



ANNUAL STATEMENT

For the Year Ended December 31, 2012
of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 63312	Employer's ID Number..... 13-1935920
Organized under the Laws of Ohio Incorporated/Organized..... December 29, 1961	State of Domicile or Port of Entry Ohio Commenced Business..... August 13, 1963	Country of Domicile US
Statutory Home Office	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	301 East Fourth Street..... Cincinnati OH US..... 45202 (Street and Number) (City or Town, State, Country and Zip Code)	513-357-3300- (Area Code) (Telephone Number)
Mail Address	Post Office Box 5420..... Cincinnati OH US 45202 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	513-357-3300- (Area Code) (Telephone Number)
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Brian Patrick Sponaugle (Name) bsponaugle@gafri.com (E-Mail Address)	513-412-2931- (Area Code) (Telephone Number) (Extension) 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	4. Richard Lee Sutton	Appointed Actuary

OTHER

John Paul Gruber	Senior Vice President	Adrienne Susan Kessling	Senior Vice President
Terry Jon Simpson #	Vice President	Brian Patrick Sponaugle	Vice President

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of February 2013	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

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	3,795,056	0.0	3,795,056		3,795,056	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	4,762,700	0.0	4,762,700		4,762,700	0.0
1.22 Issued by U.S. government sponsored agencies.....	9,333,275	0.1	9,333,275		9,333,275	0.1
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	25,720,522	0.2	25,720,522		25,720,522	0.2
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	189,088,184	1.2	189,088,184		189,088,184	1.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	273,779,826	1.7	273,779,826		273,779,826	1.7
1.43 Revenue and assessment obligations.....	1,067,556,045	6.6	1,067,556,045		1,067,556,045	6.6
1.44 Industrial development and similar obligations.....	45,767,189	0.3	45,767,189		45,767,189	0.3
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	635,487	0.0	635,487		635,487	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	15,988,637	0.1	15,988,637		15,988,637	0.1
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	50,255,480	0.3	50,255,480		50,255,480	0.3
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0			0	0.0
1.523 All other.....	4,686,412,738	29.1	4,686,412,738		4,686,412,738	29.1
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	6,158,312,398	38.3	6,158,312,398		6,158,312,398	38.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	1,877,258,427	11.7	1,877,258,427		1,877,258,427	11.7
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	2,445,573	0.0	2,445,573		2,445,573	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	5,010,948	0.0	5,010,948		5,010,948	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	123,216,617	0.8	123,216,617		123,216,617	0.8
3.4 Other equity securities:						
3.41 Affiliated.....	190,305,018	1.2	190,304,018		190,304,018	1.2
3.42 Unaffiliated.....	97,204,307	0.6	97,204,307		97,204,307	0.6
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....	1,957,859	0.0	1,957,859		1,957,859	0.0
4.4 Multifamily residential properties.....	471,180,075	2.9	471,180,075		471,180,075	2.9
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	83,097,329	0.5	83,097,329		83,097,329	0.5
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	139,558,788	0.9	139,558,788		139,558,788	0.9
7. Derivatives.....	123,991,971	0.8	123,991,971		123,991,971	0.8
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	362,732,331	2.3	362,732,331		362,732,331	2.3
11. Other invested assets.....	87,196,085	0.5	87,196,085		87,196,085	0.5
12. Total invested assets.....	16,096,562,865	100.0	16,096,561,865	0	16,096,561,865	100.0

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		84,418,419
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	2,669,862	2,669,862
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	3,990,952	
8.2	Totals, Part 3, Column 9.....		3,990,952
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		83,097,329
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		83,097,329

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		291,111,463
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	204,231,500	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		204,231,500
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		151,967
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		(171,764)
7.	Deduct amounts received on disposals, Part 3, Column 15.....		22,185,233
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:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		473,137,934
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		473,137,934
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		473,137,934

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		55,164,040
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	67,987,086	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	27,758,175	95,745,261
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	13,491,692	
5.2	Totals, Part 3, Column 9.....		13,491,692
6.	Total gain (loss) on disposals, Part 3, Column 19.....		109,371
7.	Deduct amounts received on disposals, Part 3, Column 16.....		77,314,279
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		87,196,085
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		87,196,085

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		12,771,876,482
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,754,760,727
3.	Accrual of discount.....		92,184,351
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(1,379,497)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	43,906,544	
4.4	Part 4, Column 11.....	(10,613,303)	31,913,744
5.	Total gain (loss) on disposals, Part 4, Column 19.....		68,535,985
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,853,455,879
7.	Deduct amortization of premium.....		29,085,164
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	6,480,623	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	3,401,197	
9.4	Part 4, Column 13.....		9,881,820
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		14,826,848,427
11.	Deduct total nonadmitted amounts.....		1,000
12.	Statement value at end of current period (Line 10 minus Line 11).....		14,826,847,427

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	19,157,113	20,702,839	24,110,621	18,604,090
	2. Canada.....	12,742,566	16,131,209	13,670,879	11,000,000
	3. Other Countries.....	12,977,956	13,171,198	12,653,810	13,000,000
	4. Totals.....	44,877,635	50,005,246	50,435,310	42,604,090
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	189,088,184	203,111,693	189,285,249	174,610,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	273,882,840	301,645,529	273,270,156	267,663,093
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,178,833,737	1,278,227,357	1,203,831,146	1,134,746,708
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	10,831,416,470	11,981,532,556	10,956,505,219	11,505,731,409
	9. Canada.....	170,950,082	193,418,217	172,067,358	171,510,000
	10. Other Countries.....	1,719,617,017	1,830,906,583	1,723,039,697	1,740,750,051
	11. Totals.....	12,721,983,569	14,005,857,356	12,851,612,273	13,417,991,461
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	14,408,665,965	15,838,847,181	14,568,434,134	15,037,615,353
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	5,010,948	5,437,146	6,215,146	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	5,010,948	5,437,146	6,215,146	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	5,010,948	5,437,146	6,215,146	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	161,980,951	161,980,951	153,772,232	
	21. Canada.....	415,450	415,450	514,017	
	22. Other Countries.....	60,470,096	60,470,096	63,168,409	
	23. Totals.....	222,866,497	222,866,496	217,454,658	
Parent, Subsidiaries and Affiliates	24. Totals.....	190,305,018	190,305,018	226,588,138	
	25. Total Common Stocks.....	413,171,515	413,171,514	444,042,796	
	26. Total Stocks.....	418,182,463	418,608,660	450,257,942	
	27. Total Bonds and Stocks....	14,826,848,428	16,257,455,841	15,018,692,076	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

501S

Quality Rating per the NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1.	U.S. Governments											
1.1	Class 1.....	261,066,603	5,444,177	6,321,694	2,342,119	2,338,085	277,512,679	1.9	235,610,855	1.9	277,512,679	
1.2	Class 2.....						0	0.0		0.0		
1.3	Class 3.....						0	0.0		0.0		
1.4	Class 4.....						0	0.0		0.0		
1.5	Class 5.....						0	0.0		0.0		
1.6	Class 6.....						0	0.0		0.0		
1.7	Totals.....	261,066,603	5,444,177	6,321,694	2,342,119	2,338,085	277,512,679	1.9	235,610,855	1.9	277,512,679	0
2.	All Other Governments											
2.1	Class 1.....	13,995,337			11,725,185		25,720,522	0.2	12,883,469	0.1	12,742,566	12,977,956
2.2	Class 2.....						0	0.0		0.0		
2.3	Class 3.....						0	0.0		0.0		
2.4	Class 4.....						0	0.0		0.0		
2.5	Class 5.....						0	0.0		0.0		
2.6	Class 6.....						0	0.0		0.0		
2.7	Totals.....	13,995,337	0	0	11,725,185	0	25,720,522	0.2	12,883,469	0.1	12,742,566	12,977,956
3.	U.S. States, Territories and Possessions, etc., Guaranteed											
3.1	Class 1.....		2,005,196	83,519,433	76,812,107	26,751,446	189,088,184	1.3	97,858,824	0.8	189,088,184	
3.2	Class 2.....						0	0.0		0.0		
3.3	Class 3.....						0	0.0		0.0		
3.4	Class 4.....						0	0.0		0.0		
3.5	Class 5.....						0	0.0		0.0		
3.6	Class 6.....						0	0.0		0.0		
3.7	Totals.....	0	2,005,196	83,519,433	76,812,107	26,751,446	189,088,184	1.3	97,858,824	0.8	189,088,184	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Class 1.....		4,928,774	86,074,964	156,002,957	24,501,200	271,507,895	1.8	165,844,726	1.3	271,404,881	103,014
4.2	Class 2.....			2,374,945			2,374,945	0.0		0.0	2,374,945	
4.3	Class 3.....						0	0.0		0.0		
4.4	Class 4.....						0	0.0		0.0		
4.5	Class 5.....						0	0.0		0.0		
4.6	Class 6.....						0	0.0		0.0		
4.7	Totals.....	0	4,928,774	88,449,909	156,002,957	24,501,200	273,882,840	1.9	165,844,726	1.3	273,779,826	103,014
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Class 1.....	5,966,787	68,816,219	423,863,844	525,106,241	121,900,801	1,145,653,890	7.8	763,423,130	6.0	1,143,529,828	2,124,062
5.2	Class 2.....	1,543,256	6,302,438	13,416,642			21,262,336	0.1	24,064,922	0.2	21,262,336	
5.3	Class 3.....						0	0.0		0.0		
5.4	Class 4.....	1,333,676	7,851,844	1,801,993			10,987,514	0.1	12,127,237	0.1	10,987,514	
5.5	Class 5.....	929,997					929,997	0.0	1,815,000	0.0		929,997
5.6	Class 6.....						0	0.0		0.0		
5.7	Totals.....	9,773,716	82,970,500	439,082,478	525,106,241	121,900,801	1,178,833,737	8.0	801,430,289	6.3	1,175,779,678	3,054,059

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

901S

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	890,454,820	4,254,464,125	3,141,398,013	528,304,681	208,095,353	9,022,716,993	61.2	7,808,259,122	61.8	3,990,681,771	5,032,035,222
6.2 Class 2.....	132,995,925	1,200,441,469	1,660,336,380	143,028,956	54,044,987	3,190,847,718	21.6	2,871,690,630	22.7	2,471,101,136	719,746,582
6.3 Class 3.....	55,133,645	210,467,673	134,348,570	13,522,138	6,963,817	420,435,845	2.9	426,860,559	3.4	209,691,654	210,744,191
6.4 Class 4.....	20,642,555	49,878,056	42,677,684	5,800,761	3,983,234	122,982,292	0.8	147,607,598	1.2	57,178,867	65,803,425
6.5 Class 5.....	3,167,087	14,566,720	4,304,075	144,058	95,906	22,277,847	0.2	18,319,808	0.1	7,232,149	15,045,699
6.6 Class 6.....	1,758,986	3,929,423	448,925	193,033	349,523	6,679,892	0.0	16,789,442	0.1	3,058,240	3,621,652
6.7 Totals.....	1,104,153,021	5,733,747,468	4,983,513,649	690,993,629	273,532,820	12,785,940,587	86.7	11,289,527,159	89.3	6,738,943,816	6,046,996,771
7. Hybrid Securities											
7.1 Class 1.....					536,807	536,807	0.0	3,950,854	0.0	536,807	
7.2 Class 2.....				192,975	6,000,000	6,192,975	0.0	23,366,850	0.2	4,192,975	2,000,000
7.3 Class 3.....						0	0.0	6,085,001	0.0		
7.4 Class 4.....					3,303,200	3,303,200	0.0	3,303,200	0.0	3,303,200	
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	192,975	9,840,007	10,032,982	0.1	36,705,905	0.3	8,032,982	2,000,000
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

SI07

	Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	Class 1.....	(d).....1,171,483,547	4,335,658,491	3,741,177,949	1,300,293,291	384,123,692	10,932,736,971	74.2	XXX.....	XXX.....	5,885,496,717	5,047,240,254
9.2	Class 2.....	(d).....134,539,181	1,206,743,907	1,676,127,967	143,221,931	60,044,987	3,220,677,973	21.8	XXX.....	XXX.....	2,498,931,391	721,746,582
9.3	Class 3.....	(d).....55,133,645	210,467,673	134,348,570	13,522,138	6,963,817	420,435,845	2.9	XXX.....	XXX.....	209,691,654	210,744,191
9.4	Class 4.....	(d).....21,976,232	57,729,901	44,479,677	5,800,761	7,286,434	137,273,006	0.9	XXX.....	XXX.....	71,469,581	65,803,425
9.5	Class 5.....	(d).....4,097,085	14,566,720	4,304,075	144,058	95,906	(c).....23,207,844	0.2	XXX.....	XXX.....	7,232,149	15,975,695
9.6	Class 6.....	(d).....1,758,986	3,929,423	448,925	193,033	349,523	(c).....6,679,892	0.0	XXX.....	XXX.....	3,058,240	3,621,652
9.7	Totals.....	1,388,988,677	5,829,096,116	5,600,887,165	1,463,175,214	458,864,359	(b).....14,741,011,531	100.0	XXX.....	XXX.....	8,675,879,732	6,065,131,799
9.8	Line 9.7 as a % of Col. 6.....	9.4	39.5	38.0	9.9	3.1	100.0	XXX.....	XXX.....	XXX.....	58.9	41.1
10.	Total Bonds Prior Year											
10.1	Class 1.....	320,871,522	2,132,427,764	4,789,508,848	1,103,272,356	741,750,490	XXX.....	XXX.....	9,087,830,980	71.9	8,979,407,381	108,423,599
10.2	Class 2.....	101,304,098	1,028,770,048	1,550,482,017	146,023,969	92,542,270	XXX.....	XXX.....	2,919,122,402	23.1	2,862,098,776	57,023,626
10.3	Class 3.....	22,971,013	190,542,055	169,378,691	21,758,122	28,295,679	XXX.....	XXX.....	432,945,560	3.4	432,945,560	.....
10.4	Class 4.....	20,704,858	48,900,364	57,891,186	30,188,550	5,353,077	XXX.....	XXX.....	163,038,035	1.3	153,839,879	9,198,156
10.5	Class 5.....	2,137,500	9,027,231	1,633,531	1,831,937	5,504,609	XXX.....	XXX.....	(c).....20,134,808	0.2	20,134,808	.....
10.6	Class 6.....	718,236	10,426,629	1,750,000	722,855	3,171,722	XXX.....	XXX.....	(c).....16,789,442	0.1	16,455,854	333,588
10.7	Totals.....	468,707,227	3,420,094,091	6,570,644,273	1,303,797,789	876,617,847	XXX.....	XXX.....	(b).....12,639,861,227	100.0	12,464,882,258	174,978,969
10.8	Line 10.7 as a % of Col. 8.....	3.7	27.1	52.0	10.3	6.9	XXX.....	XXX.....	100.0	XXX.....	98.6	1.4
11.	Total Publicly Traded Bonds											
11.1	Class 1.....	687,886,137	1,730,606,759	2,198,191,855	993,089,903	275,722,061	5,885,496,717	39.9	8,979,407,381	71.0	5,885,496,717	XXX.....
11.2	Class 2.....	96,280,845	925,103,207	1,351,780,488	72,561,547	53,205,304	2,498,931,391	17.0	2,862,098,776	22.6	2,498,931,391	XXX.....
11.3	Class 3.....	38,085,803	109,279,096	56,406,768	3,641,993	2,277,992	209,691,654	1.4	432,945,560	3.4	209,691,654	XXX.....
11.4	Class 4.....	12,957,499	35,096,984	19,411,395	401,719	3,601,983	71,469,581	0.5	153,839,879	1.2	71,469,581	XXX.....
11.5	Class 5.....	2,584,166	3,448,957	1,199,025	.....	.....	.....7,232,149	0.0	20,134,808	0.2	7,232,149	XXX.....
11.6	Class 6.....	938,556	1,795,987	148,879	114,642	60,174	3,058,240	0.0	16,455,854	0.1	3,058,240	XXX.....
11.7	Totals.....	838,733,007	2,805,330,992	3,627,138,412	1,069,809,806	334,867,516	8,675,879,732	58.9	12,464,882,258	98.6	8,675,879,732	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	9.7	32.3	41.8	12.3	3.9	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	5.7	19.0	24.6	7.3	2.3	58.9	XXX.....	XXX.....	XXX.....	58.9	XXX.....
12.	Total Privately Placed Bonds											
12.1	Class 1.....	483,597,410	2,605,051,732	1,542,986,094	307,203,386	108,401,632	5,047,240,254	34.2	108,423,599	0.9	XXX.....	5,047,240,254
12.2	Class 2.....	38,258,337	281,640,700	324,347,479	70,660,385	6,839,683	721,746,582	4.9	57,023,626	0.5	XXX.....	721,746,582
12.3	Class 3.....	17,047,843	101,188,576	77,941,802	9,880,145	4,685,825	210,744,191	1.4	0	0.0	XXX.....	210,744,191
12.4	Class 4.....	9,018,733	22,632,917	25,068,282	5,399,043	3,684,451	65,803,425	0.4	9,198,156	0.1	XXX.....	65,803,425
12.5	Class 5.....	1,512,919	11,117,763	3,105,050	144,058	95,906	15,975,695	0.1	0	0.0	XXX.....	15,975,695
12.6	Class 6.....	820,431	2,133,435	300,046	78,390	289,349	3,621,652	0.0	333,588	0.0	XXX.....	3,621,652
12.7	Totals.....	550,255,672	3,023,765,123	1,973,748,753	393,365,407	123,996,844	6,065,131,799	41.1	174,978,969	1.4	XXX.....	6,065,131,799
12.8	Line 12.7 as a % of Col. 6.....	9.1	49.9	32.5	6.5	2.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	3.7	20.5	13.4	2.7	0.8	41.1	XXX.....	XXX.....	XXX.....	XXX.....	41.1

(a) Includes \$.....14,408,665,954 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....78,543,506 current year, \$.....53,777,084 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....929,997 current year, \$.....4,476,796 prior year of bonds with 5* designations and \$.....377,539 current year, \$.....321,497 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....332,345,566; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

801S

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	260,546,048	4,438,972	6,038,901	2,149,033	2,284,892	275,457,847	1.9	216,548,490	1.7	275,457,847	
1.2	Residential Mortgage-Backed Securities.....	207,319	529,689	282,793	193,086	53,193	1,266,080	0.0	2,131,027	0.0	1,266,080	
1.3	Commercial Mortgage-Backed Securities.....	0					0	0.0	15,749,629	0.1	0	
1.4	Other Loan-Backed and Structured Securities.....	313,236	475,516				788,752	0.0	1,181,709	0.0	788,752	
1.5	Totals.....	261,066,602	5,444,178	6,321,694	2,342,119	2,338,085	277,512,679	1.9	235,610,855	1.9	277,512,679	0
2.	All Other Governments											
2.1	Issuer Obligations.....	13,995,337			11,725,185		25,720,522	0.2	12,883,469	0.1	12,742,566	12,977,956
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	13,995,337	0	0	11,725,185	0	25,720,522	0.2	12,883,469	0.1	12,742,566	12,977,956
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....		2,005,196	83,519,435	76,812,107	26,751,446	189,088,184	1.3	97,858,824	0.8	189,088,184	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	2,005,196	83,519,435	76,812,107	26,751,446	189,088,184	1.3	97,858,824	0.8	189,088,184	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....		4,928,774	88,449,910	156,002,957	24,501,201	273,882,840	1.9	165,844,726	1.3	273,779,827	103,013
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	0	4,928,774	88,449,910	156,002,957	24,501,201	273,882,840	1.9	165,844,726	1.3	273,779,827	103,013
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	5,814,949	66,138,007	373,992,336	465,269,375	96,397,381	1,007,612,047	6.8	696,184,417	5.5	1,004,557,987	3,054,060
5.2	Residential Mortgage-Backed Securities.....	3,667,114	15,497,028	20,786,301	10,273,799	31,238	50,255,480	0.3	91,758,171	0.7	50,255,480	
5.3	Commercial Mortgage-Backed Securities.....					15,358,043	15,358,043	0.1		0.0	15,358,043	
5.4	Other Loan-Backed and Structured Securities.....	291,653	1,335,466	44,303,842	49,563,068	10,114,138	105,608,167	0.7	13,487,701	0.1	105,608,167	
5.5	Totals.....	9,773,716	82,970,500	439,082,478	525,106,241	121,900,800	1,178,833,737	8.0	801,430,289	6.3	1,175,779,677	3,054,060
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	400,268,444	2,387,268,215	3,632,504,015	354,852,770	131,515,564	6,906,409,010	46.9	5,793,359,745	45.8	5,071,472,051	1,834,936,960
6.2	Residential Mortgage-Backed Securities.....	454,142,428	1,289,918,236	641,793,607	284,337,801	131,580,313	2,801,772,387	19.0	2,548,113,154	20.2	1,031,828,208	1,769,944,178
6.3	Commercial Mortgage-Backed Securities.....	123,711,157	1,418,839,827	316,604,801	4,495,891	7,333,918	1,870,985,596	12.7	1,816,952,753	14.4	593,340,879	1,277,644,717
6.4	Other Loan-Backed and Structured Securities.....	126,030,990	637,721,187	392,611,223	47,307,165	3,103,025	1,206,773,592	8.2	1,131,101,507	8.9	42,302,677	1,164,470,916
6.5	Totals.....	1,104,153,021	5,733,747,467	4,983,513,648	690,993,629	273,532,822	12,785,940,587	86.7	11,289,527,159	89.3	6,738,943,816	6,046,996,771
7.	Hybrid Securities											
7.1	Issuer Obligations.....				192,975	9,840,007	10,032,982	0.1	2,000,000	0.0	8,032,982	2,000,000
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0	34,705,905	0.3		
7.5	Totals.....	0	0	0	192,975	9,840,007	10,032,982	0.1	36,705,905	0.3	8,032,982	2,000,000
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

601S

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9.	Total Bonds Current Year											
9.1	Issuer Obligations.....	680,624,778	2,464,779,164	4,184,504,597	1,067,004,402	291,290,491	8,688,203,432	58.9	XXX	XXX	6,835,131,445	1,853,071,988
9.2	Residential Mortgage-Backed Securities.....	458,016,861	1,305,944,954	662,862,701	294,804,686	131,664,745	2,853,293,948	19.4	XXX	XXX	1,083,349,769	1,769,944,178
9.3	Commercial Mortgage-Backed Securities.....	123,711,158	1,418,839,827	316,604,801	4,495,891	22,691,961	1,886,343,639	12.8	XXX	XXX	608,698,922	1,277,644,717
9.4	Other Loan-Backed and Structured Securities.....	126,635,880	639,532,170	436,915,065	96,870,233	13,217,164	1,313,170,512	8.9	XXX	XXX	148,699,596	1,164,470,916
9.5	Totals.....	1,388,988,676	5,829,096,116	5,600,887,165	1,463,175,212	458,864,362	14,741,011,531	100.0	XXX	XXX	8,675,879,732	6,065,131,799
9.6	Line 9.5 as a % of Col. 6.....	9.4	39.5	38.0	9.9	3.1	100.0	XXX	XXX	XXX	58.9	41.1
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	362,203,897	1,992,476,421	3,976,066,653	550,465,379	103,467,321	XXX	XXX	6,984,679,671	55.3	6,950,947,167	33,732,504
10.2	Residential Mortgage-Backed Securities.....	58,411,979	564,591,191	1,010,288,406	516,809,927	491,900,849	XXX	XXX	2,642,002,352	20.9	2,642,002,352	
10.3	Commercial Mortgage-Backed Securities.....	6,806,866	633,397,810	1,021,153,018	5,999,983	165,344,705	XXX	XXX	1,832,702,382	14.5	1,832,702,382	
10.4	Other Loan-Backed and Structured Securities.....	41,284,485	229,628,669	563,136,196	230,522,500	115,904,972	XXX	XXX	1,180,476,822	9.3	1,039,230,357	141,246,465
10.5	Totals.....	468,707,227	3,420,094,091	6,570,644,273	1,303,797,789	876,617,847	XXX	XXX	12,639,861,227	100.0	12,464,882,258	174,978,969
10.6	Line 10.5 as a % of Col. 8.....	3.7	27.1	52.0	10.3	6.9	XXX	XXX	100.0	XXX	98.6	1.4
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	568,240,661	1,868,865,423	3,289,600,618	872,958,832	237,741,628	6,837,407,164	46.4	6,950,947,167	55.0	6,837,407,164	XXX
11.2	Residential Mortgage-Backed Securities.....	188,919,781	452,604,609	226,286,550	146,082,812	67,073,266	1,080,967,020	7.3	2,642,002,352	20.9	1,080,967,020	XXX
11.3	Commercial Mortgage-Backed Securities.....	75,021,214	465,289,135	47,352,026	1,205,092	19,831,453	608,698,922	4.1	1,832,702,382	14.5	608,698,922	XXX
11.4	Other Loan-Backed and Structured Securities.....	6,551,346	18,571,824	63,899,217	49,563,069	10,221,168	148,806,626	1.0	1,039,230,357	8.2	148,806,626	XXX
11.5	Totals.....	838,733,004	2,805,330,993	3,627,138,412	1,069,809,806	334,867,516	8,675,879,732	58.9	12,464,882,258	98.6	8,675,879,732	XXX
11.6	Line 11.5 as a % of Col. 6.....	9.7	32.3	41.8	12.3	3.9	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	5.7	19.0	24.6	7.3	2.3	58.9	XXX	XXX	XXX	58.9	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	112,384,117	596,466,532	896,733,937	194,045,569	53,441,833	1,853,071,988	12.6	33,732,504	0.3	XXX	1,853,071,988
12.2	Residential Mortgage-Backed Securities.....	269,097,079	852,787,553	434,746,193	148,721,874	64,591,478	1,769,944,178	12.0	0	0.0	XXX	1,769,944,178
12.3	Commercial Mortgage-Backed Securities.....	48,689,943	953,550,692	269,252,774	3,290,799	2,860,508	1,277,644,717	8.7	0	0.0	XXX	1,277,644,717
12.4	Other Loan-Backed and Structured Securities.....	120,084,533	620,960,345	373,015,849	47,307,165	3,103,025	1,164,470,916	7.9	141,246,465	1.1	XXX	1,164,470,916
12.5	Totals.....	550,255,671	3,023,765,123	1,973,748,754	393,365,407	123,996,844	6,065,131,799	41.1	174,978,969	1.4	XXX	6,065,131,799
12.6	Line 12.5 as a % of Col. 6.....	9.1	49.9	32.5	6.5	2.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	3.7	20.5	13.4	2.7	0.8	41.1	XXX	XXX	XXX	XXX	41.1

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	206,385,058	206,385,058			
2. Cost of short-term investments acquired.....	1,099,705,241	1,099,705,241			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	973,744,733	973,744,733			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other than temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	332,345,566	332,345,566	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	332,345,566	332,345,566	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... N/A

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		65,621,758
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	102,469,066	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	2,032,319	104,501,385
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	62,734,023	
3.2	Section 2, Column 19.....	(15,624,224)	47,109,799
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		
6.	Amortization:		
6.1	Section 1, Column 19.....	(46,052,811)	
6.2	Section 2, Column 21.....	(47,188,160)	(93,240,971)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....		
8.2	Section 2, Column 20.....		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		123,991,971
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		123,991,971

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

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:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....		0
	Change in amount recognized:		
3.23	Section 1, Column 16, current year to date minus.....		
3.24	Section 1, Column 16, prior year.....		0
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16).....		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)...		
4.22	Amount recognized (Section 2, Column 16).....		0
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Recognized.....		
5.2	Used to adjust basis of hedged items.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

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

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

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	123,991,971
2.	Part B, Section 1, Column 14.....	
3.	Subtotal (Line 1 plus Line 2).....	123,991,971
4.	Part D, Column 5.....	123,991,971
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.....	123,991,971
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	123,991,971
10.	Part D, Column 8.....	123,991,971
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

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

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

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:....

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
Building.....		Chatham.....	MA.....	11/08/1993	11/26/2011	467,724	.....	.....313,765	1,010,000	153,959	.....	.....	.....(153,959)	.....	.....	.....
Building, Land, and Improvements.....		Chatham.....	MA.....	11/08/1993	11/26/2011	625,000	.....	.....464,000	980,000	61,180	.....	.....	.....(61,180)	.....	.....	.....
Land.....		Mount Dora.....	FL.....	06/01/1998	01/31/2011	1,424,593	.....	.....1,424,593	3,400,000	.....	.....	.....	.....0	.....	.....	.....
Building, Land, and Improvements.....		Georgetown.....	MD.....	07/30/1999	11/01/2011	9,719,407	.....	.....4,458,549	10,500,000	421,833	.....	.....	.....(421,833)	.....	.....2,565,420	1,739,512
Building, Land, and Improvements.....		Charleston.....	SC.....	05/01/2002	07/20/2010	19,832,864	.....	.....10,548,069	21,500,000	846,935	.....	.....	.....(846,935)	.....	.....5,643,535	3,905,880
Building, Land, and Improvements.....		Stevensville.....	MD.....	05/22/2002	01/01/2011	25,070,443	.....	.....21,266,671	20,800,000	827,792	.....	.....	.....(827,792)	.....	.....2,706,565	2,620,387
Building, Land, and Improvements.....		Palm Beach.....	FL.....	07/06/2004	02/14/2011	35,146,190	.....	.....25,002,513	30,350,000	616,602	.....	.....	.....(616,602)	.....	.....11,243,422	8,455,106
Building, Land, and Improvements.....		Whitefield.....	NH.....	06/01/2005	01/01/2011	16,143,283	.....	.....10,247,614	10,561,850	795,592	.....	.....	.....(795,592)	.....	.....5,607,776	5,446,098
Building, Land, and Improvements.....		Florida City.....	FL.....	09/24/2009	10/01/2011	7,633,104	.....	.....7,168,816	17,194,400	149,979	.....	.....	.....(149,979)	.....	.....860,441	300,896
Land.....		Mason.....	OH.....	12/21/1989	09/17/2009	.....	.....	.....	.....2,396,000	.....	.....	.....	.....0	.....	.....	.....68,651
Building, Land, and Improvements.....		Miramar.....	FL.....	12/28/2010	05/28/2009	2,438,760	.....	.....2,202,739	4,745,000	117,083	.....	.....	.....(117,083)	.....	.....557,184	287,670
0499999. Total - Properties Held for the Production of Income.....						118,501,368	0	83,097,329	123,437,250	3,990,952	0	0	(3,990,952)	0	29,184,343	22,824,200
0699999. Totals.....						118,501,368	0	83,097,329	123,437,250	3,990,952	0	0	(3,990,952)	0	29,184,343	22,824,200

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements.....	Georgetown.....	MD.....	07/30/1999	Skipjack Cove Resort.....				57,236
Building, Land, and Improvements.....	Palm Beach.....	FL.....	07/16/2004	Sailfish Marina Resort.....				142,680
Building, Land, and Improvements.....	Charleston.....	SC.....	05/01/2002	Charleston Harbor Resort and Marina.....				2,214,623
Building, Land, and Improvements.....	Stevensville.....	MD.....	05/22/2002	Bay Bridge Marina.....				111,885
Building, Land, and Improvements.....	Whitefield.....	NH.....	06/01/2005	Mountain View Grand Resort LLC.....				111,977
Building, Land, and Improvements.....	Florida City.....	FL.....	09/24/2009	Florida City Center.....				4,617
Building, Land, and Improvements.....	Miramar.....	FL.....	12/28/2010	Tropical Storage.....				26,844
0199999. Total - Acquired by Purchase.....					0	0	0	2,669,862
0399999. Totals.....					0	0	0	2,669,862

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C. V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Building, Land, and Improvements.....	Palm Beach.....	FL.....	11/30/2012.	Retired.....	81,762	.....	.....	.....	.....	.....0	0	.....	.....	.....	.....	.....	.....0	.....	.....
0199999. Total - Property Disposed.....					81,762	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Totals.....					81,762	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
Old Standard.....		Cincinnati.....	OH.....	.....	.01/01/2006	8.028	1,334,416	.....	.....	.....	.....	.....	.....3,663,267	01/01/2006
OCWEN OWLIC.....		Cincinnati.....	OH.....	.....	.01/01/2006	8.028	9,784	.....	.....	.....	.....	.....	.....183,044	01/01/2006
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other.....							1,344,200	0	0	0	0	0	3,846,311	...XXX.....
Mortgages in Good Standing - Commercial Mortgages - All Other														
Biltmore Hotel.....		Coral Gables.....	FL.....	.....	.08/13/1999	8.300	16,011,425	.....	.....	.....	.....	.....	.....36,985,000	12/01/2011
JQH - Murfreesboro.....		Murfreesboro.....	TN.....	.....	.08/16/2007	7.229	7,137,431	.....	.....686	.....	.....	.....	.....11,900,000	05/22/2007
Lemon Avenue.....		Sarasota.....	FL.....	.....	.07/31/2007	2.325	6,630,000	.....	.....	.....	.....	.....	.....6,834,000	08/07/2012
Lauderdale Marine Center.....		Lauderdale.....	FL.....	.....	.06/02/2010	8.300	36,812,322	.....	.....	.....	.....	.....	.....68,250,000	04/27/2010
Sandestin.....		Destin.....	FL.....	.....	.03/12/2010	10.198	29,580,626	.....	.....	.....	.....	.....	.....42,725,000	02/10/2010
633 Folsom.....		San Francisco.....	CA.....	.....	.05/27/2010	6.300	20,340,125	.....	.....	.....	.....	.....	.....37,630,000	04/07/2010
Signature Tower.....		Nashville.....	TN.....	.....	.06/02/2010	10.471	5,000,000	.....	.....	.....	.....	.....	.....12,000,000	05/18/2010
Bella Roe Plaza.....		Reoland Park.....	KS.....	.....	.09/28/2010	5.841	6,411,223	.....	.....151,281	.....	.....	.....	.....9,600,000	06/08/2007
Jubilee Square.....		Daphne.....	AL.....	.....	.11/19/2010	7.229	15,446,921	.....	.....	.....	.....	.....	.....36,000,000	09/19/2010
One Greenway Centre.....		Franklin.....	TN.....	.....	.01/14/2011	6.168	23,687,812	.....	.....	.....	.....	.....	.....35,900,000	10/26/2010
Oaks at Bentwater.....		Rockport.....	TX.....	.....	.02/04/2011	6.168	12,750,000	.....	.....	.....	.....	.....	.....17,650,000	12/23/2010
Wild Dunes Resort.....		Isle of Palms.....	SC.....	.....	.03/30/2011	7.763	19,516,756	.....	.....	.....	.....	.....	.....35,927,687	11/01/2010
Koyo Building.....		Greenville.....	SC.....	.....	.08/31/2011	6.168	13,984,584	.....	.....	.....	.....	.....	.....23,000,000	06/19/2011
Shoppes at Apollo Beach.....		Apollo.....	FL.....	.....	.09/01/2011	5.378	7,400,000	.....	.....	.....	.....	.....	.....10,200,000	07/10/2011
Santa Monica Pacific Pier (Pacific Park).....		Santa Monica.....	CA.....	.....	.09/28/2011	7.016	19,638,667	.....	.....	.....	.....	.....	.....35,500,000	09/27/2010
Miami Beach Marina.....		Miami.....	FL.....	.....	.11/22/2011	6.168	28,739,767	.....	.....	.....	.....	.....	.....52,650,000	09/22/2011
Convention Center Parking Garage.....		Philadelphia.....	PA.....	.....	.01/31/2012	6.110	15,840,298	.....	.....	.....	.....	.....	.....25,600,000	09/06/2011
Willow Lakes Apartments.....		Port Arthur.....	TX.....	.....	.02/07/2012	5.540	23,013,762	.....	.....	.....	.....	.....	.....32,200,000	01/22/2012
Elitch Gardens.....		Denver.....	CO.....	.....	.05/01/2012	6.062	28,958,611	.....	.....	.....	.....	.....	.....60,320,000	02/21/2012
McHenry Row.....		Baltimore.....	MD.....	.....	.06/29/2012	5.012	28,275,000	.....	.....	.....	.....	.....	.....38,805,000	03/22/2012
Hilton Jackson Hotel.....		Jackson.....	MS.....	.....	.08/16/2012	6.432	16,000,000	.....	.....	.....	.....	.....	.....28,000,000	06/05/2012
Intercontinental Tampa Hotel.....		Tampa.....	FL.....	.....	.09/28/2012	7.122	22,000,000	.....	.....	.....	.....	.....	.....30,000,000	09/18/2012
Embassy Suites Nashville.....		Nashville.....	TN.....	.....	.10/25/2012	4.750	10,276,000	.....	.....	.....	.....	.....	.....16,900,000	10/04/2012
Embassy Suites New Orleans.....		New Orleans.....	LA.....	.....	.10/25/2012	4.750	20,730,500	.....	.....	.....	.....	.....	.....28,600,000	10/03/2012
Montauk Yacht Club.....		Montauk.....	NY.....	.....	.10/19/2012	6.062	15,298,243	.....	.....	.....	.....	.....	.....32,800,000	09/01/2012
Hotel Palomar.....		Dallas.....	TX.....	.....	.12/20/2012	5.799	21,700,000	.....	.....	.....	.....	.....	.....33,150,000	11/30/2012
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							471,180,075	0	151,967	0	0	0	799,126,687	...XXX.....
0899999. Total - Mortgages in Good Standing.....							472,524,275	0	151,967	0	0	0	802,972,998	...XXX.....
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other														
Old Standard.....		Cincinnati.....	OH.....	.....	.01/01/2006	8.028	492,529	.....	.....	.....	.....	.....	.....1,711,516	01/01/2006
OCWEN OWLIC.....		Cincinnati.....	OH.....	.....	.01/01/2006	8.028	121,129	.....	.....	.....	.....	.....	.....252,000	01/01/2006
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Res. Mortgages - All Other.....							613,659	0	0	0	0	0	1,963,516	...XXX.....
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....							613,659	0	0	0	0	0	1,963,516	...XXX.....
3399999. Totals.....							473,137,934	0	151,967	0	0	0	804,936,514	...XXX.....

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$....3,091,938 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....962 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Convention Center Parking Garage.....	Philadelphia.....	PA.....	.....	01/31/2012	6.110	16,000,000	.....	.....25,600,000
Willow Lakes Apartments.....	Port Arthur.....	TX.....	.....	02/07/2012	5.540	23,500,000	.....	.....32,200,000
Elitch Gardens.....	Denver.....	CO.....	.....	05/01/2012	6.062	29,250,000	.....	.....60,320,000
McHenry Row.....	Baltimore.....	MD.....	.....	06/29/2012	5.012	28,275,000	.....	.....38,805,000
Hilton Jackson Hotel.....	Jackson.....	MS.....	.....	08/16/2012	6.432	16,000,000	.....	.....28,000,000
Intercontinental Tampa Hotel.....	Tampa.....	FL.....	.....	09/28/2012	7.122	22,000,000	.....	.....30,000,000
Embassy Suites Nashville.....	Nashville.....	TN.....	.....	10/25/2012	4.750	10,276,000	.....	.....16,900,000
Embassy Suites New Orleans.....	New Orleans.....	LA.....	.....	10/25/2012	4.750	20,730,500	.....	.....28,600,000
Montauk Yacht Club.....	Montauk.....	NY.....	.....	10/19/2012	6.062	16,500,000	.....	.....32,800,000
Hotel Palomar.....	Dallas.....	TX.....	.....	12/20/2012	5.799	21,700,000	.....	.....33,150,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	204,231,500	0	326,375,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	204,231,500	0	326,375,000
3399999. Totals.....				XXX.....	XXX.....	204,231,500	0	326,375,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Walden at Oakwood.....	Flowery Branch.....	GA.....	.....	03/25/2011	10/24/2012	16,000,000	.....	.....	.....	.....	.....0	.....	.....16,000,000	16,000,000	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						16,000,000	0	0	0	0	0	0	16,000,000	16,000,000	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel.....	Coral Gables.....	FL.....	.....	08/13/1999	12/12/2012	445,795	.....	.....	.....	.....	.....0	.....	.....445,795	445,795	.....	.....	.....0
JQH - Murfreesboro.....	Murfreesboro.....	TN.....	.....	08/16/2007	12/03/2012	695,255	.....	.....	.....	.....	.....0	.....	.....695,255	695,255	.....	.....	.....0
Lauderdale Marine Center...	Lauderdale.....	FL.....	.....	06/02/2010	12/12/2012	237,678	.....	.....	.....	.....	.....0	.....	.....237,678	237,678	.....	.....	.....0
Sandestin.....	Destin.....	FL.....	.....	03/12/2010	12/12/2012	52,840	.....	.....	.....	.....	.....0	.....	.....52,840	52,840	.....	.....	.....0
633 Folsom.....	San Francisco.....	CA.....	.....	05/27/2010	12/12/2012	276,100	.....	.....	.....	.....	.....0	.....	.....276,100	276,100	.....	.....	.....0
Bella Roe Plaza.....	Reoland Park.....	KS.....	.....	09/28/2010	12/12/2012	94,525	.....	.....	.....	.....	.....0	.....	.....94,525	94,525	.....	.....	.....0
Jubilee Square.....	Daphne.....	AL.....	.....	11/19/2010	12/12/2012	153,079	.....	.....	.....	.....	.....0	.....	.....153,079	153,079	.....	.....	.....0
One Greenway Centre.....	Franklin.....	TN.....	.....	01/14/2011	12/12/2012	449,657	.....	.....	.....	.....	.....0	.....	.....449,657	449,657	.....	.....	.....0
Wild Dunes Resort.....	Isle of Palms.....	SC.....	.....	03/30/2011	12/12/2012	289,558	.....	.....	.....	.....	.....0	.....	.....289,558	289,558	.....	.....	.....0
Koyo Building.....	Greenville.....	SC.....	.....	08/31/2011	12/12/2012	253,285	.....	.....	.....	.....	.....0	.....	.....253,285	253,285	.....	.....	.....0
Santa Monica Pacific Pier (P...	Santa Monica.....	CA.....	.....	09/28/2011	12/12/2012	311,484	.....	.....	.....	.....	.....0	.....	.....311,484	311,484	.....	.....	.....0
Miami Beach Marina.....	Miami.....	FL.....	.....	11/12/2011	12/12/2012	510,233	.....	.....	.....	.....	.....0	.....	.....510,233	510,233	.....	.....	.....0
Convention Center Parking G	Philidelphia.....	PA.....	.....	01/31/2012	12/12/2012	159,702	.....	.....	.....	.....	.....0	.....	.....159,702	159,702	.....	.....	.....0
Willow Lakes Apartments.....	Port Arthur.....	TX.....	.....	02/07/2012	12/12/2012	486,238	.....	.....	.....	.....	.....0	.....	.....486,238	486,238	.....	.....	.....0
Elitch Gardens.....	Denver.....	Co.....	.....	05/01/2012	12/12/2012	291,389	.....	.....	.....	.....	.....0	.....	.....291,389	291,389	.....	.....	.....0
Montauk Yacht Club.....	Montauk.....	NY.....	.....	10/19/2012	12/12/2012	1,201,757	.....	.....	.....	.....	.....0	.....	.....1,201,757	1,201,757	.....	.....	.....0
Old Standard.....	Cincinnati.....	OH.....	.....	01/01/2006	12/07/2012	262,538	.....	.....	.....	.....	.....0	.....	.....262,538	262,538	.....	.....(171,140)	(171,140)
OCWEN.....	Cincinnati.....	OH.....	.....	01/01/2006	12/07/2012	14,113	.....	.....	.....	.....	.....0	.....	.....14,113	14,113	.....	.....(624)	(624)
0299999. Total - Mortgages With Partial Repayments.....						6,185,233	0	0	0	0	0	0	6,185,233	6,185,233	0	(171,764)	(171,764)
0599999. Total Mortgages.....						22,185,233	0	0	0	0	0	0	22,185,233	22,185,233	0	(171,764)	(171,764)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2			3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
					4	5								13	14	15	16	17				
CUSIP Identification	Name or Description			Code	City	State	Name of Vendor or General Partner	NAIC Designa- tion	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																						
909279	AQ	4	United Air E 10.36% 11-27-12 AL11 SF.....	.....	Wilmington.....	DE....	Transfer from Schedule D.....	.....	12/31/2006	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....8.0	
909285	AA	6	United Air Pass-Th. Cert 8.25% 4-26-08.....	.....	Wilmington.....	DE....	Transfer from Schedule D.....	.....	12/31/2006	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....2.0	
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated.....											0	0	0	0	0	0	0	0	0	0	XXX.....	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																						
000000	00	0	Caltius Partners III, L.P.....	R.....	Los Angeles.....	CA....	Caltius Partners III, L.P.....	.....	06/25/2004	2	2,012,672	2,279,857	2,279,857	5,421	.....	.....	.....	.....	.....183,269	.....	.....1.5	
000000	00	0	Snow, Phipps, & Guggenheim, L.P.....	R.....	Wilmington.....	DE....	Snow, Phipps, & Guggenheim, L.P.....	.....	02/06/2007	1	5,641,070	8,175,037	8,175,037	2,399,291	.....	.....	.....	.....	.....439,329	1,213,000	2.7	
000000	00	0	Snow, Phipps, & Guggenheim II, L.P.....	R.....	Wilmington.....	DE....	Snow, Phipps, & Guggenheim II, L.P.....	.....	01/08/2010	1	3,235,019	3,688,010	3,688,010	1,212,719	.....	.....	.....	.....	.....5,614,000	.....	.....1.5	
000000	00	0	Financial Edge Fund, LLC.....	R.....	Dover.....	DE....	Financial Edge Fund, L.P.....	.....	11/29/2007	.....	2,064,400	3,272,600	3,272,600	841,800	.....	.....	.....	.....	.....	.....	.....5.8	
722480	ZZ	6	Pineapple Square Properties, LLC.....	R.....	Sarasota.....	FL....	The Isaac Group Holdings, LLC.....	.....	04/19/2006	.....	4,804,335	4,804,335	4,804,335	.....	.....	.....	.....	.....	.....300,000	.....	.....12.0	
000000	00	0	Ethanol Acquisition, LLC.....	R.....	Wilmington.....	DE....	Ethanol Acquisition, LLC.....	.....	05/09/2009	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....3.3	
000000	00	0	Madrona Venture Fund I-A L.P.....	R.....	Wilmington.....	DE....	Madrona Venture Fund I-A L.P.....	.....	11/02/2005	.....	216,414	170,785	170,785	(53,771)	.....	.....	.....	.....	.....20,000	.....	.....0.5	
81220#	10	0	Seapoint Venture II L.P.....	R.....	Wilmington.....	DE....	Seapoint Venture II L.P.....	.....	08/25/2005	.....	178,289	4,295,870	4,295,870	4,158,556	.....	.....	.....	.....	.....28,372	.....	.....4.7	
000000	00	0	Voyager Capital Fund II L.P.....	R.....	Spokane.....	WA....	Voyager Capital Fund II L.P.....	.....	05/31/2005	.....	42,182	29,687	29,687	(9,128)	.....	.....	.....	.....	.....157,000	.....	.....1.6	
000000	00	0	KKR EPM Co-Invest, L.P.....	R.....	Wilmington.....	DE....	KKR EPM Co-Invest, L.P.....	.....	12/21/2010	.....	2,918	1,312,008	1,312,008	1,197,082	.....	.....	.....	.....	.....1,056,946	.....	.....0.8	
000000	00	0	Three Ocean Partners, LLC.....	R.....	New York.....	NY....	Three Ocean Partners, LLC.....	.....	06/01/2011	.....	438,521	500,000	500,000	40,000	.....	.....	.....	.....	.....	.....	.....1.0	
854631	ZZ	4	Stanley Martin Community LLC.....	R.....	Reston.....	VA....	Stanley Martin Community LLC.....	.....	12/09/2009	.....	297,500	650,000	650,000	.....	.....	.....	.....	.....	.....39,820	.....	.....0.8	
000000	00	0	Orchard Tosca Investment Partners, L.P.....	R.....	Mason.....	OH....	Orchard Investment Management, LLC.....	.....	08/19/2011	.....	9,408,293	9,669,312	9,669,312	1,674,226	.....	.....	.....	.....	.....	.....	.....43.8	
000000	00	0	River Cities Capital Fund IV, LP.....	R.....	Cincinnati.....	OH....	River Cities Capital Fund IV, LP.....	.....	09/30/2012	.....	2,618,222	4,643,516	4,643,516	2,025,294	.....	.....	.....	.....	.....3,779,000	.....	.....1.5	
000000	00	0	NB Strategic Co Investment Partners II LP.....	R.....	New York.....	NY....	NB Strategic Co Investment Partners II LP.....	.....	10/01/2012	.....	1,428,347	866,916	866,916	(561,431)	.....	.....	.....	.....	.....5,796,000	.....	.....1.0	
000000	00	0	Vida Side Pocket I, LP.....	R.....	Austin.....	TX....	Vida Side Pocket I, LP.....	.....	11/05/2012	.....	3,500,000	3,500,000	3,500,000	.....	.....	.....	.....	.....	.....3,500,000	.....	.....34.5	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											35,888,181	47,857,933	47,857,933	12,930,058	0	0	0	0	0	1,747,736	20,379,000	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																						
000000	00	0	Galic Pointe LLC.....	R.....	Destin.....	FL....	Galic Pointe LLC.....	.....	03/25/2011	.....	3,103,750	3,103,750	3,103,750	.....	.....	.....	.....	.....	.....12,899	.....	.....65.0	
000000	00	0	NP Acquisition, LLC.....	R.....	Newport.....	KY....	NP Acquisition, LLC.....	.....	12/16/2011	.....	8,124,675	8,124,675	8,124,675	.....	.....	.....	.....	.....	.....	.....	.....30.1	
000000	00	0	Galic Sorrento, LLC.....	R.....	Coral Gables.....	FL....	Galic Sorrento, LLC.....	.....	06/27/2012	.....	8,429,094	8,429,094	8,429,094	.....	.....	.....	.....	.....	.....(320,435)	.....	.....65.0	
000000	00	0	Aerielle IP Holdings, LLC.....	R.....	San Francisco.....	CA....	Aerielle IP Holdings, LLC.....	.....	09/30/2011	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....62.5	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....											19,657,519	19,657,519	19,657,519	0	0	0	0	0	0	(307,536)	0	XXX.....
Any Other Class of Asset - Unaffiliated																						
00174C	AA	1	AMMC VI, Limited/ AMMC VI, Corp.....	R.....	George Town.....	KY....	Lehman Brothers, Inc.....	.....	06/21/2006	.....	.....	2,587,501	2,587,501	652,501	.....	.....	.....	.....	.....1,704,704	.....	.....13.8	
001755	AC	1	AMMC VII, Limited/ AMMC VII, Corp.....	R.....	George Town.....	KY....	Goldman Sachs, Inc.....	.....	12/18/2006	.....	2,951,999	2,951,999	2,951,999	647,999	.....	.....	.....	.....	.....1,120,089	.....	.....9.0	
00175Y	AB	0	AMMC VIII, Limited/ AMMC VIII, Corp.....	R.....	George Town.....	KY....	Goldman Sachs, Inc.....	.....	10/25/2007	.....	141,134	141,134	141,134	(738,866)	.....	.....	.....	.....	.....1,339,261	.....	.....3.8	
000000	00	0	AMMC CLO XII Warehouse.....	R.....	George Town.....	KY....	UBS Securities.....	.....	12/19/2012	.....	14,000,000	14,000,000	14,000,000	.....	.....	.....	.....	.....	.....	.....	.....70.0	
3799999. Total - Any Other Class of Asset - Unaffiliated.....											14,000,000	19,680,633	19,680,633	561,633	0	0	0	0	0	4,164,055	0	XXX.....
3999999. Subtotal - Unaffiliated.....											49,888,181	67,538,566	67,538,566	13,491,692	0	0	0	0	0	5,911,791	20,379,000	XXX.....
4099999. Subtotal - Affiliated.....											19,657,519	19,657,519	19,657,519	0	0	0	0	0	(307,536)	0	XXX.....	
4199999. Totals.....											69,545,700	87,196,085	87,196,085	13,491,692	0	0	0	0	0	5,604,255	20,379,000	XXX.....

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2			Location		5	6	7	8	9	10	11	
CUSIP Identification	Name or Description			3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
000000 00 0	Snow, Phipps, & Guggenheim, L.P.....			Wilmington.....	DE.....	Snow, Phipps, & Guggenheim, L.P.....	02/06/2007	.....	.....	384,794	.....	2.7	
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.....			Wilmington.....	DE.....	Snow, Phipps, & Guggenheim II, L.P.....	01/08/2010	.....	1,874,167	.....	.....	1.5	
722480 ZZ 6	Pineapple Square Properties, LLC.....			Sarasota.....	FL.....	The Isaac Group Holdings, LLC.....	04/19/2006	.....	300,370	.....	.....	12.0	
81220# 10 0	Seapoint Venture II L.P.....			Wilmington.....	DE.....	Seapoint Venture II L.P.....	08/25/2005	.....	30,000	.....	.....	4.7	
000000 00 0	River Cities Capital Fund IV, LP.....			Cincinnati.....	OH.....	River Cities Capital Fund IV, LP.....	09/30/2012	.....	3,209,246	350,000	.....	1.5	
000000 00 0	Orchard Tosca Investment Partners, L.P.....			Mason.....	OH.....	Orchard Investment Management, LLC.....	08/19/2011	.....	4,144,737	.....	.....	43.8	
000000 00 0	NB Strategic Co investment Partners II LP.....			New York.....	NY.....	NB Strategic Co investment Partners II LP.....	10/01/2012	.....	984,496	556,608	.....	1.0	
000000 00 0	Vida Side Pocket I, LP.....			Austin.....	TX.....	Vida Side Pocket I, LP.....	11/05/2012	.....	3,500,000	.....	.....	34.5	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									7,693,742	7,640,675		0	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated													
000000 00 0	Galic Sorrento, LLC.....			Coral Gables.....	FL.....	Galic Sorrento, LLC.....	06/27/2012	.....	8,593,344	292,500	.....	65.0	
000000 00 0	Galic Pointe LLC.....			Destin.....	FL.....	GALIC Pointe LLC.....	03/25/2011	.....	.....	325,000	.....	65.0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									8,593,344	617,500		0	...XXX.....
Any Other Class of Asset - Unaffiliated													
000000 00 0	AMMC CLO X Warehouse.....			George Town.....	KY.....	UBS Securities LLC.....	02/06/2012	.....	31,200,000	.....	.....	65.0	
000000 00 0	AMMC CLO XI Warehouse.....			George Town.....	KY.....	UBS Securities LLC.....	06/29/2012	.....	6,500,000	19,500,000	.....	65.0	
000000 00 0	AMMC CLO XII Warehouse.....			George Town.....	KY.....	UBS Securities LLC.....	12/19/2012	.....	14,000,000	.....	.....	70.0	
3799999. Total - Any Other Class of Asset - Unaffiliated.....									51,700,000	19,500,000		0	...XXX.....
3999999. Subtotal - Unaffiliated.....									59,393,742	27,140,675		0	...XXX.....
4099999. Subtotal - Affiliated.....									8,593,344	617,500		0	...XXX.....
4199999. Totals.....									67,987,086	27,758,175		0	...XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000	00	0	Caltius Partners III, L.P.....	Los Angeles.....	CA...	Distribution.....	06/25/2004	09/13/2012	401,731				0		401,731	401,731			0	
000000	00	0	Snow, Phipps, & Guggenheim I, L.P.....	Wilmington.....	DE...	Snow, Phipps, & Guggenheim I, L.P.....	02/06/2007	12/17/2012	3,242,224				0		3,242,224	3,242,224			0	
000000	00	0	Snow, Phipps, & Guggenheim II, L.P.....	Wilmington.....	DE...	Snow, Phipps, & Guggenheim II, L.P.....	01/08/2010	11/27/2012	528,582				0		528,582	528,582			0	
000000	00	0	Panda Hereford Ethanol Acquisition, LLC.....	Wilmington.....	DE...	Ethanol Acquisition, LLC.....	05/09/2009	08/01/2012	109,371				0		109,371	109,371		109,371	109,371	
000000	00	0	Seapoint Venture II L.P.....	Wilmington.....	DE...	Seapoint Venture II L.P.....	08/25/2005	12/08/2095	142,664				0		142,664	142,664			0	
000000	00	0	Voyager Capital Fund II L.P.....	Spokane.....	WA...	Voyager Capital Fund II L.P.....	05/31/2005	09/27/2012	48,039				0		48,039	48,039			0	
000000	00	0	KKR EPM Co-Invest L.P.....	Wilmington.....	DE...	KKR EPM Co-Invest L.P.....	12/21/2010	06/22/2012	1,197,082				0		1,197,082	1,197,082			0	
000000	00	0	Three Ocean Partners, LLC.....	New York.....	NY...	Three Ocean Partners, LLC.....	06/01/2011	12/17/2012	40,000				0		40,000	40,000			0	
000000	00	0	Orchard Tosca Investment Partners L.P.....	Mason.....	OH...	Orchard Tosca Investment Partners L.P.....	08/19/2011	12/28/2012	252,988				0		252,988	252,988			0	
000000	00	0	River Cities Capital Fund IV L.P.....	Cincinnati.....	OH...	River Cities Capital Fund IV, L.P.....	09/30/2012	12/17/2012					0		941,024	941,024			0	
						NB Strategic Co Investment Partners II L.P.....														
							10/01/2012	11/01/2012					0		112,757	112,757			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									5,962,679				0		7,016,460	7,016,460	0	109,371	109,371	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
000000	00	0	Galic - Stoneleigh, LLC.....	Coral Gables.....	FL...	Galic - Stoneleigh, LLC.....	11/15/2011	12/13/2012	12,641,069				0		12,641,069	12,641,069			0	4,932,545
000000	00	0	Galic - Sorrento, LLC.....	San Francisco.....	CA...	Galic - Sorrento, LLC.....	06/27/2012	12/13/2012					0		456,750	456,750			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									12,641,069				0		13,097,819	13,097,819	0	0	0	4,932,545
Any Other Class of Asset - Unaffiliated																				
000000	00	0	AMMC CLO X UBS Warehouse, AMMC CLO X Limited.....	George Town.....	KY....	UBS Securities LLC.....	02/06/2012	3/23/201....					0		31,200,000	31,200,000			0	850,380
000000	00	0	AMMC CLO XI UBS Warehouse, AMMC CLO XI Limited.....	George Town.....	KY....	UBS Securities LLC.....	06/29/2012	11/01/2012					0		26,000,000	26,000,000			0	696,907
3799999. Total - Any Other Class of Asset - Unaffiliated.....									0				0		57,200,000	57,200,000	0	0	0	1,547,287
3999999. Subtotal - Unaffiliated.....									5,962,679				0		64,216,460	64,216,460	0	109,371	109,371	1,547,287
4099999. Subtotal - Affiliated.....									12,641,069				0		13,097,819	13,097,819	0	0	0	4,932,545
4199999. Totals.....									18,603,748				0		77,314,279	77,314,279	0	109,371	109,371	6,479,832

