012	BERNSTEIN	4,000.000	110,318	XXX	99,960	(22,760)	(53,920)			(53,920)		31,600		78,718	78,718	320	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		09/04/2012	INTERSTATE	7,995.000	220,048	XXX	59,426	(13,531)	(107,840)			(107,840)		63,200		156,848	156,848	190	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		09/05/2012	DEUTSCHE MORGAN GRENFELL	20,000.000	553,552	XXX	499,800	(113,800)	(269,600)			(269,600)		158,000		395,552	395,552	1,730	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		09/06/2012	INTERSTATE	15,000.000	430,090	XXX	374,850	(85,350)	(202,200)			(202,200)		118,500		311,590	311,590	962	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		09/07/2012	DEUTSCHE MORGAN GRENFELL	10,000.000	290,951	XXX	249,900	(56,900)	(134,800)			(134,800)		79,000		211,951	211,951	989	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		09/12/2012	ISI GROUP INC.	6,000.000	178,137	XXX	149,940	(34,140)	(80,880)			(80,880)		47,400		130,737	130,737	720	XXX	L
92769L 10 1	VIRGIN MEDIA INC.		09/13/2012	INTERSTATE	10,000.000	299,943	XXX	249,900	(29,223)	(134,800)			(134,800)		79,000		220,943	220,943	1,200	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					5,353,451	XXX	4,472,799	(909,985)	(2,546,030)	0	0	(2,546,030)	0	1,571,211	0	3,782,239	3,782,239	13,030	XXX	XXX
9799997	Total - Common Stocks - Part 4					5,353,451	XXX	4,472,799	(909,985)	(2,546,030)	0	0	(2,546,030)	0	1,571,211	0	3,782,239	3,782,239	13,030	XXX	XXX
9799999.	Total - Common Stocks					5,353,451	XXX	4,472,799	(909,985)	(2,546,030)	0	0	(2,546,030)	0	1,571,211	0	3,782,239	3,782,239	13,030	XXX	XXX
9899999.	Total - Preferred and Common Stocks					5,353,451	XXX	4,472,799	(909,985)	(2,546,030)	0	0	(2,546,030)	0	1,571,211	0	3,782,239	3,782,239	13,030	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					66,200,948	XXX	62,669,596	58,144,667	(2,546,030)	957,699	0	(1,588,331)	0	61,034,535	0	5,166,412	5,166,412	2,426,829	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	10/07/2011	10/06/2012		4,178,723	1,164.9700	88,204			173,411	*#	173,411	126,454		(66,153)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/07/2011	10/06/2012		6,145,541	1,164.9700	184,002			368,719	*#	368,719	271,080		(138,001)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2011	10/06/2012		988,526	1,164.9700	25,354			52,884	*#	52,884	35,638		(19,016)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	10/24/2011	10/20/2012		5,413,168	1,215.3900	128,226			223,882	*#	223,882	188,333		(96,170)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/24/2011	10/20/2012		5,725,422	1,215.3900	189,514			339,219	*#	339,219	287,626		(142,136)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/24/2011	10/20/2012		820,444	1,215.3900	25,361			44,709	*#	44,709	40,191		(19,021)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/08/2011	11/06/2012		6,830,688	1,253.2300	163,514			286,724	*#	286,724	254,892		(122,636)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/08/2011	11/06/2012		3,178,873	1,253.2300	102,705			184,819	*#	184,819	164,561		(77,028)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	11/08/2011	11/06/2012		1,008,702	1,253.2300	29,684			55,971	*#	55,971	53,894		(22,263)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		4,677,340	1,215.6500	90,727			180,788	*#	180,788	139,903		(68,045)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		6,629,976	1,215.6500	176,705			362,520	*#	362,520	281,997		(132,529)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012		986,717	1,215.6500	22,394			50,801	*#	50,801	39,912		(16,796)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	12/07/2011	12/06/2012		2,357,433	1,258.4700	48,948			86,525	*#	86,525	75,502		(36,711)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	12/07/2011	12/06/2012		8,788,627	1,258.4700	235,905			424,515	*#	424,515	370,044		(176,929)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/07/2011	12/06/2012		1,151,042	1,258.4700	28,317			57,514	*#	57,514	53,348		(21,238)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/21/2011	12/20/2012		3,456,573	1,241.3000	69,226			126,991	*#	126,991	105,195		(51,920)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/21/2011	12/20/2012		9,683,943	1,241.3000	258,072			481,952	*#	481,952	399,720		(193,554)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/21/2011	12/20/2012		1,220,501	1,241.3000	28,111			62,806	*#	62,806	53,328		(21,083)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	01/09/2012	01/06/2013		2,157,396	1,277.8100		44,589		73,965	*#	73,965	59,102		(29,726)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	01/09/2012	01/06/2013		8,730,531	1,277.8100		247,402		418,945	*#	418,945	336,478		(164,935)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/09/2012	