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates															
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22													
CUSIP Identification	Description				Code	n	Bond CHAR	NAIC Designation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																																					
3133X0	PF	0	FED HOME LN BANK	5.375 08/15/2018.....	.....	..	.....	1	.....	1,250,876	.....	123.941	.....	1,239,411	.....	1,000,000	.....	1,237,114	.....	(13,761)	.....	.....	.....	5.375	.....	1.022	FA.....	.....	20,306	.....	08/31/2012	08/15/2018					
478045	AA	5	TVA JOHN SEVIER COMB	4.626 01/15/2042.....	.....	..	.....	1FE	.....	3,973,960	.....	114.455	.....	4,548,386	.....	3,973,960	.....	3,973,949	.....	(11)	.....	.....	.....	4.626	.....	4.626	JJ.....	.....	84,769	.....	90,896	01/10/2012	01/15/2042				
649085	AA	5	NEW VALEY GEN IIS	5.572 05/01/20.....	.....	..	.....	1FE	.....	2,116,584	.....	116.681	.....	2,113,864	.....	1,811,662	.....	2,093,956	.....	(22,628)	.....	.....	.....	5.572	.....	1.556	MN.....	.....	50,473	.....	50,473	08/31/2012	05/01/2020				
64908P	AA	1	NEW VALEY GEN 3	5.131 01/15/21.....	.....	..	.....	1FE	.....	3,427,388	.....	108.243	.....	3,709,912	.....	3,427,388	.....	3,427,466	.....	(16)	.....	.....	.....	5.131	.....	5.130	JJ.....	.....	81,091	.....	175,859	12/16/2002	01/15/2021				
690353	RX	7	OVERSEAS PRIV INV	4.44 2/27/27.....	.....	..	.....	1	.....	2,574,826	.....	116.846	.....	3,008,581	.....	2,574,826	.....	2,574,740	.....	9	.....	.....	.....	4.440	.....	4.441	FA.....	.....	39,378	.....	114,322	01/15/2010	02/27/2027				
912828	AU	4	U.S. TREASURY NOTES	3.875 02/15/13.....	SD..	..	.....	1	.....	980,313	.....	100.453	.....	1,004,531	.....	1,000,000	.....	999,708	.....	2,353	.....	.....	.....	3.875	.....	4.119	FA.....	.....	53,387	.....	.....	03/21/2003	02/15/2013				
912828	JT	8	U.S. TREASURY NOTES	2.00 11/30/2013.....	.....	..	.....	1	.....	511,016	.....	101.641	.....	508,203	.....	500,000	.....	508,050	.....	(2,966)	.....	.....	.....	2.000	.....	0.232	MN.....	.....	879	.....	5,000	08/31/2012	11/30/2013				
912828	KD	1	U.S. TREASURY NOTES	2.75 02/15/2019.....	.....	..	.....	1	.....	988,594	.....	110.719	.....	1,107,188	.....	1,000,000	.....	992,607	.....	1,089	.....	.....	.....	2.750	.....	2.883	FA.....	.....	10,387	.....	27,500	03/09/2009	02/15/2019				
912828	KF	6	U.S. TREASURY NOTES	1.875 02/28/2014.....	.....	..	.....	1	.....	999,922	.....	101.922	.....	1,019,219	.....	1,000,000	.....	999,983	.....	15	.....	.....	.....	1.875	.....	1.877	FA.....	.....	6,371	.....	18,750	03/09/2009	02/28/2014				
912828	NV	8	U.S. TREASURY NOTES	1.25 08/31/2015.....	SD..	..	.....	1	.....	295,718	.....	102.422	.....	294,975	.....	288,000	.....	294,709	.....	(1,009)	.....	.....	.....	1.250	.....	0.369	FA.....	.....	1,929	.....	1,094	08/07/2012	08/31/2015				
0199999.	U.S. Government - Issuer Obligations.....				.....	..	.....	.....	.....	17,119,197	.....	XXX.....	.....	18,554,270	.....	16,575,836	.....	17,102,282	.....	0	.....	(36,925)	.....	0	.....	0	XXX.....	XXX.....	XXX...	.....	315,321	.....	483,894	XXX.....	XXX.....		
U.S. Government - Residential Mortgage-Backed Securities																																					
312931	A6	5	FGLMC A84529 PT	4.50 02/01/2039.....	.....	..	.....	2	.....	1	.....	387,471	.....	108.825	.....	416,138	.....	382,392	.....	386,900	.....	.....	.....	119	.....	.....	.....	4.500	.....	4.415	MON...	.....	1,434	.....	17,208	03/17/2009	02/01/2039
31340B	4J	5	FH14 141725 PT	12.00 5/01/17.....	.....	..	.....	2	.....	1	.....	4,212	.....	101.698	.....	4,086	.....	4,018	.....	3,911	.....	.....	.....	396	.....	.....	.....	12.000	.....	21.559	MON...	.....	86	.....	533	02/03/1989	05/01/2017
31371K	LU	3	FNCL 254239 PT	6.50 3/01/2032.....	.....	..	.....	2	.....	1	.....	29,065	.....	113.876	.....	28,601	.....	25,115	.....	29,001	.....	.....	.....	(91)	.....	.....	.....	6.500	.....	4.623	MON...	.....	136	.....	544	08/31/2012	03/01/2032
31388T	QZ	9	FNCL 614372 PT	7.0 1/01/2032.....	.....	..	.....	2	.....	1	.....	52,106	.....	115.013	.....	52,375	.....	45,539	.....	52,007	.....	.....	.....	(157)	.....	.....	.....	7.000	.....	5.291	MON...	.....	266	.....	1,063	08/31/2012	01/01/2032
31416K	WP	9	FNCL AA2453 PT	4.50 02/01/2039.....	.....	..	.....	2	.....	1	.....	158,506	.....	108.056	.....	168,979	.....	156,380	.....	158,775	.....	.....	.....	264	.....	.....	.....	4.500	.....	4.371	MON...	.....	1,173	.....	6,451	03/17/2009	02/01/2039
36218V	G4	9	GNSF 233419 PT	9.50 09/15/2017.....	.....	..	.....	2	.....	1	.....	699	.....	100.442	.....	699	.....	696	.....	699	.....	.....	.....	(0)	.....	.....	.....	9.500	.....	9.328	MON...	.....	6	.....	22	08/31/2012	09/15/2017
36296J	FT	7	GN 692378 PT	4.50 02/15/2039.....	.....	..	.....	2	.....	1	.....	347,942	.....	109.379	.....	375,935	.....	343,699	.....	347,461	.....	.....	.....	157	.....	.....	.....	4.500	.....	4.423	MON...	.....	1,289	.....	15,466	03/09/2009	02/15/2039
36296T	DP	5	GNSF 700410 PT	5.00 03/15/2039.....	.....	..	.....	2	.....	1	.....	289,287	.....	109.473	.....	308,403	.....	281,716	.....	287,327	.....	.....	.....	(328)	.....	.....	.....	5.000	.....	4.842	MON...	.....	1,174	.....	14,086	03/09/2009	03/15/2039
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....				.....	..	.....	.....	.....	1,269,288	.....	XXX.....	.....	1,355,216	.....	1,239,555	.....	1,266,081	.....	0	.....	.....	.....	360	.....	.....	0	XXX.....	XXX.....	XXX...	.....	5,564	.....	55,373	XXX.....	XXX.....	
U.S. Government - Commercial Mortgage-Backed Securities																																					
83164*	SN	9	SBA RMOF IO	1.122 9/21/18.....	.....	..	.....	234	.....	1	.....	4,936,118	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	.....	.....	1.122	.....	.....	MON...	.....	3,489	.....	35,885	10/09/1997	09/21/2018
0399999.	U.S. Government - Commercial Mortgage-Backed Securities.....				.....	..	.....	.....	.....	4,936,118	.....	XXX.....	.....	0	.....	.....	0	.....	.....	0	.....	.....	.....	.....	.....	.....	.....	0	XXX.....	XXX.....	XXX...	.....	3,489	.....	35,885	XXX.....	XXX.....
U.S. Government - Other Loan-Backed and Structured Securities																																					
83162C	FC	2	SBAP 1994-20B	1 6.55 02/01/2014.....	.....	..	.....	2	.....	1	.....	17,085	.....	100.590	.....	17,186	.....	17,085	.....	17,085	.....	.....	.....	.....	.....	.....	.....	6.550	.....	6.540	FA.....	.....	466	.....	1,119	02/08/1994	02/01/2014
83162C	FF	5	SBAP 1994-20D	1 7.70 04/01/2014.....	.....	..	.....	2	.....	1	.....	25,587	.....	100.590	.....	25,649	.....	25,499	.....	25,533	.....	.....	.....	.....	.....	.....	.....	7.700	.....	6.787	AO.....	.....	491	.....	1,854	08/31/2012	04/01/2014
83162C	FH	1	SBA SER 94-20F	7.60 6/1/14.....	.....	..	.....	2	.....	1	.....	73,759	.....	100.590	.....	74,195	.....	73,759	.....	73,759	.....	.....	.....	.....	.....	.....	.....	7.600	.....	7.601	JD.....	.....	467	.....	5,606	06/07/1994	06/01/2014
83162C	FN	8	SBAP 1994-20J	1 8.30 10/01/2014.....	.....	..	.....	2	.....	1	.....	41,180	.....	100.590	.....	41,423	.....	41,180	.....	41,180	.....	.....	.....	.....	.....	.....	.....	8.300	.....	8.127	AO.....	.....	854	.....	3,418	10/04/1994	10/01/2014
83162C	FQ	1	SBAP 1994-20K	1 8.65 11/01/14.....	.....	..	.....	2	.....	1	.....	104,308	.....	100.590	.....	104,924	.....	104,308	.....	104,308	.....	.....	.....	.....	.....	.....	.....	8.650	.....	8.651	MN.....	.....	1,504	.....	9,023	11/08/1994	11/01/2014
83162C	FR	9	SBAP 1994-20L	1 8.40 12/01/2014.....	.....	..	.....	2	.....	1	.....	54,885	.....	100.590	.....	52,439	.....	52,131	.....	52,131	.....	.....	.....	.....	.....	.....	.....	8.400	.....	7.410	JD.....	.....	365	.....	4,379	05/12/1995	12/01/2014
83162C	GC	1	SBAP 1995-20G	1 6.90 07/01/2015.....	.....	..	.....	2	.....	1	.....	361,836	.....	100.590	.....	370,160	.....	367,988	.....	367,398	.....	.....	.....	.....	.....	.....	.....	6.900	.....	7.034	JJ.....	.....	12,696	.....	25,391	07/19/1995	07/01/2015
83162C	GJ	6	SBAP 1995-20K	1 6.65 11/01/2015.....	.....	..	.....	2	.....	1	.....	107,378	.....	100.590	.....	107,378	.....	106,748	.....	107,356	.....	.....	.....	.....	.....	.....	.....	6.650	.....	6.272	MN.....	.....	1,183	.....	3,549	08/31/2012	11/01/2015
0499999.	U.S. Government - Other Loan-Backed and Structured Securities.....				.....	..	.....	.....	.....	786,018	.....	XXX.....	.....	793,353	.....	788,698	.....	788,750	.....	0	.....	.....	.....	416	.....	.....	0	XXX.....	XXX.....	XXX...	.....	18,026	.....	54,339	XXX.....	XXX.....	
0599999.	Total - U.S. Government.....				.....	..	.....	.....	.....	24,110,621	.....	XXX.....	.....	20,702,839	.....	18,604,090	.....	19,157,113	.....	0	.....	.....	.....	(36,149)	.....	.....	0	XXX.....	XXX.....	XXX...	.....	342,400	.....	629,492	XXX.....	XXX.....	
All Other Governments - Issuer Obligations																																					
50064L	AB	7	KOREA HIGHWAY MBIA	4.90 07/01/2013.....	.....	R	.....	1FE	.....	12,653,810	.....	101.317	.....	13,171,198	.....	13,000,000	.....	12,977,956	.....	.....	.....	.....	.....	.....	.....	.....	4.900	.....	5.248	JJ.....	.....	318,500	.....	637,000	08/07/2003	07/01/2013	
669827	DQ	7	NOVA SCOTIA	7.25 07/27/2013.....	.....	I.	.....	1FE	.....	1,238,279	.....	103.765	.....	1,037,653	.....	1,000,000	.....	1,017,381	.....	(29,445)	.....	.....	.....	.....	.....	.....	.....	7.250	.....	4.142	JJ.....	.....	31,014	.....	72,500	04/01/2004	07/27/2013
74815H	CJ	9	QUEBEC PROVINCE MTN	7.295 07/22/2026.....	.....	I.	.....	1	.....	1FE	.....	12,432,600	.....	150.936	.....	15,093,556	.....	10,000,000	.....	11,725,185	.....	.....	.....	.....	.....	.....	.....	7.295	.....	5.433	JJ.....	.....	322,196	.....	729,500	12/13/2002	07/22/2026
0699999.	All Other Governments - Issuer Obligations.....				.....	..	.....	.....	.....	26,324,689	.....	XXX.....	.....	29,302,407	.....	24,000,000	.....	25,720,522	.....	0	.....	.....	.....	(75,863)	.....	.....	0	XXX.....	XXX.....	XXX...	.....	671,710	.....	1,439,000	XXX.....	XXX.....	
1099999.	Total - All Other Governments.....				.....	..	.....	.....	.....	26,324,689	.....	XXX.....	.....	29,302,407	.....	24,000,000	.....	25,720,522</																			

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Code	F o r e i g n	Bond CHAR			NAIC Designation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description																				

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

011770	T7	9	AK	ST	BABS	5.242	08/01/2026																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			</

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
084154 TY 9	BERKELEY CA UNI SH 5.20 08/01/2023.....					.1FE	2,542,453	118.245	2,979,774	2,520,000	2,540,586		(1,388)			5.200	5.099	FA.....	54,600	154,700	05/11/2011	08/01/2023
084203 UQ 9	BERKELEY CNTY SC SD 4.79 03/01/2025.....					.1FE	4,151,765	118.501	4,894,091	4,130,000	4,149,140		(1,140)			4.790	4.739	MS.....	65,942	197,827	08/27/2010	03/01/2025
108151 S8 5	BRIDGEPORT CT TX B 5.127 08/15/2018.....					.1FE	1,860,000	112.739	2,096,945	1,860,000	1,860,000					5.127	5.125	FA.....	36,026	95,362	12/04/2009	08/15/2018
108151 T2 7	BRIDGEPORT CT TX B 5.527 08/15/2020.....					.1FE	1,990,000	117.225	2,332,778	1,990,000	1,990,000					5.527	5.525	FA.....	41,551	109,987	12/04/2009	08/15/2020
121637 4M 1	BURLINGTON RZEDB NJ 4.79 12/15/2020.....	SD..				.1FE	1,103,044	119.424	1,295,750	1,085,000	1,100,014		(1,533)			4.790	4.580	JD.....	19,482	34,799	12/22/2010	12/15/2020
121637 4N 9	BURLINGTON RZEDB NJ 5.04 12/15/2021.....					.1FE	1,133,319	118.021	1,315,934	1,115,000	1,130,274		(1,541)			5.040	4.831	JD.....	2,498	56,196	12/22/2010	12/15/2021
126775 TJ 4	CABARRUS CNTY NC 5.10 04/01/2023.....					.1FE	2,000,000	115.505	2,310,100	2,000,000	1,999,962		3			5.100	5.100	AO.....	25,500	102,000	03/31/2011	04/01/2023
129775 EL 2	CALHOUN GA TXB SCH CONS 4.721 09/01/2023.....					.1FE	1,315,000	113.428	1,491,578	1,315,000	1,314,921		6			4.721	4.722	MS.....	20,694	62,081	05/05/2011	09/01/2023
129775 EM 0	CALHOUN GA TXB SCH CONS 4.821 09/01/2024.....					.1FE	1,000,000	118.059	1,180,590	1,000,000	999,937		4			4.821	4.822	MS.....	16,070	48,210	05/05/2011	09/01/2024
134141 ZE 3	CAMPBELL CA SD 5.406 08/01/2027.....					.1FE	4,000,000	121.600	4,864,000	4,000,000	4,000,000					5.406	5.406	FA.....	90,100	216,240	07/01/2011	08/01/2027
142527 DY 3	CARLISLE ISD QSCB TX 4.38 2/15/2026.....					.1FE	5,115,000	112.662	5,762,661	5,115,000	5,114,970		2			4.380	4.380	FA.....	84,636	224,037	07/13/2011	02/15/2026
142665 DH 8	CARLSBAD SD TXB CA 4.584 08/01/2021.....					.1FE	4,000,000	109.340	4,373,600	4,000,000	4,000,242		15			4.584	4.583	FA.....	76,400	203,733	06/08/2011	08/01/2021
142665 DJ 4	CARLSBAD SD TXB CA 5.234 08/01/2026.....					.1FE	4,000,000	114.672	4,586,880	4,000,000	4,000,333		32			5.234	5.233	FA.....	87,233	232,622	06/08/2011	08/01/2026
167505 KK 1	CHICAGO IL BRD OF ED G 1.75 12/15/2025.....					.1FE	10,174,050	72.892	10,933,800	15,000,000	10,352,147		178,097			1.750	5.033	MJSD..	11,667	218,750	05/03/2012	12/15/2025
199491 X7 1	COLUMBUS OH SER 2C 3.923 6/1/2019.....					.1FE	545,000	114.665	624,924	545,000	544,997		0			3.923	3.923	JD.....	1,782	21,380	11/24/2010	06/01/2019
199491 X9 7	COLUMBUS OH SER 2C 4.323 06/01/2021.....					.1FE	695,000	118.131	821,010	695,000	694,996		0			4.323	4.323	JD.....	2,504	30,045	11/24/2010	06/01/2021
199491 Y3 9	COLUMBUS OH SER E CL-A 4.773 6/01/2023.....					.1FE	260,000	118.175	307,255	260,000	259,998		0			4.773	4.773	JD.....	1,034	12,410	11/24/2010	06/01/2023
199491 Y5 4	COLUMBUS OH E CL-B 4.773 6/01/2023.....					.1FE	1,435,000	118.175	1,695,811	1,435,000	1,434,989		1			4.773	4.773	JD.....	5,708	68,493	11/24/2010	06/01/2023
214489 BE 5	COOK CNTY IL 5.911 01/15/2023.....					.1FE	1,115,000	118.535	1,321,665	1,115,000	1,115,077		(7)			5.911	5.910	JJ.....	30,391	65,908	12/16/2010	01/15/2023
215723 JU 2	COOK CNTY IL HGH SCH-A 5.50 12/01/2020.....					.1FE	210,000	116.289	244,207	210,000	210,000					5.500	5.501	JD.....	963	11,550	12/14/2010	12/01/2020
215723 JV 0	COOK CNTY IL HIGH SCH 5.65 12/01/2011.....					.1FE	965,000	115.664	1,116,158	965,000	965,000					5.650	5.651	JD.....	4,544	54,523	12/14/2010	12/01/2021
215723 JW 8	COOK CNTY IL HIGH SCH 5.80 12/01/2022.....					.1FE	1,050,000	112.623	1,182,542	1,050,000	1,050,000					5.800	5.801	JD.....	5,075	60,900	12/14/2010	12/01/2022
215723 KU 3	COOK CNTY IL HGH SCH-C 5.50 12/01/2020.....					.1FE	1,340,000	116.289	1,558,273	1,340,000	1,340,000					5.500	5.501	JD.....	6,142	73,700	12/14/2010	12/01/2020
215723 KT 0	COOK CNTY IL HIGH SCH 5.65 12/01/2021.....					.1FE	1,415,000	115.664	1,636,646	1,415,000	1,415,000					5.650	5.651	JD.....	6,662	79,948	12/14/2010	12/01/2021
235308 QK 2	DALLAS TX ISD 4.45 02/15/2020.....					.1FE	4,050,000	117.867	4,714,680	4,000,000	4,040,756		(4,801)			4.450	4.282	FA.....	67,244	178,000	11/16/2010	02/15/2020
235308 QL 0	DALLAS TX ISD 4.60 02/15/2021.....					.1FE	4,050,000	118.477	4,739,080	4,000,000	4,042,002		(4,210)			4.600	4.445	FA.....	69,511	184,000	11/16/2010	02/15/2021
25476F KZ 0	DIST OF COLUMBIA 5.27 06/01/2020.....					.1FE	2,000,000	121.306	2,426,120	2,000,000	2,000,000					5.270	5.270	JD.....	8,783	105,400	12/16/2010	06/01/2020
25476F LH 9	DIST OF COLUMBIA 5.47 06/01/2021.....					.1FE	2,000,000	116.616	2,332,320	2,000,000	2,000,000					5.470	5.470	JD.....	9,117	109,400	12/16/2010	06/01/2021
259579 KL 3	EASTMONT SCH DOUGLAS WA 4.7 12/01/2025.....					.1FE	4,860,361	113.042	5,437,320	4,810,000	4,810,000		(49,600)			4.700	4.700	JD.....	18,839	226,070	05/20/2011	12/01/2025
283734 NF 4	EL PASO TX TXB 4.823 08/15/2022.....					.1FE	2,915,000	115.032	3,353,183	2,915,000	2,915,000					4.823	4.821	FA.....	53,112	140,590	11/18/2010	08/15/2022
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025.....					.1FE	10,875,390	111.676	11,725,980	10,500,000	10,856,177		(19,958)			5.479	5.104	FA.....	239,706	680,766	12/21/2011	08/01/2025
401784 YV 9	GUILFORD CNTY NC SCH B 3.934 03/01/2032.....					.1FE	2,500,000	106.734	2,668,350	2,500,000	2,499,969		(31)			3.934	3.934	MS.....	32,783	45,623	03/01/2012	03/01/2032
40179P AA 3	GUILFORD CNTY PUB FAC 4.564 04/01/2032.....					.1FE	2,250,000	107.232	2,412,720	2,250,000	2,250,009		9			4.564	4.564	AO.....	25,673	52,201	03/15/2012	04/01/2032
412486 4W 9	HARFORD CNTY MD 4.70 07/01/2021.....					.1FE	4,096,480	116.422	4,656,880	4,000,000	4,075,962		(8,381)			4.700	4.400	JJ.....	94,000	188,000	06/02/2010	07/01/2021
438670 WF 4	HONOLULU HI BAB 4.50 12/01/2021.....					.1FE	1,000,000	115.510	1,155,100	1,000,000	1,000,000					4.500	4.495	JD.....	3,750	45,000	12/03/2010	12/01/2021
438670 WG 2	HONOLULU HI BABS 4.75 12/01/2022.....					.1FE	1,000,000	116.427	1,164,270	1,000,000	1,000,000					4.750	4.744	JD.....	3,958	47,500	12/03/2010	12/01/2022
438670 WH 0	HONOLULU HI BAB 5.00 12/01/2023.....					.1FE	1,000,000	113.278	1,132,780	1,000,000	1,000,000					5.000	4.993	JD.....	4,167	50,000	12/03/2010	12/01/2023
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032.....					.1FE	15,926,180	124.901	16,237,130	13,000,000	15,902,846		(23,334)			6.290	4.534	MS.....	272,572		10/17/2012	03/01/2032
442331 SQ 0	HOUSTON TX SER B 4.611 03/01/2021.....					.1FE	1,000,000	118.791	1,187,910	1,000,000	999,946		5			4.611	4.612	MS.....	15,370	46,110	11/17/2010	03/01/2021
442331 SQ 8	HOUSTON TX SER B 4.811 03/01/2022.....					.1FE	2,000,000	118.052	2,361,040	2,000,000	1,999,880		10			4.811	4.812	MS.....	32,073	96,220	11/17/2010	03/01/2022
447025 JL 2	HUNTSVILLE AL BAB 3.786 09/01/2021.....					.1FE	2,465,000	112.871	2,782,270	2,465,000	2,465,000					3.786	3.786	MS.....	31,108	93,325	09/02/2010	09/01/2021
47407M BG 5	JEFFERSON GA SD QSCB 5.27 2/01/2028.....					.1FE	3,100,000	117.835	3,652,885	3,100,000	3,100,057		7			5.270	5.270	FA.....	68,071	167,908	07/08/2011	02/01/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54438C PC 0	LOS ANGELES COMM C 6.68 08/01/2036.....					.1FE	14,733,700	130.184	14,795,412	11,365,000	14,721,022		(12,678)			6.680	4.612	FA.....	316,331		10/25/2012	08/01/2036
544565 AA 2	L.A. FIRE A 8.48 9/2/2015.....				.1	.1FE	103,093	105.179	108,433	103,093	103,014		25			8.480	8.513	MS.....	2,890	8,742	06/16/1994	09/02/2015
544646 XT 4	LOS ANGELES CA SCH 1.54 09/15/2025.....					.1FE	2,805,300	74.339	3,716,950	5,000,000	2,926,367		103,539			1.540	6.360	MJSD..	3,422	77,000	10/25/2011	09/15/2025
544646 ZR 6	LA CA SCH DIST 6.758 07/01/2034.....					.1FE	3,219,575	132.997	3,185,278	2,395,000	3,217,439		(2,136)			6.758	4.295	JJ.....	80,927		11/20/2012	07/01/2034
570799 GG 5	MARLBORO CNTY SC SCH DST 5.44 06/01/25.....					.1FE	3,024,150	116.317	3,489,510	3,000,000	3,021,171		(1,175)			5.440	5.361	JD.....	13,600	163,200	07/15/2010	06/01/2025
584002 QB 8	MECKLENBURG CNTY NC 4.349 10/01/2030.....				.1	.1FE	3,000,000	106.972	3,209,160	3,000,000	2,999,918		(47)			4.349	4.349	AO.....	32,618	121,047	10/13/2011	10/01/2030
592112 DR 4	NASHVILLE GOVT-BAB 5.707 07/01/2034.....					.1FE	3,791,280	125.794	3,773,820	3,000,000	3,783,913		(7,367)			5.707	3.900	JJ.....	85,605		08/29/2012	07/01/2034
592112 LR 5	MET GOVT NASHVILLE 3.367 08/01/2027.....					.1FE	3,700,000	102.897	3,807,189	3,700,000	3,699,971		(29)			3.367	3.367	FA.....	47,063		08/02/2012	08/01/2027
602245 UM 2	MILWAUKEE CNTY PENSION A 6.84 12/01/2028.....					.1FE	5,828,340	137.007	5,761,144	4,205,000	5,824,135		(4,206)			6.840	3.633	JD.....	23,969		12/06/2012	12/01/2028
631294 3V 5	NASHUA NH PENNICHUCK 2.877 01/15/2021.....					.1FE	1,450,000	103.066	1,494,457	1,450,000	1,449,993		(7)			2.877	2.877	JJ.....	19,236	19,699	01/11/2012	01/15/2021
631294 3X 1	NASHUA NH PENNICHUCK 3.197 01/15/2023.....					.1FE	1,185,000	102.612	1,215,952	1,185,000	1,184,993		(7)			3.197	3.197	JJ.....	17,469	17,890	01/11/2012	01/15/2023
64966H 4J 6	NEW YORK NY 4.297 10/01/2021.....					.1FE	5,000,000	112.906	5,645,300	5,000,000	5,000,000					4.297	4.297	AO.....	53,713	214,850	10/07/2010	10/01/2021
64966H HA 1	NEW YORK NY SER H2 6.491 03/01/2021.....					.1FE	1,360,825	124.723	1,559,038	1,250,000	1,337,257		(8,298)			6.491	5.422	MS.....	27,046	81,138	12/22/2009	03/01/2021
64966H TS 9	NEW YORK CITY 5.049 12/01/2021.....					.1FE	10,245,562	119.150	12,486,920	10,480,000	10,291,641		16,152			5.049	5.305	JD.....	44,095	529,135	12/22/2009	12/01/2021
660393 L2 3	N LAS VEGAS NV 5.472 06/01/20.....					.2FE	2,375,000	110.020	2,612,975	2,375,000	2,374,945		6			5.472	5.472	JD.....	10,830	129,960	05/28/2010	06/01/2020
662523 WZ 8	N SLOPE BORO AK BABS 5.226 06/30/2021.....					.1FE	2,575,000	122.076	3,051,900	2,500,000	2,563,791		(5,937)			5.226	4.856	JD.....	363	130,650	01/18/2011	06/30/2021
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015.....					.1FE	1,252,047	108.097	1,345,808	1,245,000	1,248,216		(1,272)			5.000	4.881	MN.....	10,375	62,250	10/26/2009	05/01/2015
686053 CE 7	OR SCH BRD TXB PENSION 0.00 6/30/2015.....					.1FE	3,111,160	96.516	3,860,640	4,000,000	3,577,544		156,386				4.520	JD.....			11/10/2009	06/30/2015
68666P AA 4	ORLEANS PARISH LA SCH BD 4.4 02/01/2021.....					.1FE	9,184,300	111.943	10,074,870	9,000,000	9,174,687		(9,472)			4.400	4.108	FA.....	165,000	216,089	08/31/2012	02/01/2021
717883 LV 2	PHILADELPHIA SD A 5.995 09/01/2030.....					.1FE	1,123,110	115.493	1,154,930	1,000,000	1,121,671		(1,439)			5.995	4.954	MS.....	19,983	41,798	08/31/2012	09/01/2030
741701 H8 2	PRINCE GEORGES CNTY MD 4.75 03/01/2026.....					.1FE	4,000,000	120.467	4,818,680	4,000,000	3,999,919		4			4.750	4.750	MS.....	63,333	190,000	03/10/2011	03/01/2026
777543 TX 7	ROSEMONT IL TXBL SRS A 4.35 12/01/2023.....					.1FE	1,350,000	103.838	1,401,813	1,350,000	1,350,125		125			4.350	4.349	JD.....	4,894	38,824	03/22/2012	12/01/2023
777543 TY 5	ROSEMONT IL TXBL SRS A 4.55 12/01/2024.....					.1FE	1,750,000	102.815	1,799,263	1,750,000	1,750,178		178			4.550	4.549	JD.....	6,635	52,641	03/22/2012	12/01/2024
791240 BT 0	ST LOUIS MN SD 5.25 02/01/2025.....				.1	.1FE	3,048,630	114.341	3,430,230	3,000,000	3,036,953		(4,245)			5.250	5.041	FA.....	65,625	157,500	02/05/2010	02/01/2025
791451 HS 9	ST LOUIS MO SCH DIST 4.692 02/15/2021.....					.1FE	2,000,000	117.417	2,348,340	2,000,000	2,000,000					4.692	4.691	FA.....	35,451	93,840	12/08/2010	02/15/2021
796269 VA 3	SAN ANTONIO ISD TX 4.006 08/15/2028.....				.1	.1FE	2,115,000	109.420	2,314,233	2,115,000	2,114,970		(7)			4.006	4.006	FA.....	32,008	81,197	08/24/2011	08/15/2028
797646 NE 2	SAN FRAN CNTY CA BAB 5.75 6/15/2027.....					.1FE	10,397,041	127.626	10,561,052	8,275,000	10,363,420		(33,621)			5.750	3.509	JD.....	21,147	237,906	09/05/2012	06/15/2027
797646 NF 9	SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028.....					.1FE	13,135,200	129.082	13,424,528	10,400,000	13,087,011		(48,189)			5.930	3.717	JD.....	27,410	308,360	08/09/2012	06/15/2028
799017 KX 5	SAN MATEO HSD-B 3.07 09/01/2023.....					.1FE	875,000	102.295	895,081	875,000	874,989		(11)			3.070	3.070	MS.....	4,029		10/25/2012	09/01/2023
799017 KY 3	SAN MATEO HSD-B 3.22 09/01/2024.....					.1FE	1,000,000	102.446	1,024,460	1,000,000	999,986		(14)			3.220	3.220	MS.....	4,830		10/25/2012	09/01/2024
801495 C7 5	SANTA CLARA CA UNI SCH 4.15 07/01/2020.....					.1FE	1,970,000	111.527	2,230,540	2,000,000	1,974,229		2,849			4.150	4.353	JJ.....	41,500	83,000	06/21/2011	07/01/2020
801495 C9 1	SANTA CLARA USD B CA 4.60 07/01/2022.....					.1FE	2,850,000	113.387	3,231,530	2,850,000	2,850,000					4.600	4.600	JJ.....	65,550	131,100	06/10/2011	07/01/2022
801495 D2 5	SANTA CLARA USD B CA 4.80 07/01/2023.....					.1FE	3,050,000	113.801	3,470,931	3,050,000	3,050,000					4.800	4.800	JJ.....	73,200	146,400	06/10/2011	07/01/2023
833119 XK 1	SNOHOMISH CNTY WA SCH 1.14 12/01/2023.....					.1FE	4,631,612	80.975	5,117,620	6,320,000	4,740,319		108,707			1.140	3.986	JD.....	6,004	72,048	01/11/2012	12/01/2023
849067 R2 1	SPOKANE WA BABS 4.563 12/01/2020.....					.1FE	1,250,000	120.526	1,506,575	1,250,000	1,250,000					4.563	4.563	JD.....	4,753	57,038	12/14/2010	12/01/2020
849067 R3 9	SPOKANE WA BABS 4.713 12/01/2021.....				.1	.1FE	1,500,000	119.196	1,787,940	1,500,000	1,500,000					4.713	4.713	JD.....	5,891	70,695	12/14/2010	12/01/2021
87122N EY 1	SYCAMORE OH SCH DST 4.85 12/01/2020.....					.1FE	300,000	122.734	368,202	300,000	299,991		1			4.850	4.850	JD.....	1,213	14,550	12/21/2010	12/01/2020
954838 MV 7	W ORNG COVE TX SD 4.69 02/15/2028.....				.1	.1FE	6,083,323	111.252	6,758,559	6,075,000	6,082,293		(810)			4.690	4.670	FA.....	107,636	295,998	07/12/2011	02/15/2028
971039 PK 2	WILLOUGHBY SD TXB OH 5.294 03/01/2021.....					.1FE	2,000,000	121.837	2,436,740	2,000,000	2,000,949		105			5.294	5.287	MS.....	35,293	152,644	03/09/2011	03/01/2021
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						273,270,156	XXX	301,645,529	267,663,093	273,882,840	0	311,566	0	0	XXX	XXX	XXX	3,530,431	9,199,600	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....						273,270,156	XXX	301,645,529	267,663,093	273,882,840	0	311,566	0	0	XXX	XXX	XXX	3,530,431	9,199,600	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
																								F	o	r	Rate	Fair	Unrealized	Current	Current	Total
CUSIP	Identification	Description	Code	g	n	Bond	NAIC	Actual	Cost	Used	Value	Par	Book/Adjusted	Unrealized	Current	Current	Total	Rate	Effective	When	Admitted	Amount	Acquired	Stated
						CHAR	Designation			to				Increase/	(Amortization)/	Other Than	Exchange			Paid	Amount	Received		Contractual
										Fair				(Decrease)	Accretion	Temporary	Change in				Due and	During		Maturity
										Value						Impairment	B./A.C.V.				Accrued	Year		Date
01016Q	AB	8	AKRON STU HSG-B OH 6.51 03/15/2018.....			1	1FE	1,430,000		101.586	1,452,680	1,430,000	1,430,002		(3)			6.510	6.510	MS	27,411	93,093	09/05/2003	03/15/2018
010608	5M	5	AL PUB SCH CONSTR BD 5.15 09/01/2027.....			1	1FE	4,834,480		111.836	4,473,440	4,000,000	4,816,631		(17,849)			5.150	3.374	MS	68,667	414,861	07/17/2012	09/01/2027
02765U	CG	7	AMER MUN PWR OH 4.538 02/15/2016.....			1	1FE	2,500,900		108.891	2,722,275	2,500,000	2,500,450		(131)			4.538	4.532	FA	42,859	113,450	11/09/2009	02/15/2016
040484	DU	8	AZ UNIV TXB A BABS 5.308 08/01/2020.....			1	1FE	1,260,000		121.063	1,525,394	1,260,000	1,260,000					5.308	5.307	FA	27,867	66,881	06/16/2010	08/01/2020
040484	DV	6	AZ UNIV TXB A BABS 5.458 08/01/2021.....			1	1FE	2,740,000		118.665	3,251,421	2,740,000	2,740,000					5.458	5.457	FA	62,312	149,549	06/16/2010	08/01/2021
04048R	DK	9	AZ ST UNIV 4.978 07/01/19.....			1	1FE	1,000,000		120.462	1,204,620	1,000,000	1,000,000					4.978	4.976	JJ	24,890	49,780	03/30/2010	07/01/2019
04048R	DM	5	AZ ST UNIV 5.298 07/01/21.....			1	1FE	1,000,000		124.516	1,245,160	1,000,000	1,000,000					5.298	5.296	JJ	26,490	52,980	03/30/2010	07/01/2021
040507	NB	7	ARIZONA ST HLTH FACS AUTH B 4.162 1/1/30.....			1	1FE	4,000,000		102.493	4,099,720	4,000,000	3,999,898		(102)			4.162	4.162	JJ	11,561		10/18/2012	01/01/2030
04778C	AF	2	ATLANTA GA INDPT SCH 5.557 03/01/2026.....			1	1FE	2,000,000		119.110	2,382,200	2,000,000	1,999,835		8			5.557	5.558	MS	37,047	111,140	06/09/2011	03/01/2026
04778C	AG	0	ATLANTA GA INDPT SCH 5.457 03/01/2025.....			1	1FE	7,092,692		116.104	8,069,228	6,950,000	7,081,779		(7,693)			5.457	5.243	MS	126,421	379,262	08/09/2011	03/01/2025
04778C	AH	8	ATLANTA GA INDPT SCH 5.657 03/01/2027.....			1	1FE	1,000,000		119.818	1,198,180	1,000,000	999,914		4			5.657	5.658	MS	18,857	56,570	06/09/2011	03/01/2027
071239	CV	7	BATON ROUGE LA TXBL 3.291 01/15/2022.....			1	1FE	1,565,000		106.725	1,670,246	1,565,000	1,564,952		(48)			3.291	3.291	JJ	23,749	14,450	03/07/2012	01/15/2022
071239	CW	5	BATON ROUGE LA TXBL 3.491 01/15/2023.....			1	1FE	2,640,000		102.148	2,696,707	2,640,000	2,639,908		(92)			3.491	3.491	JJ	42,497	25,857	03/07/2012	01/15/2023
071239	CX	3	BATON ROUGE LA TXBL 3.691 01/15/2024.....			1	1FE	1,300,000		104.431	1,357,603	1,300,000	1,299,949		(51)			3.691	3.691	JJ	22,125	13,462	03/07/2012	01/15/2024
071239	CY	1	BATON ROUGE LA TXBL 3.941 01/15/2025.....			1	1FE	2,000,000		104.437	2,088,740	2,000,000	1,999,911		(89)			3.941	3.941	JJ	36,345	22,113	03/07/2012	01/15/2025
071239	DA	2	BATON ROUGE LA TXBL 4.191 01/15/2026.....			1	1FE	1,000,000		106.257	1,062,570	1,000,000	999,949		(51)			4.191	4.192	JJ	19,325	11,758	03/07/2012	01/15/2026
09089T	AY	7	BIRMINGHAM AL B 6.00 04/01/2022.....			1	1FE	960,000		119.492	1,147,123	960,000	960,092		(9)			6.000	5.998	AO	14,400	57,600	02/16/2011	04/01/2022
100873	AD	0	BOSTON MA HSG 4.76 01/01/2017.....			1	1FE	1,150,000		107.139	1,232,099	1,150,000	1,149,952		11			4.760	4.761	JJ	27,370	54,740	03/10/2010	01/01/2017
100873	AE	8	BOSTON MA HSG 5.21 01/01/2018.....			1	1FE	565,000		101.300	572,345	565,000	564,969		5			5.210	5.211	JJ	14,718	29,437	03/10/2010	01/01/2018
130685	G3	8	CA ST PUB 6.282 03/01/2025.....			1	1FE	4,625,162		118.617	5,225,079	4,405,000	4,592,438		(20,786)			6.282	5.554	MS	92,241	276,722	05/12/2011	03/01/2025
155751	CQ	1	CENT VLY QSCB D FRESNO 4.726 09/01/2019.....			1	1FE	850,000		104.971	892,254	850,000	849,974		(9)			4.726	4.727	MS	13,390	37,047	09/16/2011	09/01/2019
155751	CR	9	CENT VLY QSCB D FRESNO 4.926 09/01/2020.....			1	1FE	1,000,000		105.734	1,057,340	1,000,000	999,966		(12)			4.926	4.927	MS	16,420	45,429	09/16/2011	09/01/2020
155751	CS	7	CENT VLY QSCB D FRESNO 5.126 09/01/2021.....			1	1FE	2,800,000		106.486	2,981,608	2,800,000	2,799,895		(37)			5.126	5.127	MS	47,843	132,365	09/16/2011	09/01/2021
163103	UF	9	CHELAN CNTY WA UTIL C 3.453 07/01/2020.....			1	1FE	4,000,000		108.870	4,354,800	4,000,000	3,999,893		12			3.453	3.453	JJ	69,060	89,011	10/27/2011	07/01/2020
163103	UG	7	CHELAN CNTY WA UTIL C 3.603 07/01/2021.....			1	1FE	2,000,000		104.988	2,099,760	2,000,000	1,999,941		6			3.603	3.603	JJ	36,030	46,439	10/27/2011	07/01/2021
163103	UJ	1	CHELAN CNTY WA UTIL C 3.903 07/01/2023.....			1	1FE	1,000,000		104.416	1,044,160	1,000,000	999,965		3			3.903	3.903	JJ	19,515	25,153	10/27/2011	07/01/2023
167725	AE	0	CHICAGO IL TRANSIT 6.30 12/01/2021.....			1	1FE	2,037,750		116.779	2,277,191	1,950,000	2,027,026		(6,462)			6.300	5.728	JD	10,238	122,850	04/07/2011	12/01/2021
172254	BS	2	CINCINNATI ECON TX 4.98 11/01/2013.....			1	1FE	940,000		103.225	970,315	940,000	939,999		1			4.980	4.980	MN	7,802	46,812	12/12/2003	11/01/2013
183596	CY	9	BALTIMORE MD BRD SCH 5.692 12/15/2025.....			1	1FE	6,513,725		125.433	8,153,145	6,500,000	6,515,051		(772)			5.692	5.667	JD	16,444	369,980	02/07/2011	12/15/2025
18610R	AD	6	CLEVE-CUYAHOGA 6.625 2/15/2021.....			1	1FE	16,600,000		104.339	17,320,274	16,600,000	16,598,358		148			6.625	6.627	FA	415,466	1,099,750	10/30/2009	02/15/2021
196632	ML	4	CO SPRINGS CO 5.058 11/15/2019.....			1	1FE	1,000,000		118.638	1,186,380	1,000,000	1,000,000					5.058	5.059	MN	6,463	50,580	12/17/2010	11/15/2019
19668Q	DW	2	CO ST BABS 5.144 03/15/2020.....			1	1FE	1,100,000		113.449	1,247,939	1,100,000	1,100,000					5.144	5.141	MS	16,661	56,584	12/03/2010	03/15/2020
199112	HV	8	COLUMBUS GA BLDG 5.05 01/01/23.....			1	1FE	1,764,938		117.378	2,077,591	1,770,000	1,765,757		319			5.050	5.081	JJ	44,693	89,385	01/14/2010	01/01/2023
199112	HW	6	COLUMBUS GA BLDG 5.20 01/01/24.....			1	1FE	1,854,439		117.853	2,192,066	1,860,000	1,855,234		314			5.200	5.231	JJ	48,360	96,720	01/14/2010	01/01/2024
19923P	AX	6	COLUMBUS IN HS 5.505 07/15/22.....			1	1FE	3,000,000		118.944	3,568,320	3,000,000	2,999,915		7			5.505	5.505	JJ	76,153	165,150	01/20/2010	07/15/2022
19923P	AY	4	COLUMBUS IN HS 5.605 7/15/23.....			1	1FE	1,980,000		118.580	2,347,884	1,980,000	1,979,940		4			5.605	5.605	JJ	51,174	110,979	01/20/2010	07/15/2023
20281P	BQ	4	CMWLTH FINANCE AUTH PA A 5.74 06/01/2027.....			1	1FE	6,411,185		116.505	6,407,775	5,500,000	6,402,710		(8,475)			5.740	4.210	JD	26,308	157,850	10/17/2012	06/01/2027
231266	FD	4	CURATORS UNIV MO BABS 5.96 11/01/2039.....			1	1FE	4,600,684		127.339	4,495,067	3,530,000	4,596,679		(4,005)			5.960	4.094	MN	35,065	105,194		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
264416	AN	8				.1FE	16,072,916	130.972	15,690,446	11,980,000	16,044,987		(27,928)			5.850	3.715	AO.....	175,208	275,389	10/24/2012	04/01/2037
29270C	WJ	0				.1FE	1,000,000	125.910	1,259,100	1,000,000	1,000,000					5.710	5.710	JJ.....	28,550	57,100	12/15/2010	07/01/2024
29270C	WN	1				.1FE	2,300,000	121.078	2,784,794	2,300,000	2,299,830		11			5.190	5.191	JJ.....	59,685	119,370	03/10/2011	07/01/2024
29270C	YQ	2				.1FE	2,500,000	102.342	2,558,550	2,500,000	2,499,947		(53)			2.953	2.953	JJ.....	26,249		08/16/2012	07/01/2022
29270C	YR	0				.1FE	2,500,000	101.779	2,544,475	2,500,000	2,499,941		(59)			3.103	3.103	JJ.....	27,582		08/16/2012	07/01/2023
299398	BH	9			.1	.1FE	2,000,000	113.016	2,260,320	2,000,000	1,999,839		15			5.850	5.851	FA.....	48,750	117,000	04/29/2010	02/01/2021
341507	ZH	7			.1	.1FE	1,000,000	122.134	1,221,340	1,000,000	999,935		7			5.391	5.392	JJ.....	26,955	53,910	02/26/2010	07/01/2020
341507	ZJ	3			.1	.1FE	1,000,000	116.969	1,169,690	1,000,000	1,000,000					5.541	5.542	JJ.....	27,705	55,410	02/26/2010	07/01/2021
341507	ZK	0			.1	.1FE	2,000,000	115.842	2,316,840	2,000,000	1,999,842		12			5.741	5.742	JJ.....	57,410	114,820	02/26/2010	07/01/2022
34160P	CY	3				.1FE	4,000,000	112.531	4,501,240	4,000,000	4,000,000					5.086	5.087	FA.....	84,767	203,440	10/29/2009	08/01/2017
34160P	CZ	0				.1FE	6,000,000	114.432	6,865,920	6,000,000	6,000,000					5.186	5.187	FA.....	129,650	311,160	10/29/2009	08/01/2018
34160P	DA	4				.1FE	2,000,000	118.578	2,371,560	2,000,000	2,000,000					5.286	5.287	FA.....	44,050	105,720	10/29/2009	08/01/2019
34160P	DF	3			SD..	.1FE	1,000,000	120.837	1,208,370	1,000,000	999,876		4			6.825	6.826	FA.....	28,438	68,250	10/29/2009	08/01/2029
34160W	TY	0			.1	.1FE	2,500,000	118.138	2,953,450	2,500,000	2,500,000					5.756	5.757	JJ.....	71,950	143,900	01/08/2010	07/01/2020
347622	CJ	9				.1FE	9,190,000	100.292	9,216,835	9,190,000	9,189,647		(353)			3.574	3.574	JJ.....	80,288		09/20/2012	01/01/2023
347622	CK	6				.1FE	3,000,000	100.429	3,012,870	3,000,000	2,999,868		(132)			3.824	3.824	JJ.....	28,043		09/20/2012	01/01/2024
358266	CA	0				.1FE	4,792,463	59.450	5,080,003	8,545,000	4,963,901		171,438			5.091	5.180	FA.....			04/19/2012	08/15/2023
358266	CC	6				.1FE	2,809,500	49.781	2,986,860	6,000,000	2,859,151		49,651			5.960	5.960	FA.....			09/11/2012	08/15/2025
392273	AL	2				.1FE	3,364,782	110.764	3,644,136	3,290,000	3,334,206		(10,543)			5.120	4.725	AO.....	42,112	168,448	12/07/2009	10/01/2016
392273	AM	0				.1FE	4,801,286	118.855	5,514,872	4,640,000	4,745,464		(19,269)			5.470	4.927	AO.....	63,452	253,808	12/07/2009	10/01/2017
407271	GN	9				.1FE	920,000	115.233	1,060,144	920,000	919,987		3			5.970	5.970	JD.....	4,577	54,924	06/29/2006	06/01/2016
436212	EC	4			.1	.1FE	500,000	118.410	592,050	500,000	500,000					5.706	5.707	AO.....	7,133	28,530	01/20/2010	10/01/2020
438701	RD	8			.1	.1FE	4,500,000	112.159	5,047,155	4,500,000	4,500,402		(43)			4.943	4.942	JJ.....	111,218	222,435	10/27/2010	07/01/2023
438701	RE	6			.1	.1FE	1,116,630	110.413	1,104,130	1,000,000	1,112,330		(4,300)			5.193	3.478	JJ.....	25,965		08/31/2012	07/01/2024
443730	FT	8				.1FE	1,337,730	116.361	1,483,603	1,275,000	1,329,870		(3,382)			6.640	6.100	FA.....	35,275	84,660	07/22/2010	02/01/2024
45129W	JX	9				.1FE	1,500,000	120.285	1,804,275	1,500,000	1,500,000					5.279	5.279	JJ.....	36,513	79,185	01/07/2010	07/15/2019
45129W	KA	7				.1FE	2,545,000	114.654	2,917,944	2,545,000	2,545,000					5.579	5.579	JJ.....	65,471	141,986	01/07/2010	07/15/2022
45129Y	SZ	0			.1	.1FE	108,019	100.000	105,000	105,000	107,030		(610)			5.870	5.166	JJ.....	3,082	6,164	02/24/2010	07/01/2035
452227	FP	1				.1FE	7,000,000	98.781	6,914,670	7,000,000	7,000,154		154			3.231	3.231	JD.....	10,052	130,676	05/10/2012	06/15/2024
454622	QD	6				.1FE	1,057,820	104.444	1,044,440	1,000,000	1,043,720		(14,100)			5.040	0.794	JJ.....	23,240		08/31/2012	01/15/2014
454622	QE	4			.1	.1FE	1,048,830	103.748	1,037,480	1,000,000	1,036,966		(11,864)			5.040	1.432	JJ.....	23,240		08/31/2012	07/15/2014
454622	QF	1			.1	.1FE	1,880,000	103.797	1,951,384	1,880,000	1,880,014		(12)			5.210	5.209	JJ.....	45,165	97,948	12/04/2003	07/15/2015
454624	U4	7				.1FE	3,121,874	114.969	3,512,303	3,055,000	3,110,223		(5,912)			5.240	4.950	JJ.....	73,816	160,082	11/19/2010	07/15/2020
454624	U5	4				.1FE	9,202,230	112.892	10,160,280	9,000,000	9,179,425		(11,740)			5.490	5.250	JJ.....	227,835	494,100	11/19/2010	01/15/2024
455167	3H	7				.1FE	1,965,000	116.774	2,294,609	1,965,000	1,965,000					4.205	4.205	JD.....	6,886		05/20/2010	06/01/2019
45528S	5R	3				.1FE	14,475,296	125.218	14,775,724	11,800,000	14,379,249		(96,047)			5.966	4.162	JJ.....	324,622	351,994	01/18/2012	01/15/2030
45746R	AL	8			.1	.1FE	3,000,000	109.892	3,296,760	3,000,000	3,000,000					4.850	4.851	JJ.....	72,750	145,500	02/18/2010	07/01/2020
472904	P3	9			.1	.1FE	11,881,700	108.592	13,031,040	12,000,000	11,890,083		5,720			4.650	4.743	JD.....	46,500	558,000	07/21/2011	06/01/2026
477382	AL	9			.5*		930,000	100.422	933,925	930,000	929,997		3			5.200	5.200	JD.....	4,030	48,360	12/10/2003	12/01/2013
485077	AW	1			.1	.1FE	2,109,294	108.937	2,173,293	1,995,000	2,062,592		(20,687)			5.500	4.284	JJ.....	54,863	109,725	08/31/2010	01/01/2020
485429	CX	0			.1	.1FE	3,000,000	119.011	3,570,330	3,000,000	3,000,000					4.520	4.518	MS.....	45,200	135,600	12/02/2010	03/01/2022
491189	FA	9				.1FE	2,810,786	112.042	3,125,972	2,790,000	2,805,968		(2,208)			4.104	4.000	AO.....	28,625	114,502	09/02/2010	04/01/2019