01/06/2013		973,039	1,277.8100		22,532		47,552	*#	47,552	40,042		(15,022)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	01/25/2012	01/20/2013		2,515,683	1,315.3800		50,643		80,021	*#	80,021	63,140		(33,762)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	01/25/2012	01/20/2013		6,502,400	1,315.3800		181,026		289,685	*#	289,685	229,343		(120,684)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/25/2012	01/20/2013		1,107,461	1,315.3800		24,736		51,517	*#	51,517	43,272		(16,491)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/08/2012	02/06/2013		2,919,248	1,344.3300		61,128		87,200	*#	87,200	61,730		(35,658)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/08/2012	02/06/2013		9,240,958	1,344.3300		267,056		384,765	*#	384,765	273,491		(155,782)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	02/08/2012	02/06/2013		999,135	1,344.3300		23,538		36,074	*#	36,074	26,266		(13,730)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/21/2012	02/20/2013		3,991,183	1,361.2300		84,120		114,576	*#	114,576	79,526		(49,070)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/21/2012	02/20/2013		6,003,572	1,361.2300		175,490		239,664	*#	239,664	166,543		(102,369)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	02/21/2012	02/20/2013		940,339	1,361.2300		22,492		28,430	*#	28,430	19,059		(13,121)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	03/07/2012	03/06/2013		3,480,751	1,343.3600		75,271		97,727	*#	97,727	60,091		(37,635)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	03/07/2012	03/06/2013		6,222,373	1,343.3600		195,190		255,203	*#	255,203	157,608		(97,595)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	03/07/2012	03/06/2013		989,690	1,343.3600		25,587		36,820	*#	36,820	24,024		(12,791)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	03/21/2012	03/20/2013		4,450,092	1,405.5200		91,692		100,805	*#	100,805	54,959		(45,846)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	03/21/2012	03/20/2013		6,378,568	1,405.5200		189,970		206,047	*#	206,047	111,062		(94,985)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/21/2012	03/20/2013		876,279	1,405.5200		20,081		12,077	*#	12,077	2,037		(10,041)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	04/09/2012	04/06/2013		8,125,244	1,398.0800		162,437		194,809	*#	194,809	100,054		(67,682)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/09/2012	04/06/2013		3,468,607	1,398.0800		101,298		121,331	*#	121,331	62,241		(42,208)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	04/09/2012	04/06/2013		1,380,948	1,398.0800		28,131		25,329	*#	25,329	8,919		(11,721)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	04/23/2012	04/20/2013		8,251,301	1,378.5300		169,033		212,688	*#	212,688	114,085		(70,430)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	04/23/2012	04/20/2013		4,606,071	1,378.5300		137,628		174,146	*#	174,146	93,863		(57,345)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	04/23/2012	04/20/2013		1,194,478	1,378.5300		25,821		31,128	*#	31,128	16,066		(10,759)			1	A

Statement as of September 30, 2012 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	05/08/2012	05/06/2013		8,342,881	1,369.1000		175,316		233,357	*#	233,357	116,480		(58,439)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/08/2012	05/06/2013		3,344,185	1,369.1000		101,002		136,136	*#	136,136	68,801		(33,667)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	05/08/2012	05/06/2013		951,910	1,369.1000		20,094		28,928	*#	28,928	15,532		(6,698)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	05/22/2012	05/20/2013		8,009,553	1,295.2200		188,177		250,038	*#	250,038	124,587		(62,726)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	05/22/2012	05/20/2013		3,389,884	1,295.2200		121,256		164,419	*#	164,419	83,582		(40,419)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	05/22/2012	05/20/2013		993,067	1,295.2200		28,974		45,980	*#	45,980	26,664		(9,658)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	06/07/2012	06/06/2013		7,911,207	1,315.1300		174,571		226,720	*#	226,720	95,792		(43,643)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/07/2012	06/06/2013		4,361,264	1,315.1300		146,312		194,202	*#	194,202	84,468		(36,578)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/07/2012	06/06/2013		1,284,645	1,315.1300		33,739		53,376	*#	53,376	28,072		(8,435)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	06/21/2012	06/20/2013		4,836,504	1,355.6900		138,778		183,420	*#	183,420	79,337		(34,695)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	06/21/2012	06/20/2013		765,376	1,355.6900		16,248		26,514	*#	26,514	14,328		(4,062)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2012	06/20/2013		7,720,041	1,355.6900		155,404		