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
499815	JK	5			..1FE	..1FE	1,650,000	113.892	1,879,218	1,650,000	1,649,914	.....	.....7	.....	.....	.....4.620	4.621	AO.....	19,058	76,230	11/30/2010	04/01/2022
499815	JL	3			..1FE	..1FE	1,750,000	112.863	1,975,103	1,750,000	1,749,899	.....	.....7	.....	.....	.....4.820	4.821	AO.....	21,088	84,350	11/30/2010	04/01/2023
542690	W3	2			..1FE	..1FE	2,498,350	114.392	2,859,800	2,500,000	2,498,663	.....	.....148	.....	.....	.....4.850	4.859	MN.....	20,208	121,250	05/05/2010	05/01/2020
544712	2H	4			..1FE	..1FE	11,487,113	123.593	11,432,353	9,250,000	11,477,529	.....	.....(9,584)	.....	.....	.....5.735	4.215	JD.....	44,207	265,244	10/09/2012	06/01/2039
54473E	NQ	3			..1FE	..1FE	2,000,000	115.336	2,306,720	2,000,000	2,000,000	.....	.....	.....	.....	.....5.841	5.838	FA.....	48,675	116,820	11/10/2010	08/01/2021
54473E	NS	9			..1FE	..1FE	9,007,600	132.678	8,955,765	6,750,000	9,006,507	.....	.....(1,093)	.....	.....	.....7.618	5.298	FA.....	214,256	.....	12/14/2012	08/01/2040
56045R	AJ	8			..1FE	..1FE	3,795,000	115.785	4,394,041	3,795,000	3,794,794	.....	.....26	.....	.....	.....4.724	4.725	MS.....	59,759	179,276	11/18/2010	09/01/2019
56045R	AL	3			..1FE	..1FE	1,985,000	113.940	2,261,709	1,985,000	1,984,868	.....	.....12	.....	.....	.....5.074	5.075	MS.....	33,573	100,719	11/18/2010	09/01/2021
561851	GE	0			..1FE	..1FE	1,235,000	116.508	1,438,874	1,235,000	1,235,000	.....	.....	.....	.....	.....6.151	6.152	AO.....	18,991	75,965	12/17/2010	10/01/2021
561851	GF	7			..1FE	..1FE	1,000,000	116.242	1,162,420	1,000,000	1,000,000	.....	.....	.....	.....	.....6.351	6.352	AO.....	15,878	63,510	12/17/2010	10/01/2022
567830	BU	7			..1FE	..1FE	4,888,949	115.601	5,346,546	4,625,000	4,871,913	.....	.....(12,558)	.....	.....	.....5.410	4.868	FA.....	104,255	250,213	08/11/2011	08/01/2026
57429L	AL	0			..1FE	..1FE	8,744,750	114.055	9,124,400	8,000,000	8,428,065	.....	.....(49,205)	.....	.....	.....6.480	5.297	JJ.....	259,200	453,600	08/31/2012	07/01/2022
574754	AB	3			..1FE	..1FE	428,370	99.000	440,550	445,000	442,399	.....	.....3,682	.....	.....	.....6.570	7.488	MS.....	9,746	29,237	09/19/2008	09/01/2013
575579	WY	9			..1FE	..1FE	2,000,000	116.381	2,327,620	2,000,000	2,000,000	.....	.....	.....	.....	.....4.546	4.546	JJ.....	45,460	90,920	12/02/2010	07/01/2021
575832	UF	5			..1FE	..1FE	2,000,000	115.745	2,314,900	2,000,000	1,999,909	.....	.....10	.....	.....	.....4.888	4.889	MN.....	16,293	97,760	12/10/2010	05/01/2020
575832	UG	3			..1FE	..1FE	2,355,000	119.458	2,813,236	2,355,000	2,354,836	.....	.....9	.....	.....	.....5.788	5.789	MN.....	22,718	136,307	12/10/2010	05/01/2025
57583P	ES	4			..1FE	..1FE	5,000,000	119.556	5,977,800	5,000,000	5,000,000	.....	.....	.....	.....	.....4.685	4.685	JD.....	10,411	234,250	12/15/2010	12/15/2020
57583P	ET	2			..1FE	..1FE	4,000,000	123.525	4,941,000	4,000,000	4,000,000	.....	.....	.....	.....	.....4.835	4.835	JD.....	8,596	193,400	12/15/2010	12/15/2021
576000	LA	9			..1FE	..1FE	10,000,000	115.559	11,555,900	10,000,000	9,999,817	.....	.....(9)	.....	.....	.....4.885	4.885	JJ.....	225,253	470,860	07/21/2011	07/15/2028
57604T	AA	4			..1FE	..1FE	3,000,000	123.645	3,709,350	3,000,000	3,000,000	.....	.....	.....	.....	.....5.053	5.053	JD.....	12,633	151,590	12/16/2010	06/01/2024
57604T	AB	2			..1FE	..1FE	6,500,000	123.889	8,052,785	6,500,000	6,500,000	.....	.....	.....	.....	.....5.203	5.203	JD.....	28,183	338,195	12/16/2010	06/01/2025
584633	BR	1			..2FE	..2FE	1,002,140	104.024	1,040,240	1,000,000	1,000,465	.....	.....(269)	.....	.....	.....5.010	4.980	FA.....	18,927	50,100	01/05/2005	02/15/2015
58607E	BV	5			..1FE	..1FE	1,195,000	108.767	1,299,766	1,195,000	1,194,972	.....	.....3	.....	.....	.....3.870	3.870	MN.....	7,708	46,247	09/22/2011	11/01/2020
58607E	BW	3			..1FE	..1FE	1,000,000	111.201	1,112,010	1,000,000	999,972	.....	.....3	.....	.....	.....4.230	4.230	MN.....	7,050	42,300	09/22/2011	11/01/2021
58607E	BX	1			..1FE	..1FE	1,500,000	106.318	1,594,770	1,500,000	1,499,952	.....	.....4	.....	.....	.....4.480	4.480	MN.....	11,200	67,200	09/22/2011	11/01/2022
590545	TC	3			..1FE	..1FE	1,000,000	109.301	1,093,010	1,000,000	999,964	.....	.....(36)	.....	.....	.....3.569	3.569	JJ.....	17,845	7,832	03/16/2012	07/01/2022
590545	TE	9			..1FE	..1FE	1,000,000	107.585	1,075,850	1,000,000	999,956	.....	.....(44)	.....	.....	.....3.919	3.919	JJ.....	19,595	8,600	03/16/2012	07/01/2024
592195	AR	2			..1FE	..1FE	1,000,000	109.858	1,098,580	1,000,000	999,950	.....	.....5	.....	.....	.....5.537	5.538	JJ.....	27,685	55,370	01/28/2010	07/01/2020
59259Y	CG	2			..1FE	..1FE	2,000,000	117.460	2,349,200	2,000,000	1,999,861	.....	.....14	.....	.....	.....5.404	5.405	MN.....	13,810	108,080	02/05/2010	11/15/2020
593461	AZ	9			..1FE	..1FE	1,059,100	117.229	1,172,290	1,000,000	1,044,298	.....	.....(6,564)	.....	.....	.....5.609	4.720	AO.....	14,023	56,090	08/30/2010	10/01/2018
59447P	CQ	2			..1FE	..1FE	558,415	111.208	556,040	500,000	556,309	.....	.....(2,106)	.....	.....	.....5.496	3.789	MS.....	9,160	13,740	08/31/2012	09/01/2020
59447P	CR	0			..1FE	..1FE	11,000,000	116.671	12,833,810	11,000,000	11,000,000	.....	.....	.....	.....	.....5.746	5.746	MS.....	210,687	625,037	12/09/2010	09/01/2021
606092	EP	5			..1FE	..1FE	2,225,000	118.043	2,626,457	2,225,000	2,225,000	.....	.....	.....	.....	.....5.628	5.628	JJ.....	62,612	125,223	12/11/2009	01/01/2020
606092	EQ	3			..1FE	..1FE	2,000,000	117.515	2,350,300	2,000,000	2,000,000	.....	.....	.....	.....	.....5.778	5.778	JJ.....	57,780	115,560	12/11/2009	01/01/2021
606092	ER	1			..1FE	..1FE	3,040,000	116.720	3,548,288	3,040,000	3,040,000	.....	.....	.....	.....	.....5.878	5.878	JJ.....	89,346	178,691	12/11/2009	01/01/2022
60636A	BB	8			..1FE	..1FE	1,880,000	115.809	2,177,209	1,880,000	1,879,945	.....	.....5	.....	.....	.....3.827	3.827	MN.....	9,193	71,948	06/17/2011	11/15/2021
60636A	BC	6			..1FE	..1FE	2,375,000	115.928	2,753,290	2,375,000	2,374,926	.....	.....6	.....	.....	.....3.927	3.927	MN.....	11,917	93,266	06/17/2011	11/15/2022
60636A	EF	6			..1FE	..1FE	21,993,520	103.200	22,704,000	22,000,000	21,993,725	.....	.....205	.....	.....	.....3.335	3.338	FA.....	289,404	.....	08/31/2012	02/15/2027
60636V	NW	1			..1FE	..1FE	1,000,000	114.251	1,142,510	1,000,000	1,000,000	.....	.....	.....	.....	.....4.443	4.443	MN.....	7,405	44,430	10/29/2009	05/01/2018
60636W	NY	9			..1FE	..1FE	7,000,000	115.295	8,070,650	7,000,000	7,000,000	.....	.....	.....	.....	.....4.563	4.563	MN.....	53,235	319,410	10/28/2009	05/01/2019
60636W	NX	7			..1FE	..1FE	2,500,000	118.081	2,952,025	2,500,000	2,500,000	.....	.....	.....	.....	.....4.663	4.663	MN.....	19,429	116,575	10/28/2009	05/01/2020
60636Y	HL	8			..1FE	..1FE	3,095,000	100.685	3,116,201	3,095,000	3,094,890	.....	.....(110)	.....	.....	.....3.723	3.723	JJ.....	17,284	.....	10/17/2012	07/01/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60636Y	HM	6	MISSOURI ST HSG DEV 4.156 07/01/2033.....		1	1FE	2,500,000	100.671	2,516,775	2,500,000	2,499,889		(111)			4.156	4.156	JJ.....	15,585		10/17/2012	07/01/2033
610730	AA	1	MONROE CNTY NY IDA B 4.176 5/01/2028.....			1FE	10,000,000	108.147	10,814,700	10,000,000	9,999,588		(412)			4.176	4.176	MN.....	69,600	151,960	06/14/2012	05/01/2028
610763	PF	5	MONROE CNTY WTR BAB 5.894 08/01/25.....			1FE	1,400,000	128.163	1,794,282	1,400,000	1,399,907		5			5.894	5.895	FA.....	34,382	82,516	12/14/2010	08/01/2025
610763	PK	4	MONROE CNTY NY WTR 4.694 08/01/2019.....			1FE	1,000,000	115.254	1,152,540	1,000,000	1,000,000					4.694	4.695	FA.....	19,558	46,940	12/14/2010	08/01/2019
613741	BY	2	MONTGOMERY CNTY VA B 3.093 06/01/2020.....			1FE	2,400,000	103.938	2,494,512	2,400,000	2,400,021		16			3.093	3.093	JD.....	6,186	77,119	11/04/2011	06/01/2020
613741	BZ	9	MONTGOMERY CNTY VA B 3.293 06/01/2021.....			1FE	1,430,000	104.632	1,496,238	1,430,000	1,430,014		11			3.293	3.293	JD.....	3,924	48,921	11/04/2011	06/01/2021
613741	CA	3	MONTGOMERY CNTY VA B 3.443 06/01/2022.....		1	1FE	1,090,000	104.092	1,134,603	1,090,000	1,090,012		9			3.443	3.443	JD.....	3,127	38,988	11/04/2011	06/01/2022
613741	CB	1	MONTGOMERY CNTY VA B 3.643 06/01/2023.....		1	1FE	1,260,000	103.413	1,303,004	1,260,000	1,260,015		12			3.643	3.643	JD.....	3,825	47,687	11/04/2011	06/01/2023
618027	BK	1	MORRIS CNTY NJ IMPT A 3.585 06/15/2021.....			1FE	2,750,000	110.899	3,049,723	2,750,000	2,750,016		14			3.585	3.585	JD.....	4,382	100,504	12/02/2011	06/15/2021
64469N	AB	5	NEW HAMPSHIRE ST HWY 4.134 9/1/2021.....			1FE	7,000,000	113.732	7,961,240	7,000,000	7,000,000					4.134	4.135	MS.....	96,460	289,380	11/05/2010	09/01/2021
645913	AA	2	NJ ECONOMIC DEV A 7.425 02/15/2029.....			1FE	9,272,913	128.346	9,305,085	7,250,000	9,252,923		(19,989)			7.425	4.922	FA.....	203,363		12/03/2012	02/15/2029
645913	AY	0	NJ ECON DEV SER B 0.00 02/15/2020.....			1FE	6,206,400	77.925	6,234,000	8,000,000	6,239,647		33,247				3.520	FA.....			11/01/2012	02/15/2020
649705	JJ	0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		4		11,080,119	98.194	11,024,337	11,227,099	10,987,514		62,486			8.800	9.789	MON...	54,888	987,985	05/25/2010	09/11/2018
64971Q	GW	7	NYC TRNSTL FIN B TXBL 3.45 05/01/2021.....			1FE	8,265,613	107.051	8,826,355	8,245,000	8,262,871		(1,825)			3.450	3.420	MN.....	47,409	284,453	08/03/2011	05/01/2021
64971Q	J4	6	NYC TRANS FIN AUTH 3.75 11/01/2035.....			1FE	8,185,920	96.757	7,740,560	8,000,000	8,185,488		(432)			3.750	3.600	MN.....	22,500		11/15/2012	11/01/2035
64971Q	RA	3	NYC TRANSITION FIN AUTH 2.90 11/01/2021.....			1FE	2,921,010	103.630	3,108,900	3,000,000	2,928,242		6,945			2.900	3.213	MN.....	14,500	83,133	12/13/2011	11/01/2021
64971Q	RB	1	NYC TRANSL FIN AUTH 4.2 11/01/2030.....			1FE	25,288,750	109.388	27,347,000	25,000,000	25,278,430		(10,065)			4.200	4.111	MN.....	175,000	1,003,333	12/16/2011	11/01/2030
64972H	QY	1	NYC TRANS FIN AUTH 5.404 7/15/2021.....			1FE	2,500,000	116.526	2,913,150	2,500,000	2,500,000					5.404	5.402	JJ.....	62,296	135,100	11/19/2010	07/15/2021
649883	UK	9	NY MTGE-175-TXBL 4.116 04/01/2028.....		1	1FE	10,000,000	103.187	10,318,700	10,000,000	10,000,118		118			4.116	4.116	AO.....	123,480		08/24/2012	04/01/2028
649883	UM	5	NY MTGE-175-TXBL 3.869 10/01/2025.....		1	1FE	5,000,000	104.245	5,212,250	5,000,000	5,000,052		52			3.869	3.869	AO.....	58,035		08/24/2012	10/01/2025
649902	2E	2	NY ST DORM AUTH BAB 5.289 03/15/2033.....			1FE	6,742,422	118.567	6,746,462	5,690,000	6,736,313		(6,109)			5.289	3.958	MS.....	88,611		10/22/2012	03/15/2033
649902	S7	9	NEW YORK ST DORM 4.75 3/15/2022.....			1FE	8,000,000	116.399	9,311,920	8,000,000	8,000,000					4.750	4.751	MS.....	111,889	380,000	05/27/2010	03/15/2022
650035	UY	2	NY STATE BAB 4.61 03/15/2020.....			1FE	2,000,000	118.487	2,369,740	2,000,000	2,000,000					4.610	4.611	MS.....	27,148	92,200	12/02/2010	03/15/2020
650035	UZ	9	NYS BABS 4.81 03/15/2021.....			1FE	3,000,000	115.889	3,476,670	3,000,000	3,000,000					4.810	4.811	MS.....	42,488	144,300	12/02/2010	03/15/2021
650035	VA	3	NYS BABS 5.01 03/15/2022.....			1FE	3,000,000	122.142	3,664,260	3,000,000	3,000,000					5.010	5.011	MS.....	44,255	150,300	12/02/2010	03/15/2022
658308	AD	3	N CAROLINA ST TPK 4.45 01/01/2023.....	SD		1FE	4,000,000	112.816	4,512,640	4,000,000	4,000,000					4.450	4.451	JJ.....	89,000	178,000	10/15/2010	01/01/2023
662903	MF	7	N TEX MUN WTR 4.32 09/01/2021.....		1	1FE	2,355,000	113.207	2,666,025	2,355,000	2,355,331		(36)			4.320	4.318	MS.....	33,912	101,736	10/29/2010	09/01/2021
665444	HN	8	NORTHERN MUNI PWR 5.82 01/01/2017.....			1FE	15,138,900	114.527	16,234,202	14,175,000	14,746,983		(127,140)			5.820	4.702	JJ.....	412,493	824,985	09/24/2009	01/01/2017
67178K	AA	8	OAK RIDGE IND DEV 5.78 12/15/32.....			1FE	1,674,610	100.122	1,787,096	1,784,918	1,681,664		2,537			5.780	6.293	JD.....	4,585	103,168	01/28/2010	12/15/2032
67755C	C7	2	OH ST BLD AUTH TXB 5.13 10/01/2022.....		1	1FE	1,201,626	114.418	1,361,574	1,190,000	1,199,667		(1,082)			5.130	4.995	AO.....	15,262	61,047	01/20/2011	10/01/2022
67756A	2N	1	CLEVELAND CLNC OH ST 3.679 01/01/2021.....			1FE	2,000,000	106.543	2,130,860	2,000,000	1,999,950		5			3.679	3.679	JJ.....	36,790	44,557	11/16/2011	01/01/2021
67756A	2P	6	CLEVELAND CLNC OH ST 3.849 01/01/2022.....			1FE	1,000,000	107.185	1,071,850	1,000,000	999,972		3			3.849	3.849	JJ.....	19,245	23,308	11/16/2011	01/01/2022
677581	DZ	0	OH ST NEW INFRAST 4.994 12/15/2020.....			1FE	13,000,000	118.705	15,431,650	13,000,000	13,000,000					4.994	4.986	JD.....	28,854	649,220	12/09/2010	12/15/2020
67908P	AZ	9	OK CAP IMPT REF TX 5.61 07/01/2030.....			1FE	6,127,450	123.149	6,157,450	5,000,000	6,110,838		(16,612)			5.610	3.853	JJ.....	140,250		08/09/2012	07/01/2030
684273	GX	7	ORANGE CNTY CA TRANSN 5.563 02/15/2021.....		1	1FE	2,000,000	118.600	2,372,000	2,000,000	2,000,000					5.563	5.564	FA.....	42,032	111,260	12/09/2010	02/15/2021
684273	GY	5	ORANGE CNTY CA TRANSN 5.813 02/15/2022.....		1	1FE	2,500,000	115.143	2,878,575	2,500,000	2,500,000					5.813	5.814	FA.....	54,901	145,325	12/09/2010	02/15/2022
68607D	NA	9	OREGON ST A 4.633 11/15/20.....			1FE	1,500,000	117.187	1,757,805	1,500,000	1,500,000					4.633	4.632	MN.....	8,880	69,495	04/01/2010	11/15/2020
68607D	NB	7	OREGON ST A 4.733 11/15/21.....			1FE	2,890,000	121.057	3,498,547	2,890,000	2,890,000					4.733	4.732	MN.....	17,478	136,784	04/01/2010	11/15/2021
68607D	NC	5	OREGON ST A 4.883 11/15/22.....			1FE	3,000,000	118.685	3,560,550	3,000,000	3,000,000					4.883	4.882	MN.....	18,718	146,490	04/01/2010	11/15/2022
68607H	5A	0	OR ST ADMIN SVCS B 4.787 05/01/2020.....			1FE	1,000,000	118.316	1,183,160	1,000,000	1,000,000					4.787	4.787	MN.....	7,978	47,870	05/12/2010	05/01/2020
68607H	5B	8	OR ST ADMIN SVCS 4.937 05/01/2021.....		1	1FE	2,000,000	117.702	2,354,040	2,000,000	2,000,000					4.937	4.937	MN.....	16,457	98,740	05/12/2010	05/01/2021

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2				Codes		6		7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates						
				3	4	5					8	9								12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description				Code	g	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date						
68607H	5C	6	OR ST ADMIN SVCS 5.137 05/01/22.....	.....	..	.....	1	1FE	.....	2,000,000	.....	117.423	.....	2,348,460	.....	2,000,000	.....	2,000,000	.....	.....	.....	.....	.....	5.137	5.137	MN	.....	17,123	.....	102,740	05/12/2010	05/01/2022
68607H	5E	2	OR ADMIN SVCS 5.437 05/01/2024.....	.....	..	.....	1	1FE	.....	6,438,180	.....	112.780	.....	6,766,800	.....	6,000,000	.....	6,350,396	.....	(39,541)	.....	.....	.....	5.437	4.493	MN	.....	54,370	.....	326,220	09/14/2010	05/01/2024
68607H	5R	3	OR ST ADMIN SVCS 4.487 05/01/22.....	.....	..	.....		1FE	.....	970,000	.....	110.166	.....	1,068,610	.....	970,000	.....	970,000	.....	.....	.....	.....	.....	4.487	4.487	MN	.....	7,254	.....	43,524	05/12/2010	05/01/2018
68607H	5S	1	OR ADMIN SVCS SER C 4.637 5/01/2019.....	.....	..	.....		1FE	.....	1,015,000	.....	111.448	.....	1,131,197	.....	1,015,000	.....	1,015,000	.....	.....	.....	.....	.....	4.637	4.637	MN	.....	7,844	.....	47,066	05/12/2010	05/01/2019
68607H	5V	4	OR ADMIN SVC C 5.137 05/01/2022.....	.....	..	.....	1	1FE	.....	755,000	.....	111.745	.....	843,675	.....	755,000	.....	755,000	.....	.....	.....	.....	.....	5.137	5.137	MN	.....	6,464	.....	38,784	05/12/2010	05/01/2022
686430	ER	6	ORLANDO FL CMNTY RDV 6.56 09/01/21.....	.....	..	.....	1	1FE	.....	1,000,000	.....	117.639	.....	1,176,390	.....	1,000,000	.....	1,000,000	.....	.....	.....	.....	.....	6.560	6.561	MS	.....	21,867	.....	65,600	04/07/2010	09/01/2021
686430	EZ	8	ORLANDO FL CMNTY REDEV B 6.3109/01/20.....	.....	..	.....		1FE	.....	1,000,000	.....	116.848	.....	1,168,480	.....	1,000,000	.....	999,999	.....	.....	.....	.....	.....	6.310	6.316	MS	.....	21,033	.....	63,100	04/07/2010	09/01/2020
696550	WS	7	PALM BEACH CNTY FL SCH 5.40 8/01/2025.....	.....	..	.....		1FE	.....	4,841,800	.....	115.983	.....	5,799,150	.....	5,000,000	.....	4,856,997	.....	7,589	.....	.....	.....	5.400	5.722	FA	.....	112,500	.....	270,000	11/04/2010	08/01/2025
70869P	FN	2	PA ECON DEV 5.201 06/15/20.....	.....	..	.....		1FE	.....	1,950,000	.....	113.853	.....	2,220,134	.....	1,950,000	.....	1,950,000	.....	.....	.....	.....	.....	5.201	5.199	JD	.....	4,508	.....	101,420	04/16/2010	06/15/2020
70869P	FP	7	PA ECON DEV 5.301 06/15/21.....	.....	..	.....		1FE	.....	1,775,000	.....	115.578	.....	2,051,510	.....	1,775,000	.....	1,775,000	.....	.....	.....	.....	.....	5.301	5.299	JD	.....	4,182	.....	94,093	04/16/2010	06/15/2021
70869P	FQ	5	PA ECON DEV 5.401 06/15/22.....	.....	..	.....		1FE	.....	1,745,000	.....	115.744	.....	2,019,733	.....	1,745,000	.....	1,745,000	.....	.....	.....	.....	.....	5.401	5.399	JD	.....	4,189	.....	94,247	04/16/2010	06/15/2022
70917R	A7	0	PA HGR ED FACS 5.118% 04/01/20.....	.....	..	.....		1FE	.....	500,000	.....	117.435	.....	587,175	.....	500,000	.....	500,000	.....	.....	.....	.....	.....	5.118	5.118	AO	.....	6,398	.....	25,590	04/15/2010	04/01/2020
70917R	A8	8	PA HGR ED FACS 5.218 04/01/21.....	.....	..	.....		1FE	.....	1,000,000	.....	118.547	.....	1,185,470	.....	1,000,000	.....	1,000,000	.....	.....	.....	.....	.....	5.218	5.218	AO	.....	13,045	.....	52,180	04/15/2010	04/01/2021
70917R	A9	6	PA HGR ED FACS 5.368 04/01/22.....	.....	..	.....		1FE	.....	1,500,000	.....	119.743	.....	1,796,145	.....	1,500,000	.....	1,500,000	.....	.....	.....	.....	.....	5.368	5.368	AO	.....	20,130	.....	80,520	04/15/2010	04/01/2022
709223	UA	7	PA TPK TXB SER B-2 6.70 06/01/2018.....	.....	..	.....		1FE	.....	1,223,690	.....	116.008	.....	1,160,080	.....	1,000,000	.....	1,211,609	.....	(12,081)	.....	.....	.....	6.700	2.498	JD	.....	5,583	.....	33,500	08/31/2012	06/01/2018
71781L	AT	6	PHILADELPHIA PA PENSION B 0.0 4/15/15.....	.....	..	.....		1FE	.....	3,552,180	.....	92.400	.....	5,544,000	.....	6,000,000	.....	4,900,812	.....	415,145	.....	.....	.....		9.050	AO	.....		.....		05/08/2009	04/15/2015
718846	AH	1	PHOENIX AZ CIVIC IMPT 5.62 07/01/2014.....	.....	..	.....		1FE	.....	8,285,000	.....	105.150	.....	8,711,678	.....	8,285,000	.....	8,285,110	.....	(68)	.....	.....	.....	5.620	5.619	JJ	.....	232,809	.....	465,617	05/11/2004	07/01/2014
71884A	UZ	0	PHOENIX CIVIC B TX AZ 4.107 07/01/2020.....	.....	..	.....		1FE	.....	1,540,000	.....	110.960	.....	1,708,784	.....	1,540,000	.....	1,540,041	.....	(5)	.....	.....	.....	4.107	4.107	JJ	.....	31,624	.....	67,464	05/18/2011	07/01/2020
71884A	VP	1	PHOENIX CIVIC D TX AZ 4.107 07/01/2020.....	.....	..	.....		1FE	.....	2,000,000	.....	110.960	.....	2,219,200	.....	2,000,000	.....	2,000,053	.....	(6)	.....	.....	.....	4.107	4.107	JJ	.....	41,070	.....	87,616	05/18/2011	07/01/2020
71884A	VQ	9	PHOENIX CIVIC D TX AZ 4.257 07/01/2021.....	.....	..	.....		1FE	.....	1,255,000	.....	111.632	.....	1,400,982	.....	1,255,000	.....	1,255,036	.....	(3)	.....	.....	.....	4.257	4.257	JJ	.....	26,713	.....	56,987	05/18/2011	07/01/2021
718937	AB	1	PHOENIX INDL 6.70 12/01/2016.....	.....	..	.....	2		.....	3,167,504	.....	97.943	.....	2,810,964	.....	2,870,000	.....	2,960,481	.....	(33,821)	.....	.....	.....	6.700	5.330	JD	.....	16,024	.....	192,290	01/05/2004	12/01/2016
73358W	EK	6	PORT AUTH NY&NJ 168 4.926 10/1/2051.....	.....	..	.....		1FE	.....	582,265	.....	109.001	.....	545,005	.....	500,000	.....	581,991	.....	(274)	.....	.....	.....	4.926	4.080	AO	.....	6,158	.....	12,315	08/31/2012	10/01/2051
736746	XT	0	PORTLAND OR URBAN RENEWAL 3.873 6/15/22.....	.....	..	.....	1	1FE	.....	4,685,000	.....	106.186	.....	4,974,814	.....	4,685,000	.....	4,685,145	.....	145	.....	.....	.....	3.873	3.873	JD	.....	8,064	.....	104,838	05/09/2012	06/15/2022
768874	SD	2	RIVERSIDE CA BAB 6.265 10/01/2021.....	.....	..	.....		1FE	.....	1,390,000	.....	121.031	.....	1,682,331	.....	1,390,000	.....	1,390,000	.....	.....	.....	.....	.....	6.265	6.266	AO	.....	21,771	.....	87,084	12/09/2010	10/01/2021
768874	SE	0	RIVERSIDE CA 6.515 10/01/2022.....	.....	..	.....		1FE	.....	1,654,508	.....	121.299	.....	1,661,796	.....	1,370,000	.....	1,646,833	.....	(7,675)	.....	.....	.....	6.515	3.992	AO	.....	22,314	.....	44,628	08/31/2012	10/01/2022
768874	SH	3	RIVERSIDE CA ELEC 6.015 10/01/2020.....	.....	..	.....		1FE	.....	1,000,000	.....	120.043	.....	1,200,430	.....	1,000,000	.....	1,000,000	.....	.....	.....	.....	.....	6.015	6.016	AO	.....	15,038	.....	60,150	12/09/2010	10/01/2020
783186	ND	7	RUTGERS ST UNIV NJ 3.776 5/01/2019.....	.....	..	.....		1FE	.....	1,500,000	.....	109.845	.....	1,647,675	.....	1,500,000	.....	1,500,000	.....	.....	.....	.....	.....	3.776	3.776	MN	.....	9,440	.....	56,640	11/04/2010	05/01/2019
783186	NE	5	RUTGERS ST UNIV NJ 3.896 5/01/2020.....	.....	..	.....		1FE	.....	1,300,000	.....	111.737	.....	1,452,581	.....	1,300,000	.....	1,300,000	.....	.....	.....	.....	.....	3.896	3.896	MN	.....	8,441	.....	50,648	11/04/2010	05/01/2020
783186	NF	2	RUTGERS ST UNIV NJ 4.126 5/01/2021.....	.....	..	.....		1FE	.....	1,250,000	.....	113.541	.....	1,419,263	.....	1,250,000	.....	1,250,000	.....	.....	.....	.....	.....	4.126	4.126	MN	.....	8,596	.....	51,575	11/04/2010	05/01/2021
783186	NH	8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040.....	.....	..	.....		1FE	.....	10,634,445	.....	126.034	.....	10,656,175	.....	8,455,000	.....	10,632,908	.....	(1,537)	.....	.....	.....	5.665	4.091	MN	.....	79,829	.....		12/13/2012	05/01/2040
783186	NJ	4	RUTGERS UNV-TXB-H-BAB-NJ 5.545.....	.....	..	.....		1FE	.....	4,223,065	.....	122.230	.....	4,278,050	.....	3,500,000	.....	4,212,156	.....	(10,909)	.....	.....	.....	5.545	3.855	MN	.....	32,346	.....	97,038	08/20/2012	05/01/2029
786106	GN	8	SACRAMENTO CONV BHAC 7.68 8/15/2021.....	.....	..	.....		1FE	.....	14,295,710	.....	123.461	.....	16,049,930	.....	13,000,000	.....	13,942,771	.....	(97,568)	.....	.....	.....	7.680	6.427	FA	.....	377,178	.....	998,400	01/06/2009	08/15/2021
795681	GJ	8	SALK LAKE CNTY UTAH 4.78 12/01/2020.....	.....	..	.....		1FE	.....	2,000,000	.....	111.381	.....	2,227,620	.....	2,000,000	.....	2,000,000	.....	.....	.....	.....	.....	4.780	4.780	JD	.....	7,967	.....	95,600	12/09/2009	12/01/2020
795681	GM	1	SALT LAKE CNTY UT 5.82 12/01/2029.....	.....	..	.....		1FE	.....	2,071,280	.....	126.962	.....	2,158,354	.....	1,700,000	.....	2,061,642	.....	(9,638)	.....	.....	.....	5.820	4.068	JD	.....	8,245	.....	98,940	05/01/2012	12/01/2029
796253	Z3	9	SAN ANTONIO ELEC & GAS 3.722 2/1/2026.....	.....	..	.....		1FE	.....	4,340,395	.....	109.016	.....	4,502,361	.....	4,130,000	.....	4,333,478	.....	(6,918)	.....	.....	.....	3.722	3.254	FA	.....					

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	3 Code	4 F o r e i g n Bond CHAR	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
835574	AN	4	SONOMA CTY CA 6.625 6/1/2013.....			..2FE	289,419	101.351	314,188	310,000	309,010	2,264		6.625	7.420	JD.....	1,711	20,538	03/08/2000	06/01/2013
835574	BT	0	SONOMA PENSION A 5.07 12/01/2022.....			..1FE	1,606,890	112.574	1,688,610	1,500,000	1,600,811	(6,079)		5.070	4.233	JD.....	6.338	76,050	03/21/2012	12/01/2022
835574	CB	8	SONOMA PENSION OBLIG -CA 6 29 12/1/29.....			..1FE	10,588,790	113.049	11,129,674	9,845,000	10,569,837	(18,952)		6.000	5.334	JD.....	49,225	590,700	03/22/2012	12/01/2029
837545	GC	0	SD CONSRVCY A TXB ST 4.384 08/01/2021.....			..1FE	2,000,000	116.726	2,334,520	2,000,000	2,000,000			4.384	4.383	FA.....	36,533	87,680	12/15/2010	08/01/2021
838530	MQ	3	SOUTH JERSEY PORT 6.152 01/01/20.....			..1FE	1,877,218	123.575	2,230,529	1,805,000	1,859,940	(6,249)		6.152	5.620	JJ.....	55,522	111,044	01/21/2010	01/01/2020
84055U	AH	4	S TX DETENTION TXB 4.92 02/01/2014.....			..2FE	3,000,000	101.750	3,052,500	3,000,000	2,999,975	22		4.920	4.921	FA.....	61,500	147,600	09/09/2004	02/01/2014
854489	AR	2	STANISLAUS PENSION 7.15 08/15/2013.....			..2FE	595,695	101.270	582,303	575,000	575,763	(46,982)		7.150	73.093	FA.....	15,531	41,113	03/01/1999	08/15/2013
85732P	CC	2	PA ST SCH BLDG 5.426 09/15/2026.....			..1FE	1,000,000	120.725	1,207,250	1,000,000	999,917	4		5.426	5.427	MS.....	15,977	54,260	06/02/2011	09/15/2026
85732P	CD	0	PA ST SCH B TXB 5.426 09/15/2026.....			..1FE	1,500,000	115.126	1,726,890	1,500,000	1,499,876	6		5.426	5.427	MS.....	23,965	81,390	06/02/2011	09/15/2026
85732P	CF	5	ST PUB SCH BLDG D 5.138 09/15/2029.....			..1FE	5,260,800	106.228	5,311,400	5,000,000	5,251,160	(9,640)		5.138	4.701	MS.....	75,643	222,647	12/28/2011	09/15/2029
870000	HH	2	SWARTHMORE BORO PA C 2.95 09/15/2020.....			..1FE	700,000	106.362	744,534	700,000	699,983	(15)		2.950	2.950	MS.....	6,080	15,143	11/30/2011	09/15/2020
870000	HJ	8	SWARTHMORE BORO PA C 3.10 09/15/2021.....			..1FE	4,000,000	107.909	4,316,360	4,000,000	3,999,893	(93)		3.100	3.100	MS.....	36,511	90,933	11/30/2011	09/15/2021
871683	CF	3	SYRACUSE NY SCH 5.428 05/01/2027.....			..1FE	3,500,000	112.605	3,941,175	3,500,000	3,499,719	13		5.428	5.429	MN.....	31,663	189,980	06/29/2011	05/01/2027
875287	LC	6	TAMPA FL BABS 5.25 10/01/23.....			..1FE	2,196,062	122.818	2,665,151	2,170,000	2,192,785	(1,556)		5.250	5.122	AO.....	28,481	113,925	12/02/2010	10/01/2023
875287	LD	4	TAMPA FL BABS 5.375 10/01/2024.....			..1FE	2,267,697	124.974	2,805,666	2,245,000	2,265,099	(1,209)		5.375	5.272	AO.....	30,167	120,669	12/02/2010	10/01/2024
882806	CL	4	TX ST TECH UNIV REV B 3.47 08/15/2023.....			..1FE	515,000	102.715	528,982	515,000	515,000	0		3.470	3.470	FA.....	6,751	8,985	01/06/2012	08/15/2023
882806	CM	2	TX ST TECH UNIV REV B 3.67 08/15/2024.....		1	..1FE	500,000	102.684	513,420	500,000	500,000	0		3.670	3.670	FA.....	9,932	9,226	01/06/2012	08/15/2024
882806	CR	1	TX ST TECH UNIV REV B 4.04 08/15/2027.....		1	..1FE	760,000	102.626	779,958	760,000	760,001	1		4.040	4.040	FA.....	11,599	15,437	01/06/2012	08/15/2027
88283L	HU	3	TX ST TRANS COMM REV B 5.178 4/1/2030.....			..1FE	31,151,348	121.929	31,652,768	25,960,000	31,023,818	(127,530)		5.178	3.644	AO.....	336,052	672,104	08/13/2012	04/01/2030
89602N	VD	3	TRIBORO BRDG NY BABS 4.05 11/15/2021.....			..1FE	2,133,850	112.838	2,256,760	2,000,000	2,129,524	(4,326)		4.050	3.185	MN.....	10,350	60,750	08/31/2012	11/15/2021
905664	AA	6	UNION CITY QSCB GA 4.73 01/01/2027.....			..1FE	10,000,000	118.290	11,829,000	10,000,000	9,999,560	22		4.730	4.730	JJ.....	236,500	420,444	07/20/2011	01/01/2027
913366	DG	2	UNIV CA RGTS REV 6.458 5/15/2029.....			..1FE	4,816,431	124.302	4,816,703	3,875,000	4,802,067	(14,364)		6.458	4.393	MN.....	31,976	125,124	08/09/2012	05/15/2029
913366	EQ	9	UNIV OF CALIFORNIA CA 6.398 05/15/2031.....			..1FE	1,782,360	125.201	1,878,015	1,500,000	1,774,171	(8,189)		6.398	4.880	MN.....	12,263	95,970	01/27/2012	05/15/2031
91412F	TX	9	REGENTS UNIV CA Q 6.27 05/15/2031.....		1	..1FE	4,333,212	116.918	4,396,117	3,760,000	4,304,927	(28,285)		6.270	3.696	MN.....	30,124	117,876	08/10/2012	05/15/2031
91412G	GX	7	UNIV CA TXB REV SER AC 4.797 05/15/2031.....			..1FE	1,054,160	113.760	1,137,600	1,000,000	1,052,739	(1,421)		4.797	4.376	MN.....	6,130	47,970	03/08/2012	05/15/2031
91428L	FM	3	UNIV HAWAII BABS 4.361 10/01/2021.....		1	..1FE	2,000,000	111.110	2,222,200	2,000,000	1,999,988	1		4.361	4.361	AO.....	21,805	87,220	09/22/2010	10/01/2021
91428L	FN	1	UNIV HAWAII BABS 4.561 10/01/2022.....		1	..1FE	3,000,000	109.191	3,275,730	3,000,000	2,999,979	2		4.561	4.561	AO.....	34,208	136,830	09/22/2010	10/01/2022
91428L	FP	6	UNIV HAWAII BAB 4.711 10/01/2023.....		1	..1FE	3,000,000	113.803	3,414,090	3,000,000	2,999,977	2		4.711	4.711	AO.....	35,333	141,330	09/22/2010	10/01/2023
91428L	FQ	4	UNIV HAWAII BAB 4.861 10/01/2024.....		1	..1FE	3,000,000	110.684	3,320,520	3,000,000	2,999,976	2		4.861	4.861	AO.....	36,458	145,830	09/22/2010	10/01/2024
914440	KY	7	UNIV MA BLDG AUTH 3.80 11/01/2021.....			..1FE	5,000,000	113.386	5,669,300	5,000,000	4,999,937	6		3.800	3.800	MN.....	31,667	190,000	10/22/2010	11/01/2021
914440	KZ	4	UNIV MA BLDG AUTH 3.95 11/01/2022.....			..1FE	5,292,040	112.504	6,187,720	5,500,000	5,321,073	14,174		3.950	4.358	MN.....	36,208	217,250	11/19/2010	11/01/2022
914455	JZ	4	UNIV MI UNIV TXB A 5.513 04/01/2030.....			..1FE	5,510,027	126.561	5,524,388	4,365,000	5,501,773	(8,254)		5.513	3.490	AO.....	60,161	.....	10/24/2012	04/01/2030
914714	CG	3	UNIV NC CHAPEL HILL BABS 4.574 02/1/20.....			..1FE	1,000,000	116.435	1,164,350	1,000,000	1,000,000			4.574	4.575	FA.....	19,058	45,740	11/10/2010	02/01/2020
914714	CH	1	UNIV NC CHAPEL HILL BABS 4.824 02/1/2021.....			..1FE	1,000,000	118.607	1,186,070	1,000,000	1,000,000			4.824	4.825	FA.....	20,100	48,240	11/10/2010	02/01/2021
91528N	AA	9	UNIM SANDOVAL REG MD 4.50 07/20/2036.....		1	..1FE	10,925,000	107.691	11,765,242	10,925,000	10,924,368	15		4.500	4.500	JJ.....	219,866	491,625	10/07/2010	07/20/2036
91754C	BH	2	UTAH ST AUX BABS 4.74 04/01/2019.....			..1FE	1,240,000	114.835	1,423,954	1,240,000	1,239,933	9		4.740	4.741	AO.....	14,694	58,776	12/17/2010	04/01/2019
91754R	PR	2	UT BRD RGTS UNIV BABS 6.279 04/01/2029.....			..1FE	5,547,600	134.363	5,562,628	4,140,000	5,523,896	(23,704)		6.279	3.553	AO.....	64,988	129,975	08/09/2012	04/01/2029
927781	UZ	5	VA COLLEGE BLDG SER B 4.50 02/01/2025.....			..1FE	3,665,205	111.551	4,406,265	3,950,000	3,695,486	15,063		4.250	4.966	FA.....	69,948	167,875	01/03/2011	02/01/2025
927793	FR	3	VIRGINIA TRN BRD BABS 5.35 05/15/2035.....			..1FE	4,512,974	121.490	4,464,758	3,675,000	4,511,726	(1,247)		5.350	3.826	MN.....	25,123	.....	12/07/2012	05/15/2035
928075	TC	6	VA ST PORT AUTH REV 2.92 07/01/2021.....			..1FE	5,190,000	103.296	5,361,062	5,190,000	5,189,943	(57)		2.920	2.920	JJ.....	75,774	65,671	01/11/2012	07/01/2021
928075	FT	2	VA ST PORT AUTH REV 3.22 07/01/2023.....			..1FE	2,250,000	102.776	2,312,460	2,250,000	2,249,969	(31)		3.220	3.220	JJ.....	36,225	31,395	01/11/2012	07/01/2023
928075	FU	9	VA ST PORT AUTH REV 3.37 07/01/2024.....			..1FE	3,500,000	104.038	3,641,330	3,500,000	3,499,947	(53)		3.370	3.370	JJ.....	58,975	51,112	01/11/2012	07/01/2024

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation			Actual Cost																Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
928172	UY 9	VA ST BLDG AUTH 4.75 08/01/2020.....	.....	..	.....	..1FE	7,173,530	119.178	8,342,460	7,000,000	7,133,545	.....	.....(14,514)	.....	.....4.750	4.451	FA.....	138,542	332,500	02/11/2010	08/01/2020		
92817S	D6 2	VIRGINIA ST PUB SCH 1 3.84 6/15/2034.....	.....	..	.....	..1FE	8,000,000	99.836	7,986,880	8,000,000	7,999,894	.....	.....(106)	.....	.....3.840	3.840	JD.....	52,053	.....	10/12/2012	12/15/2034		
92817S	WW 4	VA PUB SCH 4.50 06/15/2027.....	.....	..	.....	..1FE	7,000,000	114.680	8,027,600	7,000,000	6,999,892	.....	.....5	.....	.....4.500	4.500	JD.....	14,000	315,000	06/16/2011	06/15/2027		
92817S	XW 3	VA PUBLIC SCH AUTH 4.25 12/15/2030.....	.....	..	.....	..1FE	2,112,020	105.068	2,101,360	2,000,000	2,110,690	.....	.....(1,330)	.....	.....4.250	3.821	JD.....	3,778	42,500	08/31/2012	12/15/2030		
934312	AB 5	WARM SPRINGS OR 8.25 11/01/2019 (POR).....	.....	..	.....	..2FE	13,615,808	117.947	14,908,501	12,640,000	13,416,642	.....	.....(85,911)	.....	.....8.250	7.098	MN.....	173,800	1,042,800	01/24/2011	11/01/2019		
93730P	AA 4	WA ST BIOMED BAB 5.231 07/01/2021.....	.....	..	.....	..1FE	4,445,000	115.730	5,144,199	4,445,000	4,445,000	.....	.....	.....	.....5.231	5.231	JJ.....	116,259	232,518	12/03/2010	07/01/2021		
93730P	AB 2	WA ST BIOMEDICAL 5.431 07/01/2022.....	.....	..	.....	..1FE	1,665,000	115.245	1,918,829	1,665,000	1,665,053	.....	.....(4)	.....	.....5.431	5.431	JJ.....	45,213	90,426	12/02/2010	07/01/2022		
93730P	AH 9	WA ST BIOMED 5.031 07/01/2020.....	.....	..	.....	..1FE	4,145,000	119.257	4,943,203	4,145,000	4,145,000	.....	.....	.....	.....5.031	5.031	JJ.....	104,267	208,535	12/02/2010	07/01/2020		
93976A	AJ 1	WA ST CONV CTR BABS 5.421 07/01/2021.....	.....	..	.....	..1FE	4,490,000	121.890	5,472,861	4,490,000	4,490,000	.....	.....	.....	.....5.421	5.420	JJ.....	121,701	243,403	11/17/2010	07/01/2021		
940093	R4 1	WASHINGTON ST UNIV 5.99 10/01/2027.....	.....	..	.....	..1FE	13,766,966	127.572	13,580,039	10,645,000	13,754,615	.....	.....(12,351)	.....	.....5.990	3.447	AO.....	159,409	.....	11/29/2012	10/01/2027		
940839	AT 0	WASHOE CO NV 5.57 02/01/2021.....	.....	..	.....1	..1FE	850,000	110.099	935,842	850,000	850,000	.....	.....	.....	.....5.570	5.571	FA.....	19,727	47,345	02/25/2010	02/01/2021		
940839	AU 7	WASHOE CO NV 5.82 02/01/2022.....	.....	..	.....1	..1FE	1,000,000	110.209	1,102,090	1,000,000	1,000,000	.....	.....	.....	.....5.820	5.821	FA.....	24,250	58,200	02/25/2010	02/01/2022		
95639D	DV 9	W VA ST SCH BLDG B 0.00 6/15/2026.....	.....	..	.....	..1FE	2,592,650	46.208	2,310,400	5,000,000	2,666,723	.....	.....74,073	.....	.....	.....4.727	MJSD..	.....	.....	05/21/2012	06/15/2026		
977100	CR 5	WISCONSIN ST GEN FUND 3.669 05/01/2027.....	.....	..	.....1	..1FE	3,000,000	102.275	3,068,250	3,000,000	2,999,987	.....	.....(13)	.....	.....3.669	3.669	MN.....	9,784	.....	11/06/2012	05/01/2027		
977123	ZD 3	WISCONSIN ST TRANS 4.90 07/01/2023.....	.....	..	.....1	..1FE	6,345,000	110.781	7,029,054	6,345,000	6,345,207	.....	.....(22)	.....	.....4.900	4.899	JJ.....	155,453	310,905	11/23/2010	07/01/2023		
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....						1,008,514,827	XXX.....	1,094,060,252	974,712,017	1,007,612,047	0	(404,216)	0	XXX.....	XXX.....	XXX..	13,557,781	36,431,404	XXX.....	XXX.....		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
312903	MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	.....	..	.....2	1	15,801	112.790	17,809	15,790	15,790	.....	.....	.....	.....7.500	7.618	MON..	152	1,166	04/01/2004	01/15/2021		
312909	3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	.....	..	.....2	1	30,053	112.053	32,833	29,301	29,632	.....	.....(72)	.....	.....7.000	6.680	MON..	171	2,051	04/01/2004	05/15/2022		
312915	QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	.....	..	.....2	1	235,709	112.000	249,002	222,323	229,205	.....	.....(1,481)	.....	.....7.500	6.709	MON..	1,390	16,674	04/01/2004	04/15/2023		
313398	P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	.....	..	.....2	1	403,604	113.692	438,614	385,792	398,590	.....	.....(888)	.....	.....6.500	6.092	MON..	2,090	25,076	04/01/2004	07/15/2031		
313399	B9 7	FHR 2344 SN IO INV 8/15/2031.....	.....	..	.....234	1	850,888	17.625	11,888	.....	.....0	.....	.....	.....	.....7.741	.....	MON..	232	6,127	01/14/2002	08/15/2031		
313399	PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	.....	..	.....2	1	529,733	109.899	551,175	501,527	514,023	.....	.....(4,628)	.....	.....6.500	5.764	MON..	2,717	32,599	04/01/2004	03/15/2020		
31339D	2V 9	FHR 2418 MB SEQ 6.0 2/15/2022.....	.....	..	.....2	1	677,942	110.000	700,393	636,721	655,795	.....	.....(3,481)	.....	.....6.000	5.254	MON..	3,184	38,203	04/01/2004	02/15/2022		
31339D	QZ 4	FHR 2416 PG PAC 6.0 2/15/2022.....	.....	..	.....2	1	2,965,625	110.877	3,064,340	2,763,734	2,856,882	.....	.....(14,814)	.....	.....6.000	5.307	MON..	13,819	165,824	04/01/2004	02/15/2022		
31339G	HQ 7	FHR 2367 SA IO INV 6/15/2031.....	.....	..	.....234	1	1,533,367	17.750	45,981	.....	.....0	.....	.....	.....	.....7.766	65.206	MON..	894	23,039	01/14/2002	06/15/2031		
3133T1	FS 6	FHR 1599-C TAC 6.10 10/15/2023.....	.....	..	.....2	1	160,449	102.953	205,039	199,158	195,179	.....	.....5,599	.....	.....6.100	8.545	MON..	1,012	12,149	10/15/1996	10/15/2023		
3133T2	JH 4	FHG 24-SY IO INV 11/25/2023.....	.....	..	.....234	1	1,128,250	28.250	51,140	.....	.....0	.....	.....	.....	.....8.779	.....	MON..	265	17,533	02/14/1996	11/25/2023		
3133T3	BU 1	FHR 1644 K PAC 6.75 12/15/2023.....	.....	..	.....2	1	589,524	111.000	598,359	539,063	562,044	.....	.....(3,720)	.....	.....6.750	5.766	MON..	3,032	36,387	04/01/2004	12/15/2023		
3133TB	4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....	.....	..	.....2	1	419,250	111.850	452,235	404,323	413,105	.....	.....(1,807)	.....	.....6.000	5.613	MON..	2,022	24,259	04/01/2004	09/15/2027		
3133TC	HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	.....	..	.....2	1	189,874	114.142	205,397	179,948	186,237	.....	.....(852)	.....	.....6.350	5.798	MON..	952	11,427	04/01/2004	01/15/2028		
3133TD	3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	.....	..	.....2	1	316,937	117.122	339,398	289,782	308,213	.....	.....(1,709)	.....	.....9.000	7.914	MON..	2,173	26,080	04/01/2004	03/15/2028		
3133TH	S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	.....	..	.....2	1	851,161	111.480	903,766	810,699	837,032	.....	.....(2,800)	.....	.....6.500	6.030	MON..	4,391	52,695	04/01/2004	01/15/2029		
3133TK	EB 2	FHR 2145 S IO INV 4/15/2029.....	.....	..	.....234	1	2,364,749	16.750	110,926	.....	.....0	.....	.....	.....	.....7.391	9,999.000	MON..	2,175	55,754	02/23/2001	04/15/2029		
3133TR	YA 7	FHR 2292 SI IO INV 11/15/2030.....	.....	..	.....234	1	1,346,875	17.625	20,973	.....	.....0	.....	.....	.....	.....7.791	.....	MON..	412	9,933	03/01/2001	11/15/2030		
3133TS	F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	.....	..	.....2	1	544,399	110.415	582,076	527,171	538,492	.....	.....(649)	.....	.....6.000	5.748	MON..	2,636	31,630	04/01/2004	04/15/2031		
3133TU	HJ 0	FHR 2322 SC IO INV 5/15/2031.....	.....	..	.....234	1	595,702	18.500	72,611	.....	.....0	.....	.....	.....	.....8.391	9,999.000	MON..	1,464	39,334	10/29/2003	05/15/2031		
3133TU	S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	.....	..	.....2	1	462,133	110.077	485,079	440,672	456,094	.....	.....(1,612)	.....	.....6.500	6.069	MON..	2,387	28,644	04/01/2004	09/15/2031		
31340Y	DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....	.....	..	.....2	1	787	113.538	797	702	777	.....	.....(14)	.....	.....9.250	2.559	MON..	14	11	08/31/2012	11/15/2019		
31340Y	KF 5	FHR 31-E PAC 7.55 5/15/2020.....	.....	..	.....2	1	9,481	107.504	11,420	10,623	10,188	.....	.....295	.....	.....7.550	10.354	MON..	104	821	12/28/1994	05/15/2020		
31358F	M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....	.....	..	.....2	1	25,417	111.908	27,062	24,183	24,664	.....	.....(150)	.....	.....7.000	6.213	MON..	141	1,693	04/01/2004	02/25/2021		
31358G	5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....	.....	..	.....2	1	111,353	108.666	111,004	102,152	110,800	.....	.....(974)	.....	.....6.500	3.364	MON..	553	2,213	08/31/2012	06/25/2021		

E10.10

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31358K	DY	1 FNR 1991-G36 ZBX 7.00 11/25/2021.....			2	1	62,245	115.371	61,850	53,610	61,792		(761)			7.000	2.367	MON...	313	1,251	08/31/2012	11/25/2021
31358N	H3	9 FNR G92-29 J SCH 8.00 7/25/2022.....			2	1	250,069	114.094	282,010	247,172	247,472		(277)			8.000	7.928	MON...	1,648	19,774	05/16/1997	07/25/2022
31358N	M5	8 FNR 92-119Z ZX 8.00 07-25-22.....			2	1	149,920	116.092	172,559	148,641	148,950		36			8.000	7.528	MON...	991	11,891	12/31/2007	07/25/2022
31358P	EE	3 FNR 1992-117 M PAC 7.0 7/25/2022.....			2	1	197,874	113.422	209,150	184,400	190,995		(1,340)			7.000	6.005	MON...	1,076	12,908	04/01/2004	07/25/2022
31358Q	ZE	8 FNR G92-59 D TAC 6.0 10/25/2022.....			2	1	41,637	110.244	42,945	38,954	40,118		(305)			6.000	5.022	MON...	195	2,337	04/01/2004	10/25/2022
31358R	Y7	2 FNR G92-66 KB PAC 7.0 12/25/2022.....			2	1	387,126	113.317	404,263	356,756	370,184		(3,587)			7.000	5.992	MON...	2,081	24,973	04/01/2004	12/25/2022
31359D	H5	5 FNR 1993-155 PJ PAC 7.0 9/25/2023.....			2	1	897,839	112.805	914,819	810,975	851,803		(6,953)			7.000	5.765	MON...	4,731	56,768	04/01/2004	09/25/2023
31359H	NW	0 FNR 1994-63 PK PAC 7.0 4/25/2024.....			2	1	244,361	113.502	251,006	221,147	232,421		(1,806)			7.000	5.821	MON...	1,290	15,480	04/01/2004	04/25/2024
31359H	QP	2 FNR 1994-76 KA PAC 7.0 4/25/2024.....			2	1	16,874	117.254	19,624	16,737	13,876		275			7.000	12.635	MON...	98	1,172	04/01/2004	04/25/2024
31359K	NE	3 FNR 1996-27 SD IO INV 2/25/2017.....			234	1	1,304,810	9.750	5,891		0					8.831	9,999.000	MON...	89	6,517	07/22/1996	02/25/2017
31359L	ZF	5 FNR 1995-19 ED SEQ 6.50 1/25/2022.....			2	1	90,387	110.672	93,611	84,584	87,404		(628)			6.500	5.534	MON...	458	5,498	04/01/2004	01/25/2022
31359N	2W	0 FNR 1997-19 PG PAC 7.0 4/18/2027.....			2	1	480,373	115.601	515,348	445,801	454,974		(1,340)			7.000	6.666	MON...	2,601	31,206	04/01/2004	04/18/2027
31359V	GF	4 FNR 1999-1 PJ PAC 6.50 2/25/2029.....			2	1	1,737,341	114.223	1,865,999	1,633,653	1,699,242		(4,610)			6.500	5.877	MON...	8,849	106,187	04/01/2004	02/25/2029
313602	GQ	1 FNR 1988-25 B SCH 9.25 10/25/2018.....			2	1	29,360	113.657	33,691	29,643	29,444		52			9.250	9.471	MON...	229	2,742	10/20/1988	10/25/2018
313603	BQ	4 FNR 1989-79 D PAC 9.0 11/25/2019.....			2	1	43,941	113.767	45,077	39,622	41,305		(550)			9.000	7.242	MON...	297	3,566	04/01/2004	11/25/2019
3137A9	6Y	7 FHR 3850 LS IO INV 05/15/2039.....			234	1	6,100,539	5.827	4,076,436		3,000,636		(2,528,972)			4.562	28.782	MON...	539,862	4,046,119	10/07/2011	05/15/2039
3137AC	TN	9 FHR 3897 LI IO WAC 01/15/37.....			234	1	4,491,537	6.000	3,726,386		3,472,775		(711,237)			2.092	13.032	MON...	221,134	1,272,979	08/11/2011	01/15/2037
313921	JK	5 FNR 2001-57 PD PAC 6.50 10/25/2031.....			2	1	476,385	114.121	515,561	451,768	469,175		(771)			6.500	6.007	MON...	2,447	29,365	04/01/2004	10/25/2031
31392B	SC	1 FNR 2002-6 L SEQ 6.0 2/25/2032.....			2	1	808,254	112.815	876,860	777,257	798,073		(839)			6.000	5.648	MON...	3,886	46,635	04/01/2004	02/25/2032
31392C	EM	2 FNW 02-W2 AF5 SEQ HEL STP 6/25/32.....			2	1	342,555	108.766	387,963	356,694	336,226		660			6.526	7.335	MON...	1,940	23,263	03/12/2002	06/25/2032
31392E	PC	8 FNR 2002-58 PG PAC 6.0 9/25/2032.....			2	1	2,304,783	112.996	2,470,979	2,186,784	2,264,221		(3,173)			6.000	5.566	MON...	10,934	131,207	04/01/2004	09/25/2032
31392H	FC	2 FNR 2002-97 SR IO INV 1/25/2033.....			234	1	2,471,031	12.310	179,483		53,234		(20,805)			6.790	204.664	MON...	1,650	125,023	03/13/2003	01/25/2033
31392K	5C	6 FHR 2455 GK PAC 6.50 5/15/2032.....			2	1	2,465,479	114.191	2,647,453	2,318,444	2,418,616		(5,747)			6.500	5.978	MON...	12,558	150,699	04/01/2004	05/15/2032
31392K	LR	5 FHR 2450 PH PAC 6.0 5/15/2022.....			2	1	2,947,662	116.498	3,217,664	2,762,000	2,858,549		(12,405)			6.000	5.398	MON...	13,810	165,720	04/01/2004	05/15/2022
31392M	5R	9 FHR 2448 TX PAC 6.0 5/15/2032.....			2	1	1,835,248	110.561	1,931,668	1,747,156	1,806,308		(3,394)			6.000	5.593	MON...	8,736	104,829	04/01/2004	05/15/2032
31393X	VH	7 FNW 2004-W3 A6 PAC 5.50 5/25/2034.....			2	1	12,455,625	108.281	14,076,563	13,000,000	12,676,701		31,888			5.500	5.950	MON...	59,583	715,000	05/21/2004	05/25/2034
31394D	JU	5 FNW 2005-W2 A6 IO INV 5/25/2035.....			234	1	646,962	9.388	1,284,039		0					4.700	9,999.000	MON...	10,715	642,411	04/16/2008	05/25/2035
31394J	5S	2 FHR 2675 TS IO INV 6/15/2022.....			234	1	1,583,703	1.160	4,279		0					6.841	9,999.000	MON...	1,121	64,164	10/09/2003	06/15/2022
31395X	3F	0 FHR 3018 UG PAC 6.50 10/15/2034.....			2	1	975,625	107.791	1,077,910	1,000,000	987,032		2,050			5.500	5.841	MON...	4,583	55,000	03/06/2006	10/15/2034
31396F	2Y	8 FHR 3070 QG PAC 5.0 3/15/2034.....			2	1	758,027	103.389	752,475	727,812	755,953		(1,684)			5.000	4.009	MON...	3,033	12,130	08/31/2012	03/15/2034
31396W	BR	6 FNR 2007-56 SN IO INV 6-25-37.....			234	1	2,652,763	8.060	437,477		104,165		(59,129)			5.920	458.106	MON...	5,356	446,552	03/04/2008	06/25/2037
31397W	F3	4 FHR 3457 ES IO INV 06/15/2038.....			234	1	778,448	11.116	308,163		0					5.791	9,999.000	MON...	7,135	237,772	12/03/2008	06/15/2038
31398M	EL	6 FNR 2010-14 SJ IO INV 3/25/2040.....			234	1	4,267,455	14.390	2,431,379		2,020,467		(817,795)			6.190	18.729	MON...	17,432	1,206,160	08/27/2010	03/25/2040
383739	N8	8 GNR 2001-17 PG PAC 6.50 4/20/31.....			2	1	276,110	113.953	301,575	264,648	272,752		(820)			6.500	6.115	MON...	1,434	17,202	04/01/2004	04/20/2031
38373Q	MR	9 GNR 2003-39 GE PAC 5.50 8/16/32.....			2	1	1,113,222	103.827	1,139,404	1,097,409	1,102,152		30			5.500	5.375	MON...	5,030	60,357	04/01/2004	08/16/2032
38373W	5C	8 GNR 2002-33 PG PAC 6.50 5/20/32.....			2	1	1,206,915	113.883	1,302,006	1,143,280	1,188,790		(2,673)			6.500	6.016	MON...	6,193	74,313	04/01/2004	05/20/2032
38373W	GY	8 GNR 2002-19 PG PAC 6.45 3/20/32.....			2	1	869,388	113.795	939,291	825,426	856,933		(1,883)			6.450	5.984	MON...	4,437	53,240	04/01/2004	03/20/2032
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....						74,120,937	XXX	58,292,174	41,054,034	50,255,480	0	(4,192,249)	0	0	XXX	XXX	XXX	1,016,334	10,643,736	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations of Agencies and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities

83190A	AB	9	SBA POOL 523402 6.54 PT 01/20/2035.....			2	1	15,469,085		114.250	15,892,925	13,910,657	15,358,043		(51,279)			6.565	5.757	MON...	78,636	928,352	10/01/2010	01/20/2035
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							15,469,085		XXX	15,892,925	13,910,657	15,358,043	0	(51,279)	0	0	XXX	XXX	XXX	78,636	928,352	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations of Agencies and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01170R	DA	7 ALASKA HSG A 2.80 12/01/2026.....			..1FE	..1FE	5,125,000	107.196	5,493,795	5,125,000	5,125,023		18			2.800	2.800	JD.....	11,958	147,088	11/03/2011	12/01/2026
45129Y	TG	1 ID HSG & FIN ASSN SING 6.00 07/01/2035.....			..1FE	..1FE	513,125	106.352	531,760	500,000	508,351		(2,500)			6.000	5.390	JJ.....	15,000	30,000	01/11/2011	07/01/2035
45201L	SS	5 IL HSG DEV E 6.537 01/01/2033.....			..1FE	..1FE	1,901,370	106.927	1,956,764	1,830,000	1,888,193		(11,044)			6.537	5.725	JJ.....	59,814	119,627	10/06/2011	01/01/2033
49130T	PC	4 KY ST HSG CORP A 3.368 01/01/2021.....			..1FE	..1FE	2,500,000	103.223	2,580,575	2,500,000	2,500,007		7			3.368	3.368	JJ.....	43,036		06/06/2012	01/01/2021
49130T	PD	2 KY ST HSG CORP A 3.568 01/01/2022.....			..1FE	..1FE	500,000	106.673	533,365	500,000	500,002		2			3.568	3.568	JJ.....	9,118		06/06/2012	01/01/2022
49130T	PP	5 KY ST HSG CORP A 3.618 07/01/2022.....			..1FE	..1FE	890,000	102.914	915,935	890,000	890,003		3			3.618	3.618	JJ.....	16,458		06/06/2012	07/01/2022
49130T	PR	1 KY ST HSG CORP A 4.25 07/01/2033.....			..1FE	..1FE	4,861,575	105.123	4,888,220	4,650,000	4,851,471		(10,104)			4.250	3.652	JJ.....	101,008		06/11/2012	07/01/2033
57586N	MT	5 MA HSG FIN-C-TXBL 3.629 06/01/2023.....			..1FE	..1FE	350,000	102.419	358,467	350,000	349,987		(13)			3.629	3.629	JD.....	1,058	2,505	09/14/2012	06/01/2023
57586N	MU	2 MA HSG FIN-C-TXBL 3.729 12/01/2023.....			..1FE	..1FE	350,000	100.517	351,810	350,000	349,986		(14)			3.729	3.729	JD.....	1,088	2,574	09/14/2012	12/01/2023
57586N	MW	8 MA HSG FIN-C-TXBL 4.029 12/01/2027.....			..1FE	..1FE	1,500,000	100.534	1,508,010	1,500,000	1,499,930		(70)			4.029	4.029	JD.....	5,036	11,919	09/14/2012	12/01/2027
59465M	C8	6 MI ST HSG DEV AUTH B2 5.372 10/01/2028.....			..1FE	..1FE	3,500,000	102.822	3,598,770	3,500,000	3,499,776		(224)			5.372	5.373	AO.....	47,005	117,513	02/08/2012	10/01/2028
59465M	D2	8 MI HSG DEV AUTH B2 4.097 04/01/2021.....			..1FE	..1FE	1,000,000	103.239	1,032,390	1,000,000	999,964		(36)			4.097	4.098	AO.....	25,606	10,243	02/08/2012	04/01/2021
60415N	E4	0 MN ST HFA 6.13 07/01/2038.....			..1FE	..1FE	1,686,000	111.420	1,782,720	1,600,000	1,651,087		(15,424)			6.130	4.971	JJ.....	49,040	98,080	08/23/2010	07/01/2038
64966N	AA	5 NYC NY HSG DEV REV 5.60 12/01/2021.....			..1FE	..1FE	3,373,961	115.954	3,745,309	3,230,000	3,305,406		(13,517)			5.600	5.054	JD.....	15,073	180,880	01/04/2005	12/01/2021
64970M	XT	5 NYC MULT FAM HSG DEV 6.42 11/01/2027.....			..1FE	..1FE	4,951,900	106.069	5,139,043	4,845,000	4,945,498		(4,039)			6.420	6.204	MN.....	51,842	311,049	05/11/2011	11/01/2027
64972B	SX	4 NYC HSG DEV B 3.32 05/01/2022.....			..1FE	..1FE	440,000	103.089	453,592	440,000	439,999		(1)			3.320	3.320	MN.....	2,435	7,223	04/25/2012	05/01/2022
64972B	SY	2 NYC HSG DEV B 3.54 05/01/2023.....			..1FE	..1FE	650,000	102.330	665,145	650,000	649,999		(1)			3.540	3.540	MN.....	3,835	11,377	04/25/2012	05/01/2023
64972B	SZ	9 NYC HSG DEV B 3.76 05/01/2024.....			..1FE	..1FE	750,000	102.345	767,588	750,000	749,999		(1)			3.760	3.760	MN.....	4,700	13,943	04/25/2012	05/01/2024
64972B	TC	9 NYC HSG DEV B 3.05 11/01/2021.....			..1FE	..1FE	665,000	103.016	685,056	665,000	664,999		(1)			3.050	3.050	MN.....	3,380	10,029	04/25/2012	11/01/2021
64972B	TE	5 NYC HSG DEV B 3.54 11/01/2023.....			..1FE	..1FE	785,000	102.345	803,408	785,000	784,999		(1)			3.540	3.540	MN.....	4,632	13,740	04/25/2012	11/01/2023
649883	QD	0 NY MTGE AGY SER 166 3.649 04/01/2020.....			..1FE	..1FE	5,000,000	106.860	5,343,000	5,000,000	4,999,865		(86)			3.649	3.649	AO.....	45,613	159,644	11/03/2011	04/01/2020
649883	QE	8 NY MTGE AGY SER 166 3.999 04/01/2021.....			..1FE	..1FE	5,907,345	103.636	6,093,797	5,880,000	5,906,250		(1,032)			3.999	3.934	AO.....	58,785	198,250	08/31/2012	04/01/2021
649883	SJ	5 NY ST MTGE HOMEOWNER 171 3.40 10/01/2022.....			..1FE	..1FE	2,675,000	103.200	2,760,600	2,675,000	2,675,004		4			3.400	3.400	AO.....	22,738	45,980	03/02/2012	10/01/2022
649883	TM	7 NY MTGE AGY-172 4.203 10/01/2027.....			..1FE	..1FE	14,055,890	101.229	14,172,060	14,000,000	14,053,022		(2,868)			4.203	4.151	AO.....	147,105	106,243	07/16/2012	10/01/2027
658207	MA	0 NC HSG FIN AGY 4.00 01/01/2030.....			..1FE	..1FE	7,055,000	105.595	7,449,727	7,055,000	7,054,945		200			4.000	4.000	JJ.....	141,100	175,591	10/27/2011	01/01/2030
658207	NZ	4 NC HSG FIN AGY SRS 33 4.013 01/01/2026.....			..1FE	..1FE	2,500,000	105.007	2,625,175	2,500,000	2,499,957		(43)			4.013	4.013	JJ.....	45,146		07/10/2012	01/01/2026
676907	QB	7 OH HFA TXB 5.32 09/01/2038.....			..1FE	..1FE	1,230,188	101.803	1,236,906	1,215,000	1,215,037		(9)			5.320	5.319	MS.....	21,546	64,638	12/07/2009	09/01/2038
92812Q	3T	2 VA HSG DEV-D-TXBL 3.018 10/01/2023.....			..1FE	..1FE	4,000,000	102.790	4,111,600	4,000,000	3,999,976		(24)			3.018	3.018	AO.....	20,455		09/25/2012	10/01/2023
92812Q	3U	9 VA HSG DEV-D-TXBL 3.218 10/01/2024.....			..1FE	..1FE	2,000,000	102.813	2,056,260	2,000,000	1,999,987		(13)			3.218	3.218	AO.....	10,905		09/25/2012	10/01/2024
92812Q	3V	7 VA HSG DEV-D-TXBL 3.418 10/01/2025.....			..1FE	..1FE	2,000,000	103.275	2,065,500	2,000,000	1,999,985		(15)			3.418	3.418	AO.....	11,583		09/25/2012	10/01/2025
92812Q	BJ	5 VIRGINIA ST HSG-C 5.45 05/01/2018.....			..1FE	..1FE	9,774,943	100.962	9,944,757	9,850,000	9,814,561		5,574			5.450	5.529	MN.....	89,471	536,825	04/23/2004	05/01/2018
92812Q	U7	0 VA HSG AUTH RENTAL D 3.579 01/01/2021.....			..1FE	..1FE	1,000,000	104.623	1,046,230	1,000,000	1,000,020		18			3.579	3.579	JJ.....	17,895	20,182	11/17/2011	01/01/2021
92812Q	W4	5 VA ST HSG DEV E 3.754 03/01/2021.....			..1FE	..1FE	5,000,000	107.348	5,367,400	5,000,000	4,999,815		(159)			3.754	3.755	MS.....	62,567	129,826	12/16/2011	03/01/2021
92812Q	W5	2 VA ST HSG DEV E 4.154 03/01/2022.....			..1FE	..1FE	2,750,000	109.928	3,023,020	2,750,000	2,749,874		(109)			4.154	4.155	MS.....	38,078	79,013	12/16/2011	03/01/2022
95662M	G5	3 WV HSG DEV A TXB 3.322 5/01/2020.....			..1FE	..1FE	1,200,000	107.424	1,289,088	1,200,000	1,200,046		23			3.322	3.321	MN.....	45,068	6,644	08/31/2011	05/01/2020
95662M	G6	1 WV HSG DEV A TXB 3.422 11/01/2020.....			..1FE	..1FE	1,000,000	107.909	1,079,090	1,000,000	1,000,041		20			3.422	3.421	MN.....	5,703	38,688	08/31/2011	11/01/2020
95662M	G7	9 WV HSG DEV A TXB 3.522 5/01/2021.....			..1FE	..1FE	1,285,000	108.395	1,392,876	1,285,000	1,285,056		28			3.522	3.521	MN.....	7,543	51,166	08/31/2011	05/01/2021
95662M	G8	7 WV HSG DEV A TXB 3.622 11/01/2021.....			..1FE	..1FE	1,000,000	113.320	1,133,200	1,000,000	1,000,047		23			3.622	3.621	MN.....	6,037	40,949	08/31/2011	11/01/2021
2899999	U.S.	Special Revenue - Other Loan-Backed and Structured Securities.....					105,726,297	XXX.....	109,982,006	105,070,000	105,608,168		0	(55,426)	0	XXX.....	XXX.....	XXX.....	1,214,672	2,795,215	XXX.....	XXX.....
3199999	Total - U.S.	Special Revenue & Special Assessment Obligations.....					1,203,831,146	XXX.....	1,278,227,357	1,134,746,708	1,178,833,737		0	(4,703,170)	0	XXX.....	XXX.....	XXX.....	15,867,423	50,798,706	XXX.....	XXX.....

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

00038A	AB	9 ABB TREASURY USA 4.00 06/15/2021.....			..1FE	..1FE	23,065,180	110.934	25,514,746	23,000,000	23,073,432		(843)			4.000	3.953	JD.....	40,889	920,000	04/02/2012	06/15/2021

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00101A	AA	3	AVERY DENNISON 6.625 10/01/17.....				.2FE	6,973,890	119.167		8,341,682	7,000,000	6,985,735		2,478			6.625	6.676	AO.....	115,938	463,750	10/04/2007	10/01/2017
001055	AJ	1	AFLAC INC 4.00 02/15/2022.....				.1FE	3,991,320	108.007		4,320,261	4,000,000	3,991,983		.663			4.000	4.026	FA.....	60,444	82,222	02/09/2012	02/15/2022
00164T	AA	6	AMC EAST COMM LLC 5.74 01/15/2028.....				.1FE	7,342,050	105.242		7,366,907	7,000,000	7,287,543		(25,214)			5.740	5.154	JJ.....	185,274	401,800	01/03/2012	01/15/2028
00182E	AJ	8	ANZ NAT INTL NZ 6.20 07/19/2013.....		R		.1FE	7,992,480	102.889		8,231,121	8,000,000	7,999,066		1,622			6.200	6.222	JJ.....	223,200	496,000	07/10/2008	07/19/2013
00206R	AX	0	AT&T INC 4.45 05/15/2021.....				.1FE	2,997,750	115.754		3,472,635	3,000,000	2,998,119		.182			4.450	4.459	MN.....	17,058	133,500	04/26/2011	05/15/2021
00206R	AZ	5	AT&T INC 3.875 08/15/2021.....				.1FE	1,994,100	111.310		2,226,198	2,000,000	1,994,775		.499			3.875	3.911	FA.....	29,278	76,854	08/15/2011	08/15/2021
00209T	AA	3	AT&T BROADBAND 8.375 3/15/13.....				.2FE	1,184,057	101.565		1,175,107	1,157,000	1,167,321		(16,721)			8.375	3.990	MS.....	28,531	69,219	08/31/2012	03/15/2013
00213L	AA	4	AS AMERICAS 10.75 01/15/2016.....				.5FE	100,000	98.000		98,000	100,000	59,000					10.750	18.220	JJ.....	4,957	10,750	01/13/2011	01/15/2016
002447	AA	8	AWAS AVIATION 7.00 10/15/2016.....		R		.3FE	4,444,000	105.500		4,688,420	4,444,000	4,443,963		.11			7.000	7.000	AO.....	65,672	309,352	10/01/2010	10/17/2016
00440E	AK	3	ACE INA HOLDINGS 5.80 03/15/2018.....				.1FE	1,998,320	121.328		2,426,566	2,000,000	1,999,109		.143			5.800	5.810	MS.....	34,156	116,000	02/07/2008	03/15/2018
00751Y	AD	2	ADVANCE STORES CO INC 4.50 01/15/2022.....				.2FE	2,999,040	104.500		3,135,000	3,000,000	2,999,107		.67			4.500	4.504	JJ.....	62,250	66,750	01/11/2012	01/15/2022
008117	AD	5	AETNA INC 6.75 09/15/2013.....				.1FE	2,259,368	103.154		2,063,075	2,000,000	2,023,772		(32,372)			6.750	5.011	MS.....	39,750	135,000	04/01/2004	09/15/2013
008117	AM	5	AETNA INC 6.50 09/15/2018.....				.2FE	4,985,800	124.075		6,203,738	5,000,000	4,990,841		1,287			6.500	6.539	MS.....	95,694	325,000	09/09/2008	09/15/2018
008117	AN	3	AETNA INC 4.125 06/01/2021.....				.2FE	6,902,070	110.736		7,751,519	7,000,000	6,915,239		8,201			4.125	4.298	JD.....	24,063	288,750	05/17/2011	06/01/2021
00817Y	AH	1	AETNA INC 3.95 09/01/20.....				.2FE	4,942,950	108.741		5,437,031	5,000,000	4,954,339		4,979			3.950	4.090	MS.....	65,833	197,500	08/24/2010	09/01/2020
00846U	AE	1	AGILENT TECH INC 5.50 09/14/2015.....				.2FE	7,974,960	111.359		8,908,750	8,000,000	7,987,704		4,109			5.500	5.562	MS.....	130,778	440,000	09/09/2009	09/14/2015
00846U	AG	6	AGILENT TECH INC 5.00 07/15/20.....				.2FE	3,981,400	114.481		4,579,244	4,000,000	3,985,113		1,586			5.000	5.060	JJ.....	92,222	200,000	07/13/2010	07/15/2020
00922K	AA	8	AIR 2 US 8.027 10/01/2019.....				.3AM	896,016	105.250		962,302	914,302	899,324		5,365			8.027	8.764	AO.....	18,348	73,391	12/22/2011	10/01/2019
009363	AG	7	AIRGAS INC 4.50 09/15/2014.....				.2FE	2,996,400	105.818		3,174,554	3,000,000	2,998,690		.723			4.500	4.527	MS.....	39,750	135,000	09/08/2009	09/15/2014
010392	EW	4	ALABAMA POWER CO 07A 5.55 02/01/2017.....				.1FE	7,972,800	116.830		9,346,370	8,000,000	7,987,012		2,760			5.550	5.595	FA.....	185,000	444,000	01/30/2007	02/01/2017
013078	AA	8	ALBERTO-CULVER CO 5.15 06/01/20.....				.1FE	4,997,950	120.042		6,002,125	5,000,000	4,998,462		.166			5.150	5.155	JD.....	21,458	257,500	05/18/2010	06/01/2020
013817	AU	5	ALCOA INC 6.15 08/15/2020.....				.2FE	3,994,840	109.188		4,367,517	4,000,000	3,995,915		.409			6.150	6.167	FA.....	92,933	246,000	07/26/2010	08/15/2020
017175	AB	6	ALLEGHANY CORP 5.625 09/15/2020.....				.2FE	7,970,480	111.231		8,898,510	8,000,000	7,975,784		2,445			5.625	5.674	MS.....	132,500	450,000	09/15/2010	09/15/2020
017175	AC	4	ALLEGHANY CORP 4.95 06/27/2022.....				.2FE	3,995,920	110.006		4,400,233	4,000,000	3,996,091		.171			4.950	4.963	JD.....	2,200	99,550	06/21/2012	06/27/2022
017363	AK	8	ALLEGHENY ENERGY 5.75 10/15/2019.....				.2FE	3,985,400	109.059		4,362,370	4,000,000	3,989,347		1,249			5.750	5.798	AO.....	48,556	230,000	09/22/2009	10/15/2019
01741R	AE	2	ALLEGHENY TECH 5.95 01/15/2021.....				.2FE	2,996,580	111.156		3,334,667	3,000,000	2,997,157		.269			5.950	5.965	JJ.....	82,308	178,500	01/04/2011	01/15/2021
018490	AN	2	ALLERGAN INC 3.375 09/15/2020.....				.1FE	7,975,760	108.404		8,672,283	8,000,000	7,980,632		2,164			3.375	3.411	MS.....	79,500	270,000	09/07/2010	09/15/2020
018802	AA	6	ALLIANT ENERGY CORP 4.00 10/15/2014.....				.2FE	9,965,100	105.313		10,531,327	10,000,000	9,986,850		6,952			4.000	4.077	AO.....	84,444	400,000	09/30/2009	10/15/2014
020002	AC	5	ALLSTATE CORP 7.50 06/15/2013.....				.1FE	2,440,648	103.173		2,063,454	2,000,000	2,026,341		(56,022)			7.500	4.543	JD.....	6,667	150,000	04/01/2004	06/15/2013
02360F	AC	0	UNION ELECTRIC 5.40 02/01/2016.....				.1FE	12,464,500	112.266		14,033,238	12,500,000	12,487,721		3,567			5.400	5.435	FA.....	281,250	675,000	12/05/2005	02/01/2016
02361D	AG	5	AMEREN ILLINOIS COMPANY 9.75 11/15/2018.....				.2FE	8,974,675	139.202		11,832,166	8,500,000	8,980,061		(19,659)			9.750	8.362	MN.....	105,896	755,625	08/31/2012	11/15/2018
02364W	AX	3	AMERICA MOVIL SA 5.00 10/16/2019.....		R		.1FE	15,869,760	116.447		18,631,494	16,000,000	15,904,657		11,483			5.000	5.105	AO.....	166,667	800,000	10/08/2009	10/16/2019
02364W	BD	6	AMERICA MOVIL SA 3.125 07/16/2022.....		R		.1FE	4,477,050	102.002		4,590,100	4,500,000	4,477,952		.902			3.125	3.185	JJ.....	64,453		07/09/2012	07/16/2022
023654	AW	6	AMER WEST AIR 1999-1 7.93 01/02/2019.....				.4AM	3,991,179	106.250		4,024,320	3,787,595	3,932,552		(38,795)			7.930	6.613	JJ.....	149,344	300,356	10/14/2010	01/02/2019
02377V	AA	0	AMER AIR PT 11-2 8.625 10/15/2021.....				.3AM	8,940,651	103.875		9,277,335	8,931,250	8,940,189		(968)			8.625	8.602	AO.....	162,623	799,982	09/27/2011	10/15/2021
02554C	AA	7	AMER EAGLE NW HSG-A 4.97 12/15/18.....				.1FE	2,753,882	115.200		3,214,080	2,790,000	2,768,336		2,948			4.970	5.119	JD.....	6,163	138,663	04/05/2007	12/15/2018
02554C	AE	9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18.....				.1FE	606,540	109.287		677,579	620,000	611,797		1,082			5.270	5.521	JD.....	1,452	32,674	02/09/2007	12/15/2018
02580E	CC	5	AMER EXPR BK FSB 6.00 09/13/17.....				.1FE	6,958,280	120.884		8,461,912	7,000,000	6,977,275		4,061			6.000	6.080	MS.....	126,000	420,000	09/13/2007	09/13/2017
025816	AW	9	AMERICAN EXPRESS 5.50 09/12/2016.....				.1FE	6,120,978	113.928		6,835,677	6,000,000	6,132,283		(8,799)			5.500	4.804	MS.....	99,917	302,500	08/31/2012	09/12/2016
025816	AX	7	AMERICAN EXPRESS 6.15 08/28/2017.....				.1FE	5,999,270	120.776		7,246,579	6,000,000	5,999,604		.71			6.150	6.152	FA.....	126,075	369,000	08/23/2007	08/28/2017
02581F	YE	3	AMER EXPR CENTUR 6.00 09/13/17.....				.1FE	3,990,200	120.531		4,821,228	4,000,000	3,994,671		.955			6.000	6.033	MS.....	72,000	240,000	09/10/2007	09/13/2017
02635P	TQ	6	AMER GENL FIN MTN 6.50 09/15/2017.....				.5FE	820,000	88.500		885,000	1,000,000	820,000					6.500	7.927	MS.....	19,139	32,500	08/31/2012	09/15/2017

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP			Description	Code	g	Bond	NAIC	Actual Cost	Rate	Fair	Par Value	Book/Adjusted	Unrealized	Current	Current	Total	Rate	Effective	When	Admitted	Amount	Acquired	Stated
Identification					n	CHAR	Designation		Used	Value		Carrying Value	Valuation	Year's	Year's	Foreign	of	Rate	Paid	Amount	Received		Contractual
									to				Increase/	(Amortization)/	Other Than	Exchange				Due and	During		Maturity
									Obtain				(Decrease)	Accretion	Temporary	Change in				Accrued	Year		Date
02666Q	G7	2	AMER HONDA FIN 3.875 09/21/2020 MTN.....	.....	..	.....	..1FE	8,973,080	109.740	9,876,587	9,000,000	8,978,332	.....	.....2,362	.....	.....	.....3.875	3.911	MS.....	96,875	348,750	09/15/2010	09/21/2020
02666Q	J7	9	AMER HONDA FIN 3.80 09/20/2021.....	.....	..	.....	..1FE	10,204,200	110.285	11,028,521	10,000,000	10,190,914	.....	.....(13,593)	.....	.....	.....3.800	3.541	MS.....	106,611	285,000	03/30/2012	09/20/2021
028865	AB	9	AMERICAN PETROL 10.25 05/01/15.....	.....	..	.....1	..4FE	1,760,124	104.500	1,881,000	1,800,000	1,778,252	.....	.....7,806	.....	.....	.....10.250	10.850	MN.....	30,750	184,500	05/07/2010	05/01/2015
03027X	AA	8	AMERICAN TOWER 4.70 03/15/2022.....	.....	..	.....	..2FE	3,992,400	110.609	4,424,362	4,000,000	3,992,884	.....	.....484	.....	.....	.....4.700	4.724	MS.....	55,356	95,567	03/07/2012	03/15/2022
03073E	AJ	4	AMERISOURCEBERGEN 3.50 11/15/2021.....	.....	..	.....1	..1FE	4,998,580	107.634	5,381,722	5,000,000	4,998,664	.....	.....81	.....	.....	.....3.500	3.503	MN.....	22,361	175,486	11/08/2011	11/15/2021
03076C	AB	2	AMERIPRISE FINL 5.65 11/15/2015.....	.....	..	.....	..1FE	11,009,720	112.815	12,409,687	11,000,000	11,003,300	.....	.....(1,032)	.....	.....	.....5.650	5.639	MN.....	79,414	621,500	11/18/2005	11/15/2015
031162	AJ	9	AMGEN INC 4.85 11/18/2014.....	.....	..	.....	..2FE	2,716,161	107.526	2,723,627	2,533,000	2,601,760	.....	.....(34,867)	.....	.....	.....4.850	3.348	MN.....	14,674	122,851	07/28/2009	11/18/2014
031162	AV	2	AMGEN INC 5.85 06/01/2017.....	.....	..	.....	..2FE	6,556,080	118.839	7,130,359	6,000,000	6,337,611	.....	.....(67,794)	.....	.....	.....5.850	4.433	JD.....	29,250	351,000	08/04/2009	06/01/2017
031162	AZ	3	AMGEN INC 5.70 02/01/2019.....	.....	..	.....	..2FE	17,191,974	120.920	20,292,863	16,782,000	17,062,723	.....	.....(38,799)	.....	.....	.....5.700	5.371	FA.....	398,573	956,574	07/28/2009	02/01/2019
031162	BG	4	AMGEN INC 4.10 06/15/2021.....	.....	..	.....1	..2FE	4,987,100	110.967	5,548,349	5,000,000	4,988,658	.....	.....1,100	.....	.....	.....4.100	4.132	JD.....	9,111	205,000	06/27/2011	06/15/2021
032095	AA	9	AMPHENOL CORP 4.75 11/15/2014.....	.....	..	.....	..2FE	9,981,300	106.671	10,667,055	10,000,000	9,992,581	.....	.....3,704	.....	.....	.....4.750	4.792	MN.....	60,694	475,000	10/29/2009	11/15/2014
032166	AQ	3	AMSOUTH BANCORP 4.85 04/01/13.....	.....	..	.....	..3FE	11,202,437	100.625	11,647,344	11,575,000	11,562,582	.....	.....48,396	.....	.....	.....4.850	5.291	AO.....	140,347	561,388	05/05/2004	04/01/2013
032166	AR	1	AMSOUTH BANK AI 5.20 04/01/2015.....	.....	..	.....	..3FE	8,610,834	104.500	8,960,875	8,575,000	8,609,016	.....	.....(4,523)	.....	.....	.....5.200	5.009	AO.....	111,475	419,900	08/31/2012	04/01/2015
034863	AD	2	ANGLO AMERICAN 4.45 09/27/2020.....	.....	R	.....	..2FE	8,014,130	105.897	8,471,797	8,000,000	8,011,447	.....	.....(1,219)	.....	.....	.....4.450	4.428	MS.....	92,956	356,000	09/20/2010	09/27/2020
034863	AG	5	ANGLO AMERICAN 4.125 09/27/2022.....	.....	R	.....	..2FE	4,962,400	103.860	5,193,007	5,000,000	4,963,199	.....	.....799	.....	.....	.....4.125	4.218	MS.....	53,854	.....	09/20/2012	09/27/2022
03512T	AC	5	ANGLOGOLD HOLDINGS 5.125 08/01/2022.....	.....	R	.....	..2FE	4,969,900	102.750	5,137,500	5,000,000	4,970,885	.....	.....985	.....	.....	.....5.125	5.203	FA.....	107,483	.....	07/25/2012	08/01/2022
035229	DD	2	ANHEUSER BUSCH 5.50 01/15/2018.....	.....	..	.....	..1FE	1,991,800	119.820	2,396,404	2,000,000	1,995,484	.....	.....757	.....	.....	.....5.500	5.552	JJ.....	50,722	110,000	11/27/2007	01/15/2018
03523T	AN	8	ANHEUSER-BUSCH 5.375 01/15/2020.....	.....	..	.....	..1FE	11,921,400	122.012	14,641,480	12,000,000	11,943,846	.....	.....6,389	.....	.....	.....5.375	5.456	JJ.....	297,417	645,000	10/13/2009	01/15/2020
03523T	BE	7	ANHEUSER-BUSCH 7.75 01/15/2019.....	.....	..	.....	..1FE	4,996,150	133.299	6,664,972	5,000,000	4,997,381	.....	.....329	.....	.....	.....7.750	7.761	JJ.....	178,681	387,500	01/07/2009	01/15/2019
03523T	BH	0	ANHEUSER-BUSCH 6.875 11/15/2019.....	.....	..	.....	..1FE	2,490,600	131.473	3,286,825	2,500,000	2,493,131	.....	.....758	.....	.....	.....6.875	6.926	MN.....	21,962	171,875	05/12/2009	11/15/2019
037389	AW	3	AON CORP 5.00 09/30/2020.....	.....	..	.....	..2FE	11,002,320	114.388	12,582,689	11,000,000	11,002,230	.....	.....(240)	.....	.....	.....5.000	4.997	MS.....	139,028	550,000	09/08/2010	09/30/2020
037411	AS	4	APACHE CORP 5.625 01/15/2017.....	.....	..	.....	..1FE	18,005,270	117.227	21,100,869	18,000,000	18,002,533	.....	.....(547)	.....	.....	.....5.625	5.621	JJ.....	466,875	1,012,500	05/21/2007	01/15/2017
037411	AZ	8	APACHE CORP 3.25 04/15/2022.....	.....	..	.....1	..1FE	9,966,100	106.009	10,600,865	10,000,000	9,968,252	.....	.....2,152	.....	.....	.....3.250	3.290	AO.....	68,611	167,917	04/03/2012	04/15/2022
038222	AF	2	APPLIED MATERIAL 4.30 06/15/2021.....	.....	..	.....	..1FE	12,972,570	111.455	14,489,207	13,000,000	12,976,221	.....	.....2,285	.....	.....	.....4.300	4.326	JD.....	24,844	559,000	06/01/2011	06/15/2021
03938L	AL	8	ARCELORMITTAL 9.00 02/15/2015.....	.....	R	.....	..3FE	1,978,620	110.966	2,219,313	2,000,000	1,990,683	.....	.....3,971	.....	.....	.....9.500	9.749	FA.....	71,778	182,500	05/14/2009	02/15/2015
03938L	AU	8	ARCELORMITTAL 5.50 03/01/2021.....	.....	R	.....	..3FE	6,954,990	100.121	7,008,463	7,000,000	6,961,721	.....	.....3,979	.....	.....	.....6.000	6.086	MS.....	140,000	393,750	02/28/2011	03/01/2021
03938L	AW	4	ARCELORMITTAL 4.50 02/25/2017.....	.....	R	.....	..3FE	2,990,730	100.761	3,022,833	3,000,000	2,992,217	.....	.....1,487	.....	.....	.....5.000	5.070	FA.....	52,500	70,063	02/23/2012	02/25/2017
039483	BB	7	ARCHER-DANIELS 4.479 03/01/2021.....	.....	..	.....	..1FE	5,036,450	113.080	5,654,016	5,000,000	5,031,289	.....	.....(3,125)	.....	.....	.....4.479	4.387	MS.....	74,650	223,950	03/30/2011	03/01/2021
03967B	AC	4	ARCTIC GLACIER TL LIBOR+700 7/27/2018.....	.....	..	.....2	..4FE	919,093	100.500	952,238	947,500	922,835	.....	.....3,729	.....	.....	.....8.500	9.215	FMAN.....	7,606	25,280	07/19/2012	07/27/2018
040555	CL	6	ARIZONA PUB SERV 8.75 03/01/2019.....	.....	..	.....	..2FE	3,997,800	132.639	5,305,567	4,000,000	3,998,506	.....	.....176	.....	.....	.....8.750	8.758	MS.....	116,667	350,000	02/23/2009	03/01/2019
04249@	AD	3	ARMY & AIR FORCE 4.95 10/15/2024.....	.....	..	.....1	.....	.....1,691,567	116.022	1,962,585	1,691,567	1,691,567	.....	.....	.....	.....	.....4.950	5.001	MON.....	3,721	83,733	10/06/2009	10/15/2024
042735	BA	7	ARROW ELECTRONIC 6.00 04/01/2020.....	.....	..	.....	..2FE	2,999,070	112.798	3,383,932	3,000,000	2,999,305	.....	.....75	.....	.....	.....6.000	6.004	AO.....	45,000	180,000	09/23/2009	04/01/2020
04273W	AA	9	ARROW ELECTRONIC 3.375 11/01/15.....	.....	..	.....	..2FE	4,982,500	103.891	5,194,527	5,000,000	4,989,705	.....	.....3,403	.....	.....	.....3.375	3.452	MN.....	28,125	168,750	10/29/2010	11/01/2015
045488	AC	7	ASSOC BANC-CORP 5.125 03/28/2016.....	.....	..	.....1	..2FE	12,588,680	109.516	13,798,993	12,600,000	12,592,089	.....	.....2,057	.....	.....	.....5.125	5.145	MS.....	166,819	645,750	03/29/2011	03/28/2016
046003	JU	4	ASSOCIATES CORP 6.95 11/01/18.....	.....	..	.....	..1FE	2,405,426	120.567	2,411,349	2,000,000	2,197,675	.....	.....(28,561)	.....	.....	.....6.950	4.977	MN.....	23,167	139,000	04/01/2004	11/01/2018
04621X	AC	2	ASSURANT INC 5.625 02/15/14.....	.....	..	.....	..2FE	3,041,820	104.377	3,131,302	3,000,000	3,033,713	.....	.....(9,773)	.....	.....	.....5.625	4.577	FA.....	63,750	112,500	08/31/2012	02/15/2014
046265	AF	1	ASTORIA FINL 5.00 06/19/2017.....	.....	..	.....1	..2FE	4,500,000	106.029	4,771,308	4,500,000	4,500,000	.....	.....	.....	.....	.....5.000	5.000	JD.....	7,500	112,500	06/14/2012	06/19/2017
048303	AZ	4	ATLANTIC CITY ELEC 6.625 08/01/2013.....	.....	..	.....	..1FE	1,092,014	103.227	1,032,268	1,000,000	1,007,171	.....	.....(11,810)	.....	.....	.....6.625	5.358	FA.....	27,604	66,250	04/01/2004	08/01/2013
048303	CE	9	ATLANTIC CITY ELEC 4.35 04/01/2021.....	.....	..	.....1	..1FE	1,996,960	115.474	2,309,474	2,000,000	1,997,391	.....	.....258	.....	.....	.....4.350	4.369	AO.....	21,750	87,000	03/29/	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
049164	BE	5	ATLAS AIR 00-A 8.707 01/02/2019.....	.....	.....	.....3	.....	1,070,206	105.250	1,077,887	1,024,120	1,071,227	.....	.....(5,497)	.....	.....	.....8.707	7.872	MON...	7,183	89,170	08/02/2011	01/02/2019
051157	AG	0	AUGUSTA VI 96A3 7.375 4-15-13.....	.....	.....	4AM	.....	612,759	101.009	587,152	581,287	583,701	.....	.....(5,802)	.....	.....	7.375	5.897	AO.....	9,050	37,923	08/31/2012	04/15/2013
05115E	AB	6	AUGUSTA FNDG IV 6.9 11/15/15.....	.....	.....	4Z	.....	360,545	97.917	307,686	314,231	349,357	.....	.....(20,863)	.....	.....	6.900	0.196	MN.....	2,770	21,682	01/03/2012	11/15/2015
05178R	AA	3	AURORA MILITARY 5.32 12/15/2020.....	.....	.....	1FE	.....	2,753,751	102.400	2,759,680	2,695,000	2,742,485	.....	.....(4,744)	.....	.....	5.320	5.048	JD.....	6,372	143,374	07/01/2010	12/15/2020
05178T	AA	9	AURORA MILITARY 5.82 07/15/2034.....	.....	.....	1FE	.....	1,000,000	95.203	952,035	1,000,000	999,970	.....	......1	.....	.....	5.820	5.820	JJ.....	26,837	58,200	06/28/2011	07/15/2034
05252A	BK	6	AUST & NZ BANK 4.875 01/12/2021.....	.....	R	1FE	.....	8,978,130	117.170	10,545,296	9,000,000	8,981,643	.....	.....1,825	.....	.....	4.875	4.906	JJ.....	205,969	438,750	01/05/2011	01/12/2021
05329W	AJ	1	AUTONATION INC 6.75 04/15/18.....	.....	.....	3FE	.....	4,621,690	112.750	5,299,250	4,700,000	4,643,273	.....	.....8,590	.....	.....	6.750	7.027	AO.....	66,975	317,250	06/09/2010	04/15/2018
05367A	AD	5	AVIATION CAPITAL 6.75 04/06/2021.....	.....	.....	3FE	.....	9,000,000	103.372	9,303,473	9,000,000	9,000,000	.....	.....	.....	.....	6.750	6.750	AO.....	143,438	607,500	03/30/2011	04/06/2021
05379B	AP	2	AVISTA CORP 5.125 04/01/2022.....	.....	.....	1FE	.....	3,990,800	120.625	4,824,997	4,000,000	3,992,726	.....	......601	.....	.....	5.125	5.150	AO.....	51,250	205,000	09/15/2009	04/01/2022
053807	AQ	6	AVNET INC 5.875 06/15/2020.....	.....	.....	2FE	.....	4,973,650	109.546	5,477,309	5,000,000	4,978,876	.....	.....2,195	.....	.....	5.875	5.946	JD.....	13,056	293,750	06/17/2010	06/15/2020
054937	AE	7	BB&T CORPORATION 5.20 12/23/2015.....	.....	.....	1FE	.....	22,492,140	111.506	25,646,355	23,000,000	22,830,354	.....	.....50,846	.....	.....	5.200	5.471	JD.....	26,578	1,196,000	09/28/2007	12/23/2015
054937	AG	2	BB&T CORPORATION 4.90 06/30/2017.....	.....	.....	1FE	.....	11,476,750	111.361	13,363,354	12,000,000	11,742,992	.....	.....49,002	.....	.....	4.900	5.442	JD.....	1,633	588,000	05/21/2007	06/30/2017
05523R	AB	3	BAE SYSTEMS PLC 4.75 10/11/2021.....	.....	R	2FE	.....	10,988,780	108.816	11,969,778	11,000,000	10,989,887	.....	......909	.....	.....	4.750	4.763	AO.....	116,111	522,500	10/05/2011	10/11/2021
05523U	AG	5	BAE SYSTEMS HOLDING 4.95 06/01/2014.....	.....	.....	2FE	.....	2,993,970	104.015	3,120,461	3,000,000	2,998,132	.....	.....1,243	.....	.....	4.950	4.996	JD.....	12,375	148,500	06/01/2009	06/01/2014
05541V	AE	6	BG ENERGY CAPITAL PLC 4.00 10/15/2021.....	.....	R	1FE	.....	7,338,170	109.938	7,695,685	7,000,000	7,315,683	.....	.....(22,487)	.....	.....	4.000	3.402	AO.....	59,111	282,333	04/02/2012	10/15/2021
055451	AH	1	BHP FINANCE USA 6.50 04/01/2019.....	.....	R	1FE	.....	8,971,110	127.359	11,462,291	9,000,000	8,979,978	.....	.....2,521	.....	.....	6.500	6.544	AO.....	146,250	585,000	03/18/2009	04/01/2019
05565Q	BU	1	BP CAPITAL MKT PLC 3.561 11/01/2021.....	.....	R	1FE	.....	4,085,985	107.699	4,307,976	4,000,000	4,083,208	.....	.....(2,777)	.....	.....	3.561	3.281	MN.....	23,740	124,635	08/31/2012	11/01/2021
05567Y	AA	7	BURLINGTON NORTH 4.967 04/01/2023.....	.....	.....	1FE	.....	2,368,735	111.805	2,648,359	2,368,735	2,097,369	.....	.....(206,249)	.....	.....	4.967	5.790	AO.....	29,414	117,655	09/26/2005	04/01/2023
05568D	AA	2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024.....	.....	.....	1FE	.....	1,887,092	114.743	2,240,121	1,952,299	1,724,704	.....	.....(152,835)	.....	.....	5.342	6.175	AO.....	26,073	104,292	05/26/2009	04/01/2024
05569A	AB	5	BP AMI LEASING 5.523 05/08/2019.....	.....	.....	1FE	.....	8,000,000	119.381	9,550,467	8,000,000	8,000,000	.....	.....	.....	.....	5.523	5.523	MN.....	65,049	441,840	05/01/2009	05/08/2019
055921	AC	4	BMC SOFTWARE INC 4.50 12/01/2022.....	.....	.....	2FE	.....	2,976,960	102.709	3,081,274	3,000,000	2,977,204	.....	......244	.....	.....	4.500	4.596	JD.....	16,875	.....	11/13/2012	12/01/2022
05607M	AA	5	BAA FUNDING LTD 4.875 07/15/2021.....	.....	R	1FE	.....	9,919,000	109.581	10,958,116	10,000,000	9,929,030	.....	.....6,548	.....	.....	4.875	4.978	JJ.....	224,792	510,521	06/22/2011	07/15/2021
057224	BC	0	BAKER HUGHES INC 3.20 08/15/2021.....	.....	.....	1FE	.....	6,981,160	106.354	7,444,801	7,000,000	6,983,396	.....	.....1,643	.....	.....	3.200	3.232	FA.....	84,622	222,756	08/11/2011	08/15/2021
06051G	EE	5	BANK OF AMER CRP 5.875 01/05/2021.....	.....	.....	1FE	.....	2,977,920	119.694	3,590,828	3,000,000	2,981,484	.....	.....1,757	.....	.....	5.875	5.973	JJ.....	86,167	176,250	12/16/2010	01/05/2021
06051G	EH	8	BANK OF AMER CRP MTN 5.00 05/13/2021.....	.....	.....	1FE	.....	7,050,190	113.502	7,945,113	7,000,000	7,047,163	.....	.....(3,027)	.....	.....	5.000	4.901	MN.....	46,667	350,000	04/02/2012	05/13/2021
064057	BD	3	BANK OF NY CO 5.50 12/01/2017.....	.....	.....	1FE	.....	9,962,900	115.542	11,554,238	10,000,000	9,980,866	.....	.....3,301	.....	.....	5.500	5.545	JD.....	45,833	550,000	01/16/2007	12/01/2017
06406H	BY	4	BANK OF NY MELLON 3.55 09/23/2021.....	.....	.....	1FE	1	6,995,310	109.000	7,630,019	7,000,000	6,995,819	.....	......402	.....	.....	3.550	3.558	MS.....	67,647	248,500	09/16/2011	09/23/2021
06423A	AS	2	BANK ONE CORP 5.25 01/30/2013.....	.....	.....	1FE	.....	3,968,760	100.329	4,013,149	4,000,000	3,999,683	.....	.....3,865	.....	.....	5.250	5.351	JJ.....	88,083	210,000	10/17/2002	01/30/2013
06541E	AA	0	BANK UNITED 8 03/15/09 MTNA.....	.....	.....	6*	.....	3,179,450	002	80	4,000,000	.....	.....	.....	.....	.....	8.000	6,000.000	MS.....	.....	.....	08/31/2012	03/15/2009
066836	AA	5	BAPTIST HEALTH 2011 4.59 08/15/2021.....	.....	.....	1FE	.....	5,011,320	112.801	5,640,041	5,000,000	5,009,594	.....	.....(892)	.....	.....	4.590	4.563	FA.....	86,700	229,500	05/10/2011	08/15/2021
067316	AC	3	BACARDI LTD 4.50 01/15/2021.....	.....	R	2FE	.....	3,991,760	111.771	4,470,858	4,000,000	3,993,041	.....	......703	.....	.....	4.500	4.526	JJ.....	83,000	180,000	01/18/2011	01/15/2021
067383	AC	3	CR BARD INC 4.40 01/15/2021.....	.....	.....	1FE	.....	3,971,280	113.881	4,555,225	4,000,000	3,976,214	.....	.....2,409	.....	.....	4.400	4.489	JJ.....	81,156	176,000	12/15/2010	01/15/2021
06739G	BP	3	BARCLAYS BK PLC 5.14 10/14/2020.....	.....	.....	2FE	.....	1,961,301	104.357	2,087,141	2,000,000	1,968,601	.....	.....4,079	.....	.....	5.140	5.384	AO.....	21,988	77,100	08/31/2012	10/14/2020
06740L	BC	2	BARCLAYS BK PLC 7.625 11/21/2022.....	.....	.....	2FE	.....	5,000,000	100.368	5,018,405	5,000,000	5,000,000	.....	.....	.....	.....	7.625	7.625	MN.....	42,361	.....	11/14/2012	11/21/2022
067901	AB	4	BARRICK GOLD COR 6.95 04/01/2019.....	.....	.....	2FE	.....	3,939,720	124.956	4,998,234	4,000,000	3,957,681	.....	.....5,208	.....	.....	6.950	7.163	AO.....	69,500	278,000	03/19/2009	04/01/2019
067901	AL	2	BARRICK GOLD CORP 3.85 04/01/2022.....	.....	.....	2FE	.....	4,997,150	106.126	5,306,299	5,000,000	4,997,318	.....	......168	.....	.....	3.850	3.857	AO.....	48,125	95,181	03/29/2012	04/01/2022
06849R	AF	9	BARRICK NA FIN 4.40 05/30/2021.....	.....	.....	2FE	.....	4,996,800	109.478	5,473,913	5,000,000	4,997,491	.....	......242	.....	.....	4.400	4.407	MN.....	18,944	220,000	05/24/2011	05/30/2021
06849U	AC	9	BARRICK PD AU FI 4.95 01/15/2020.....	.....	R	2FE	.....	4,951,700	112.078	5,603,890	5,000,000	4,963,972	.....	.....4,164	.....	.....	4.950	5.073	JJ.....	114,125	247,500	10/13/2009	01/15/2020
071813	AU	3	BAXTER INTL 4.625 3/15/2015.....	.....	.....	1FE	.....	11,279,080	108.623	13,034,802	12,000,000	11,826,179	.....	.....72,338	.....	.....	4.625	5.330	MS.....	163,417	555,000	08/20/2003	03/15/2015
071813	AW	9	BAXTER INTL 5.90 09/01/2016.....	.....	.....	1FE	.....	1,993,440	117.734	2,354,683	2,000,000	1,997,207	.....	......664	.....	.....	5.900	5.943	MS.....	39,333	118,000	08/03/2006	09/01/2016
071813	BA	6	BAXTER INTL 4.50 08/15/2019.....	.....	.....	1FE	.....	2,989,980	115.664	3,469,919	3,000,000	2,982,854	.....	......906	.....	.....	4.500	4.542	FA.....	51,000	135,000	08/17/2009	08/15/2019
071813	BC	2	BAXTER INTL 4.25 03/15/20.....	.....	.....	1FE	.....	1,992,240	114.055	2,281,095	2,000,000	1,994,108	.....	......684	.....	.....	4.250	4.298	MS.....	25,028	85,000	03/04/2010	03/15/2020

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
073902 PN	2 BEAR STEARNS CO 5.55 01/22/2017.....	.....	..	.....	..1FE	4,726,700	112.761	5,638,057	5,000,000	4,864,257	.....	.....28,513	.....	.....	.....5.550	6.319	JJ.....	122,563	277,500	06/21/2007	01/22/2017
079860 AL	6 BELLSOUTH CORP 5.20 12/15/2016.....	.....	..	.....	..1FE	7,733,520	115.019	9,201,550	8,000,000	7,876,208	.....	.....27,218	.....	.....	.....5.200	5.642	JD.....	18,489	416,000	01/03/2007	12/15/2016
079867 AQ	0 BELLSOUTH TELEC 6.3 12/15/15.....	.....	..	.....	..1FE	1,263,071	105.710	1,262,655	1,194,450	1,213,761	.....	.....(10,556)	.....	.....	.....6.300	5.311	JD.....	3,344	75,250	12/09/2002	12/15/2015
081437 AH	8 BEMIS CO INC 4.50 10/15/2021.....	.....	..	.....1	..2FE	3,974,120	108.660	4,346,381	4,000,000	3,976,785	.....	.....2,138	.....	.....	.....4.500	4.581	AO.....	38,000	185,500	09/27/2011	10/15/2021
084423 AM	4 BERKLEY (WR) 5.60 05/15/2015.....	.....	..	.....	..2FE	3,937,305	108.675	4,347,016	4,000,000	3,971,601	.....	.....10,461	.....	.....	.....5.600	5.920	MN.....	28,622	224,000	06/25/2009	05/15/2015
084664 BQ	3 BERKSHIRE HATH 4.250 01/15/2021.....	SD..	..	.....	..1FE	14,946,750	113.677	17,051,558	15,000,000	14,955,595	.....	.....4,537	.....	.....	.....4.250	4.294	JJ.....	293,958	637,500	01/03/2011	01/15/2021
084664 BT	7 BERKSHIRE HATHWAY 3.00 05/15/2022.....	.....	..	.....	..1FE	6,946,170	104.153	7,290,728	7,000,000	6,949,089	.....	.....2,919	.....	.....	.....3.000	3.090	MN.....	26,833	105,000	05/08/2012	05/15/2022
086516 AJ	0 BEST BUY CO 6.75 07/15/2013.....	.....	..	.....	..3FE	9,016,630	101.500	9,135,000	9,000,000	9,002,517	.....	.....(3,615)	.....	.....	.....7.250	7.195	JJ.....	300,875	607,500	09/26/2008	07/15/2013
09064A AF	8 BIOMED REALTY LP 3.85 04/15/2016.....	.....	..	.....1	..2FE	4,968,250	105.305	5,265,255	5,000,000	4,978,643	.....	.....5,965	.....	.....	.....3.850	3.990	AO.....	40,639	192,500	03/23/2011	04/15/2016
091797 AN	0 BLACK & DECKER 5.75 11/15/2016.....	.....	..	.....	..1FE	7,978,150	115.710	9,256,826	8,000,000	7,990,141	.....	.....2,210	.....	.....	.....5.750	5.786	MN.....	58,778	460,000	01/11/2007	11/15/2016
092113 AG	4 BLACK HILLS CORP 5.875 07/15/20.....	.....	..	.....	..2FE	5,000,000	112.713	5,635,645	5,000,000	5,000,000	.....	.....	.....	.....	.....5.875	5.875	JJ.....	135,451	293,750	07/13/2010	07/15/2020
09247X AC	5 BLACKROCK INC 6.25 09/15/2017.....	.....	..	.....	..1FE	11,903,520	122.297	14,675,586	12,000,000	11,947,054	.....	.....9,383	.....	.....	.....6.250	6.360	MS.....	220,833	750,000	09/12/2007	09/15/2017
09247X AE	1 BLACKROCK INC 5.00 12/10/2019.....	.....	..	.....	..1FE	5,983,680	119.334	7,160,042	6,000,000	5,987,842	.....	.....1,431	.....	.....	.....5.000	5.035	JD.....	17,500	300,000	12/07/2009	12/10/2019
09247X AH	4 BLACKROCK INC 4.25 05/24/2021.....	.....	..	.....	..1FE	20,331,545	112.687	22,537,376	20,000,000	20,299,542	.....	.....(29,898)	.....	.....	.....4.250	4.035	MN.....	87,361	850,000	12/20/2011	05/24/2021
09256B AD	9 BLACKSTONE HLDGS 4.75 02/15/2023.....	.....	..	.....	..1FE	3,976,260	106.017	4,240,697	4,000,000	3,976,911	.....	......651	.....	.....	.....4.750	4.822	FA.....	70,722	.....	08/15/2012	02/15/2023
093662 AC	8 BLOCK FINANCIAL 5.125 10/30/2014.....	.....	..	.....	..2FE	6,958,840	105.614	7,392,968	7,000,000	6,990,831	.....	.....4,660	.....	.....	.....5.125	5.201	AO.....	60,788	358,750	10/21/2004	10/30/2014
096629 AA	8 BOARDWALK PIPELINE 5.50 2/01/2017.....	.....	..	.....	..2FE	1,993,340	111.239	2,224,782	2,000,000	1,997,261	.....	......583	.....	.....	.....5.500	5.538	FA.....	45,833	110,000	01/12/2005	02/01/2017
096630 AA	6 BOARDWALK PIPELINE 5.875 11/15/2016.....	.....	..	.....	..2FE	1,953,739	113.156	2,199,762	1,944,000	1,949,857	.....	.....(1,314)	.....	.....	.....5.875	5.787	MN.....	14,594	114,210	09/09/2009	11/15/2016
097014 AL	8 BOEING CAP CORP 4.70 10/27/2019.....	.....	..	.....	..1FE	6,995,030	118.167	8,271,712	7,000,000	6,996,367	.....	......442	.....	.....	.....4.700	4.709	AO.....	58,489	329,000	10/22/2009	10/27/2019
097023 AW	5 BOEING CO 6.00 03/15/2019.....	.....	..	.....	..1FE	492,330	124.371	621,855	500,000	494,711	.....	......680	.....	.....	.....6.000	6.208	MS.....	8,833	30,000	03/11/2009	03/15/2019
097023 AY	1 BOEING CO 3.50 02/15/2015.....	.....	..	.....	..1FE	7,436,775	106.094	7,957,023	7,500,000	7,474,354	.....	.....11,420	.....	.....	.....3.500	3.669	FA.....	99,167	262,500	07/23/2009	02/15/2015
09751W AA	9 BOLDINI LTD 3.60 07/19/2035.....	.....	R	.....	..1FE	7,100,402	100.884	7,061,903	7,000,000	7,098,141	.....	.....(2,217)	.....	.....	.....3.600	3.457	JJ.....	113,400	105,000	08/31/2012	07/19/2035
10112R AS	3 BOSTON PROP LP 4.125 05/15/2021.....	.....	..	.....	..2FE	5,955,600	108.475	6,508,471	6,000,000	5,963,062	.....	.....3,611	.....	.....	.....4.125	4.213	MN.....	31,625	247,500	11/08/2010	05/15/2021
101137 AD	9 BOSTON SCIENTIFC 5.125 01/12/2017.....	.....	..	.....	..2FE	8,940,330	110.935	9,984,115	9,000,000	8,973,827	.....	.....5,624	.....	.....	.....5.125	5.205	JJ.....	216,531	461,250	12/20/2005	01/12/2017
10138M AK	1 BOTTLING GROUP 5.125 01/15/2019.....	.....	..	.....	..1FE	4,969,950	118.464	5,923,196	5,000,000	4,980,000	.....	.....2,754	.....	.....	.....5.125	5.203	JJ.....	118,160	256,250	01/14/2009	01/15/2019
10330J AD	0 BOYD GAMING A REV L+350 12/17/2015.....	.....	..	.....2	..3FE	4,165,798	95.167	4,526,863	4,756,757	4,303,062	.....	.....137,264	.....	.....	.....3.700	7.334	MON.....	2,436	118,535	12/27/2012	12/17/2015
10510K AA	5 BRAMBLES USA INC 5.35 04/01/2020.....	.....	..	.....	..2FE	3,998,760	111.720	4,468,794	4,000,000	3,998,590	.....	......156	.....	.....	.....5.350	5.356	AO.....	53,500	214,000	03/24/2010	04/01/2020
10513K AA	2 BRANCH BANKING & T 5.625 09/15/2016.....	.....	..	.....	..1FE	10,093,300	114.638	11,463,826	10,000,000	10,042,030	.....	.....(9,973)	.....	.....	.....5.625	5.498	MS.....	165,625	562,500	01/16/2007	09/15/2016
111013 AK	4 BRIT SKY BROADCASTING 3.125 11/26/2022.....	.....	R	.....	..2FE	3,484,810	99.622	3,486,772	3,500,000	3,484,937	.....	......127	.....	.....	.....3.125	3.176	MN.....	10,634	.....	11/19/2012	11/26/2022
111320 AG	2 BROADCOM CORP 2.50 08/15/2022.....	.....	..	.....	..1FE	4,962,750	99.130	4,956,497	5,000,000	4,963,982	.....	.....1,232	.....	.....	.....2.500	2.585	FA.....	46,875	.....	08/13/2012	08/15/2022
11133T AA	1 BROADRIDGE FINAN 6.125 06/01/2017.....	.....	..	.....	..2FE	206,168	112.475	259,818	231,000	216,336	.....	.....2,684	.....	.....	.....6.125	7.854	JD.....	1,179	14,149	09/26/2008	06/01/2017
114535 AC	1 BROOKSTONE CO 13.00 10/15/2014.....	.....	..	.....1	..5Z	2,228,700	94.500	2,216,970	2,346,000	2,283,747	.....	.....28,430	.....	.....	.....13.000	14.738	JJ.....	140,630	304,980	10/26/2010	10/15/2014
11778B AA	0 BSKYB FINANCE UK PLC 5.625 10/15/2015.....	.....	R	.....	..2FE	13,860,500	111.940	15,671,639	14,000,000	13,951,611	.....	.....15,577	.....	.....	.....5.625	5.761	AO.....	166,250	787,500	11/29/2006	10/15/2015
118230 AD	3 BUCKEYE PARTNERS 5.30 10/15/2014.....	.....	..	.....	..2FE	997,150	106.535	1,065,348	1,000,000	999,376	.....	......324	.....	.....	.....5.300	5.337	AO.....	11,189	53,000	10/06/2004	10/15/2014
118230 AE	1 BUCKEYE PARTNERS 5.125 07/01/2017.....	.....	..	.....	..2FE	4,990,700	107.385	5,369,232	5,000,000	4,995,841	.....	......802	.....	.....	.....5.125	5.146	JJ.....	128,125	256,250	06/27/2005	07/01/2017
118230 AJ	0 BUCKEYE PARTNERS 4.875 02/01/2021.....	.....	..	.....	..2FE	3,984,800	103.888	4,155,507	4,000,000	3,987,329	.....	.....1,249	.....	.....	.....4.875	4.923	FA.....	81,250	195,000	01/04/2011	02/01/2021
120568 AQ	3 BUNGE LTD FIN 5.10 07/15/2015.....	.....	R	.....	..2FE	4,993,750	108.277	5,413,846	5,000,000	4,998,116	.....	......678	.....	.....	.....5.100	5.116	JJ.....	117,583	255,000	07/06/2005	07/15/2015
120568 AT	7 BUNGE LTD FIN CP 8.50 06/15/2019.....	.....	..	.....	..2FE	999,970	127.970	1,279,695	1,000,000	1,000,000	.....	......0	.....	.....	.....8.500	8.500	JD.....	3,778	85,000	06/04/2009	06/15/2019
120568 AU	4 BUNGE LTD FIN CO 4.10 03/15/2016.....	.....	..	.....	..2FE	4,999,550	107.092	5,354,618	5,000,000	4,999,717	.....	......81	.....	.....	.....4.100	4.102	MS.....	60,361	205,000	03/08/2011	03/15/2016
12189L AB	7 BUR NTH SANTA FE 3.60 09/01/2020.....	.....	..	.....1	..2FE	989,659	108.350	1,067,250	985,000	989,013	.....	.....(466)	.....	.....	.....3.600	3.537	MS.....	11,820	35,460	08/25/2011	09/01/2020
12189P AD	4 BNSF 98-C TRUST 6.23 07/02/2018.....	.....	..	.....	..1FE	693,538	109.745	829,817	756,130	686,537	.....	......774	.....	.....	.....6.230	11.943	JJ.....	23,423	47,107	10/29/1999	07/02/2018

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4 F o r e i g n	5 Bond CHAR			NAIC Design- nation	8 Rate Used to Obtain Fair Value			9 Fair Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification		Description	Code			Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value													
12189P	AE	2	BURLINGTON NORTH 7.16 01/02/20			..1FE	3,097,605	118.071	3,302,108	2,796,707	2,822,398			(113,794)			7.160	6.829	JJ	99,566	200,244	06/14/2004	01/02/2020
12189P	AJ	1	BNSF 01-1 TRUST 6.727 07/15/2022			..1FE	1,424,424	116.880	1,413,397	1,209,271	1,311,594			(22,952)			6.727	4.392	JJ	37,510	81,348	04/01/2004	07/15/2022
12189P	AL	6	BUR NTH/SAN FA 5.943 01/15/2022			..1FE	1,025,083	111.314	1,141,058	1,025,083	1,025,389			51			5.943	5.949	JJ	28,091	60,921	06/21/2002	01/15/2022
12189T	AY	0	BURLINGTON NORTH 5.65 05/01/2017			..2FE	1,999,000	117.678	2,353,556	2,000,000	1,999,542			91			5.650	5.656	MN	18,833	113,000	04/10/2007	05/01/2017
12189T	BC	7	BURLINGTON NORTH 4.70 10/01/2019			..2FE	4,910,700	115.246	5,762,291	5,000,000	4,933,243			8,154			4.700	4.935	AO	58,750	235,000	02/18/2010	10/01/2019
12479L	AA	8	CAI 2012-1A A ABS 3.47 10/25/2027		R	..2	3,932,486	101.914	4,008,606	3,933,333	3,932,508			37			3.470	3.500	MON	2,275	25,781	10/10/2012	10/25/2027
124857	AE	3	CBS CORP 4.30 02/15/2021			..1	997,320	110.058	1,100,581	1,000,000	997,763			225			4.300	4.333	FA	16,244	43,000	10/04/2010	02/15/2021
125509	BM	0	CIGNA CORP 5.125 06/15/20			..2FE	1,989,480	114.233	2,284,656	2,000,000	1,991,809			879			5.125	5.192	JD	4,556	102,500	05/12/2010	06/15/2020
12572Q	AA	3	CME GROUP INC 5.40 08/01/2013			..1FE	1,999,780	102.844	2,056,877	2,000,000	1,999,966			56			5.400	5.403	FA	45,000	108,000	08/07/2008	08/01/2013
12572Q	AE	5	CME GROUP INC 3.00 09/15/2022			..1FE	7,975,280	101.010	8,080,798	8,000,000	7,975,952			672			3.000	3.036	MS	74,000		09/05/2012	09/15/2022
12572X	AA	8	CME GROUP INDEX 4.40 03/15/18			..1FE	7,927,750	112.756	9,020,486	8,000,000	7,949,796			8,339			4.400	4.536	MS	103,644	352,000	03/30/2010	03/15/2018
126117	AQ	3	CNA FINANCIAL 5.875 08/15/2020			..2FE	2,990,550	117.285	3,518,538	3,000,000	2,992,363			773			5.875	5.917	FA	66,583	176,250	08/05/2010	08/15/2020
126117	AR	1	CNA FINANCIAL 5.75 08/15/2021			..2FE	2,988,780	117.420	3,522,601	3,000,000	2,990,335			843			5.750	5.798	FA	65,167	172,500	02/09/2011	08/15/2021
12626P	AE	3	CRH AMERICA INC 5.30 10/15/2013			..2FE	17,026,922	103.308	17,562,363	17,000,000	17,027,354			(10,420)			5.300	5.088	AO	190,211	874,500	08/31/2012	10/15/2013
12626P	AL	7	CRH AMERICA INC 5.75 01/15/2021			..2FE	4,195,800	110.403	4,416,128	4,000,000	4,171,330			(16,867)			5.750	5.094	JJ	106,056	230,000	07/07/2011	01/15/2021
126410	LN	7	CSX TRANSPORTAION 8.375 10/15/2014			..1FE	7,782,298	111.809	8,682,162	7,765,173	7,771,435			(3,368)			8.375	8.322	AO	137,293	650,333	10/24/2008	10/15/2014
126650	AN	0	CVS CAREMARK 6.204 10/10/25			..3AM	3,705,701	113.142	4,099,348	3,623,180	3,670,915			(6,786)			6.204	5.996	MON	13,112	224,782	09/09/2003	10/10/2025
126650	AW	0	CVS CAREMARK 5.298 01/11/27			..2AM	3,109,600	111.256	3,459,611	3,109,600	3,109,609			(1)			5.298	5.357	MON	9,610	164,747	12/09/2004	01/11/2027
126650	BH	2	CVS CAREMARK 5.75 06/01/17			..2FE	1,446,664	119.143	1,741,867	1,462,000	1,454,146			1,516			5.750	5.890	JD	7,005	84,065	05/22/2007	06/01/2017
126650	BV	1	CVS PT TRUST 5.773 01/10/2033			..3AM	4,887,268	117.905	5,625,448	4,771,185	4,882,765			(7,238)			5.773	5.553	MON	16,067	275,440	12/20/2011	01/10/2033
126650	BY	5	CVS CORP 5.926 01/10/2034			..2AM	12,906,752	120.324	15,315,748	12,728,756	12,904,311			(3,812)			5.926	5.827	MON	44,001	694,348	08/31/2012	01/10/2034
12686C	AZ	2	CABLEVISION SYS 7.75 04/15/18			..4FE	500,000	111.250	556,250	500,000	500,000						7.750	7.750	AO	8,181	38,750	04/12/2010	04/15/2018
127055	AG	6	CABOT CORP 5.00 10/01/2016			..2FE	2,979,660	111.891	3,356,738	3,000,000	2,988,269			2,772			5.000	5.116	AO	37,500	150,000	09/21/2009	10/01/2016
12707P	AA	3	CABOT CORP 5.25 9/01/2013		R	..2FE	1,018,353	101.221	1,012,211	1,000,000	1,012,286			(6,066)			5.250	3.368	MS	17,500	26,250	08/31/2012	09/01/2013
127210	AB	8	CADBURY SCHWEPES 5.125 10/01/2013			..2FE	12,046,805	102.705	12,324,620	12,000,000	12,020,521			(3,569)			5.125	4.889	AO	153,750	589,375	08/31/2012	10/01/2013
133131	AR	3	CAMDEN PROP TRST 4.625 06/15/2021			..2FE	2,982,120	110.500	3,315,000	3,000,000	2,984,460			1,466			4.625	4.700	JD	6,167	138,750	05/31/2011	06/15/2021
133131	AS	1	CAMDEN PROP TRST 4.875 06/15/2023			..2FE	4,943,900	113.500	5,675,000	5,000,000	4,949,597			3,594			4.875	5.000	JD	10,833	243,750	05/31/2011	06/15/2023
13342B	AE	5	CAMERON INTERNATIONAL 4.50 06/01/2021			..2FE	4,957,550	111.390	5,569,509	5,000,000	4,963,041			3,523			4.500	4.607	JD	18,750	225,000	05/25/2011	06/01/2021
136375	BP	6	CANADIAN NATL RR 5.85 11/15/2017		I	..1FE	1,993,660	120.354	2,407,079	2,000,000	1,996,657			577			5.850	5.890	MN	117,000	14,950	09/19/2007	11/15/2017
136375	BT	8	CANADIAN NATL RR 5.55 03/01/2019		I	..1FE	4,944,050	121.292	6,064,609	5,000,000	4,961,985			5,017			5.550	5.698	MS	92,500	277,500	02/18/2009	03/01/2019
136375	BV	3	CANADIAN NATL RR 2.85 12/15/2021		I	..1	6,019,162	104.898	6,293,855	6,000,000	6,020,745			1,199			2.850	2.801	JD	7,600	168,625	08/31/2012	12/15/2021
13643E	AG	0	CANADIAN OIL SANDS TR 4.50 04/01/2022		I	..2FE	1,984,420	109.464	2,189,289	2,000,000	1,985,372			952			4.500	4.598	AO	22,500	45,500	03/26/2012	04/01/2022
13645R	AK	0	CANADIAN PAC LTD 4.45 03/15/2023		I	..2FE	7,989,610	111.234	8,898,710	8,000,000	7,991,028			676			4.450	4.464	MS	104,822	356,000	09/21/2010	03/15/2023
14040H	AM	7	CAPITAL ONE FINL 5.50 06/01/2015			..2FE	4,804,000	109.772	5,488,594	5,000,000	4,937,397			23,385			5.500	6.065	JD	22,917	275,000	04/13/2006	06/01/2015
14040H	AN	5	CAPITAL ONE FINL 6.15 09/01/2016			..2FE	2,842,440	114.809	3,444,282	3,000,000	2,923,797			17,689			6.150	6.947	MS	61,500	184,500	09/13/2007	09/01/2016
14040H	AR	6	CAPITAL ONE FINL 6.75 09/15/2017			..2FE	4,988,600	121.661	6,083,027	5,000,000	4,993,848			1,077			6.750	6.781	MS	99,375	337,500	09/05/2007	09/15/2017
14040H	AY	1	CAPITAL ONE FINL 4.75 07/15/2021			..2FE	9,944,790	115.777	11,577,714	10,000,000	9,951,215			4,519			4.750	4.820	JJ	219,028	469,722	07/21/2011	07/15/2021
14170T	AF	8	CAREFUSION CORP 5.125 08/01/2014			..2FE	2,969,220	106.215	3,186,447	3,000,000	2,989,436			6,234			5.125	5.360	FA	64,063	153,750	07/14/2009	08/01/2014
141781	AX	2	CARGILL INC 6.00 11/27/2017			..1FE	3,981,000	120.042	4,801,684	4,000,000	3,989,271			1,828			6.000	6.064	MN	22,667	240,000	11/19/2007	11/27/2017
141781	AY	0	CARGILL INC 4.307 05/14/2021			..1FE	17,281,000	110.122	19,030,133	17,281,000	17,281,004			(0)			4.307	4.307	MN	97,172	744,293	05/25/2011	05/14/2021
141781	G#	5	CARGILL INC 7.28 06-30-23			..1FE	5,084,866	121.395	5,271,099	4,342,105	4,817,380			(78,552)			7.280	4.893	JD	878	316,105	10/29/2004	06/30/2023
142339																							

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
144141	CX	4				1FE	4,982,900	113.368	5,668,408	5,000,000	4,994,060		1,811			5.250	5.294	JD	11,667	262,500	11/28/2005	12/15/2015
14574X	AA	2			1	4FE	3,017,500	111.000	3,330,000	3,000,000	3,015,560		(1,940)			11.250	11.096	MN	43,125	154,688	05/24/2012	05/15/2018
14754D	B@	8				2	7,000,000	100.000	7,000,000	7,000,000	6,999,321		(679)			6.000	6.004	FA	144,667		08/28/2012	08/28/2019
149123	BQ	3				1FE	2,420,240	135.839	2,716,780	2,000,000	2,291,017		(40,954)			7.900	5.041	JD	7,022	158,000	08/21/2009	12/15/2018
149123	BV	2				1FE	7,962,640	112.212	8,976,948	8,000,000	7,967,663		3,186			3.900	3.957	MN	29,467	312,000	05/24/2011	05/27/2021
14916R	AC	8				1FE	10,472,070	100.997	10,604,719	10,500,000	10,472,204		134			2.950	2.982	MN	52,485		10/25/2012	11/01/2022
14987B	AC	7				2FE	3,000,000	102.131	3,063,923	3,000,000	2,999,992		(8)			3.849	3.850	AO	2,245		12/11/2012	04/15/2023
151020	AE	4				2FE	4,987,250	108.550	5,427,494	5,000,000	4,989,709		1,107			3.950	3.981	AO	41,694	197,500	10/04/2010	10/15/2020
151020	AH	7				2FE	7,995,920	102.049	8,163,954	8,000,000	7,996,083		163			3.250	3.256	FA	102,556		08/06/2012	08/15/2022
15135U	AB	5		I		2FE	6,993,210	106.150	7,430,522	7,000,000	6,997,499		1,381			4.500	4.522	MS	92,750	315,000	09/15/2009	09/15/2014
15135U	AD	1		I		2FE	4,996,650	121.912	6,095,605	5,000,000	4,997,790		260			5.700	5.708	AO	60,167	285,000	09/15/2009	10/15/2019
15189W	AC	4				2FE	1,993,160	120.174	2,403,483	2,000,000	1,996,208		655			6.125	6.171	MN	20,417	122,500	10/18/2007	11/01/2017
15189X	AC	2				1FE	1,992,640	101.071	2,021,422	2,000,000	1,999,804		929			5.700	5.749	MS	33,567	114,000	03/13/2003	03/15/2013
15189Y	AC	0				2FE	4,982,200	115.178	5,758,911	5,000,000	4,992,726		1,910			6.150	6.199	MN	51,250	307,500	05/15/2006	05/01/2016
154051	BH	8				1FE	3,998,770	111.558	4,462,332	4,000,000	3,999,217		98			5.700	5.704	JD	19,000	228,000	05/27/2009	06/01/2019
156700	AL	0				2FE	4,969,200	110.745	5,537,248	5,000,000	4,984,662		3,077			6.000	6.083	AO	75,000	300,000	03/26/2007	04/01/2017
160841	AA	0				1	1,463,525	100.230	1,466,891	1,463,525	1,463,525		(0)			6.410	6.496	MON	7,818	93,812	11/23/2001	12/01/2016
162809	AA	5			1	4FE	5,000,000	101.500	5,075,000	5,000,000	5,000,130		130			11.000	10.996	JD	68,750		11/01/2012	12/01/2017
170228	AB	6			1	2FE	2,996,520	95.692	2,870,760	3,000,000	2,998,355		383			0.995	1.010	FMAN	3,980	113,365	02/07/2007	02/14/2017
17121H	AB	6			2	3FE	11,482,638	101.972	13,057,515	12,805,000	11,729,666		200,880			6.000	8.410	JAJO	145,123	781,105	08/12/2011	05/24/2017
171232	AR	2				1FE	2,973,180	123.004	3,690,109	3,000,000	2,983,763		2,505			5.750	5.869	MN	22,042	172,500	05/01/2008	05/15/2018
17252M	AH	3				2FE	12,566,000	119.913	14,989,075	12,500,000	12,537,692		(6,426)			6.125	6.053	JD	63,802	765,625	01/09/2008	12/01/2017
17275R	AC	6				1FE	7,579,670	114.396	8,007,719	7,000,000	7,296,718		(86,901)			5.500	4.049	FA	137,958	385,000	07/28/2009	02/22/2016
17275R	AH	5				1FE	4,945,400	116.117	5,805,835	5,000,000	4,959,190		4,812			4.450	4.587	JJ	102,597	222,500	12/22/2009	01/15/2020
172967	CK	5				1FE	3,004,852	105.334	3,303,266	3,136,000	3,113,798		15,481			5.125	5.680	MN	25,001	160,720	05/10/2004	05/05/2014
172967	DE	8				1FE	3,793,920	110.836	4,433,450	4,000,000	3,921,845		22,974			5.300	6.018	JJ	102,467	212,000	06/22/2006	01/07/2016
172967	EP	2				1FE	1,127,324	131.645	1,316,454	1,000,000	1,125,413		(1,911)			6.875	5.911	MS	22,153	68,750	01/24/2012	03/05/2038
178566	AC	9				1FE	7,979,040	111.289	8,903,102	8,000,000	7,982,966		1,750			5.250	5.284	MS	123,667	420,000	09/08/2010	09/15/2020
185508	AD	0				2FE	4,985,050	106.933	5,346,658	5,000,000	4,995,514		1,619			4.950	4.988	JJ	114,125	247,500	06/29/2005	07/15/2015
185508	AF	5				2FE	3,985,720	122.977	4,919,076	4,000,000	3,991,181		1,300			6.650	6.699	JD	11,822	266,000	05/29/2008	06/15/2018
189054	AN	9				2FE	12,985,190	118.345	15,384,803	13,000,000	12,992,430		1,297			5.950	5.964	AO	163,294	773,500	01/02/2008	10/15/2017
19075Q	AB	8				1FE	4,000,000	128.176	5,127,025	4,000,000	4,000,000					7.875	7.875	AO	66,500	315,000	04/14/2008	04/16/2018
191098	AF	9				2FE	4,995,550	108.889	5,444,454	5,000,000	4,998,950		429			5.300	5.310	AO	66,250	265,000	03/21/2003	04/01/2015
19122T	AE	9				2FE	2,947,380	103.637	3,109,109	3,000,000	2,953,556		4,545			3.250	3.459	FA	35,750	97,500	08/16/2011	08/19/2021
191241	AD	0		R		1FE	3,979,640	112.522	4,500,875	4,000,000	3,984,649		1,778			4.625	4.689	FA	69,889	185,000	02/02/2010	02/15/2020
1912EQ	AC	6		R		2FE	5,984,180	102.350	6,141,019	6,000,000	6,016,417		(4,003)			5.125	4.728	MS	88,833	281,875	08/31/2012	09/17/2013
19416Q	DN	7				1FE	3,994,360	106.441	4,257,654	4,000,000	3,997,430		936			3.150	3.176	FA	51,100	126,000	07/31/2009	08/05/2015
19567P	AH	2				1FE	16,201,360	125.092	17,512,853	14,000,000	15,764,115		(58,901)			7.120	5.852	FA	376,569	890,000	08/31/2012	04/07/2028
199575	AW	1				2FE	1,995,480	120.378	2,407,568	2,000,000	1,997,208		431			6.050	6.081	MN	20,167	121,000	05/13/2008	05/01/2018
20030N	AP	6				2FE	2,061,780	120.351	2,407,021	2,000,000	2,029,115		(6,185)			6.500	6.088	JJ	59,944	130,000	10/23/2006	01/15/2017
20030N	AU	5				2FE	4,987,950	122.428	6,121,406	5,000,000	4,992,973		1,197			6.300	6.334	MN	40,250	315,000	08/20/2007	11/15/2017
200339	CG	2				1FE	4,994,900	115.690	5,784,493	5,000,000	4,997,586		539			5.750	5.764	MN	31,944	287,500	05/18/2007	11/21/2016

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20035C	AA	8				..1FE	13,964,240	106.001	14,840,099	14,000,000	13,992,660		4,840			5.700	5.739	JD.....	66,500	798,000	09/28/2007	06/01/2014
20035C	AB	6				..1FE	8,843,400	115.788	10,420,963	9,000,000	8,924,901		13,835			5.200	5.405	FA.....	167,700	468,000	02/16/2006	08/22/2017
200641	AA	6				..3FE	6,076,703	101.906	6,114,349	6,000,000	6,023,359		(12,334)			5.950	5.518	JD.....	21,817	327,250	08/31/2012	12/09/2013
202795	GX	2				..2FE	6,309,300	122.178	8,552,491	7,000,000	6,542,747		62,451			6.950	8.451	JJ.....	224,331	486,500	10/06/2008	07/15/2018
203233	AA	9				..2FE	7,838,320	106.625	8,530,022	8,000,000	7,867,207		13,125			5.875	6.149	MS.....	138,389	470,000	09/15/2010	09/15/2020
20449E	XN	1				..2FE	2,684,518	107.114	2,838,522	2,650,000	2,683,017		(1,898)			6.400	6.091	AO.....	42,400	193,689	08/31/2012	10/01/2017
205363	AL	8				..2FE	4,300,360	116.485	4,659,404	4,000,000	4,231,271		(37,770)			6.500	5.217	MS.....	76,556	260,000	02/11/2011	03/15/2018
205363	AN	4				..2FE	5,980,860	104.708	6,282,469	6,000,000	5,981,287		427			4.450	4.490	MS.....	76,392		09/11/2012	09/15/2022
207597	DR	3				..1FE	1,996,080	106.743	2,134,859	2,000,000	1,999,192		445			4.800	4.825	MS.....	28,267	96,000	09/13/2004	09/15/2014
207597	DY	8				..1FE	1,995,280	118.130	2,362,590	2,000,000	1,997,420		469			5.750	5.782	MS.....	38,333	115,000	09/10/2007	09/01/2017
207597	ED	3				..1FE	3,990,280	121.182	4,847,265	4,000,000	3,994,000		939			5.650	5.683	MN.....	37,667	226,000	05/19/2008	05/01/2018
20825C	AT	1				..1FE	7,865,100	108.035	8,102,633	7,500,000	7,644,536		(67,137)			4.600	3.611	JJ.....	159,083	345,000	07/16/2009	01/15/2015
20825C	AU	8				..1FE	9,924,700	126.641	12,664,062	10,000,000	9,946,306		5,950			6.000	6.095	JJ.....	276,667	600,000	05/18/2009	01/15/2020
20825T	AA	5				..1FE	9,388,743	117.333	9,985,075	8,510,000	9,017,678		(122,051)			5.625	3.915	AO.....	101,056	478,688	10/27/2009	10/15/2016
209111	EK	5				..1FE	3,990,800	113.421	4,536,828	4,000,000	3,996,866		954			5.375	5.404	JD.....	9,556	215,000	11/14/2005	12/15/2015
209111	EP	4				..1FE	4,156,055	115.872	4,634,871	4,000,000	4,130,032		(29,797)			5.300	4.352	JD.....	17,667	212,000	01/24/2012	12/01/2016
210518	CS	3				..1FE	4,997,600	129.832	6,491,604	5,000,000	4,998,387		185			6.700	6.706	MS.....	98,639	335,000	03/02/2009	09/15/2019
210795	PW	4			1	..3FE	4,956,880	105.000