202,648	*#	202,648	86,095		(38,851)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/09/2012	07/06/2013		6,434,005	1,354.6800		131,845		166,987	*#	166,987	57,116		(21,974)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	07/09/2012	07/06/2013		3,440,480	1,354.6800		100,953		129,699	*#	129,699	45,572		(16,826)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	07/09/2012	07/06/2013		1,432,722	1,354.6800		31,580		47,810	*#	47,810	21,493		(5,263)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/23/2012	07/20/2013		8,593,841	1,362.6600		167,820		218,742	*#	218,742	78,892		(27,970)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	07/23/2012	07/20/2013		4,016,801	1,362.6600		112,988		149,316	*#	149,316	55,159		(18,831)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	07/23/2012	07/20/2013		1,511,089	1,362.6600		31,238		49,788	*#	49,788	23,756		(5,206)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	08/07/2012	08/06/2013		9,832,263	1,394.2300		222,635		251,267	*#	251,267	47,185		(18,553)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	08/07/2012	08/06/2013		2,514,137	1,394.2300		75,610		85,690	*#	85,690	16,381		(6,301)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/07/2012	08/06/2013		1,228,658	1,394.2300		30,086		35,631	*#	35,631	8,052		(2,507)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/22/2012	08/20/2013		7,803,968	1,418.1300		169,327		182,786	*#	182,786	27,570		(14,111)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	08/22/2012	08/20/2013		2,366,281	1,418.1300		65,426		70,292	*#	70,292	10,318		(5,452)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/22/2012	08/20/2013		929,170	1,418.1300		20,757		23,291	*#	23,291	4,264		(1,730)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/07/2012	09/06/2013		2,093,877	1,432.1200		42,006		41,785	*#	41,785	(221)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	09/07/2012	09/06/2013		6,714,896	1,432.1200		163,826		163,111	*#	163,111	(715)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/07/2012	09/06/2013		973,526	1,432.1200		21,209		20,777	*#	20,777	(432)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/21/2012	09/20/2013		5,411,032	1,460.2600		106,830		98,716	*#	98,716	(8,114)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2012	09/20/2013		7,460,085	1,460.2600		186,520		172,720	*#	172,720	(13,800)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	09/21/2012	09/20/2013		1,350,407	1,460.2600		27,577		24,239	*#	24,239	(3,338)					1	A
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										1,894,969	5,434,995	0	10,563,637	XXX	10,563,637	6,337,495	0	(3,253,212)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										1,894,969	5,434,995	0	10,563,637	XXX	10,563,637	6,337,495	0	(3,253,212)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										1,894,969	5,434,995	0	10,563,637	XXX	10,563,637	6,337,495	0	(3,253,212)	0	0	XXX	XXX
0429999. Total-Purchased Options										1,894,969	5,434,995	0	10,563,637	XXX	10,563,637	6,337,495	0	(3,253,212)	0	0	XXX	XXX
1409999. Total-Hedging Other										1,894,969	5,434,995	0	10,563,637	XXX	10,563,637	6,337,495	0	(3,253,212)	0	0	XXX	XXX
1449999. TOTAL										1,894,969	5,434,995	0	10,563,637	XXX	10,563,637	6,337,495	0	(3,253,212)	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.

Sch. DB-Pt B-Sn 1
NONE

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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		1,126,488		1,126,488	1,126,488		1,126,488		0
BARCLAYS	Y	N		3,363,964		3,363,964	3,363,964		3,363,964		0
BNP PARIBAS NEW YORK	Y	N		1,699,072		1,699,072	1,699,072		1,699,072		0
CREDIT SUISSE	Y	N		2,613,699		2,613,699	2,613,699		2,613,699		0
J.P. MORGAN CHASE	Y	N		64,962		64,962	64,962		64,962		0
MORGAN STANLEY	Y	N		1,042,714		1,042,714	1,042,714		1,042,714		0
WELLS FARGO	Y	N		652,738		652,738	652,738		652,738		0
0299999. Total NAIC 1 Designation			0	10,563,637	0	10,563,637	10,563,637	0	10,563,637	0	0
0899999. Totals			0	10,563,637	0	10,563,637	10,563,637	0	10,563,637	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of	Amount of	6	7	8	
			of	Interest Received During	Interest Accrued at Current				
Depository		Code	Interest	Current Quarter	Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					62,942	(5,047,422)	(3,507,342)	XXX
The Bank of New York Mellon	New York, NY		0.010	2	1	1,898	125,917	63,138	XXX
The Neighborhood National Bank	National City, CA		0.550	185	45	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	187	46	164,840	(4,821,505)	(3,344,204)	XXX
0399999. Total Cash on Deposit		XXX	XXX	187	46	164,840	(4,821,505)	(3,344,204)	XXX
0599999. Total Cash		XXX	XXX	187	46	164,840	(4,821,505)	(3,344,204)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE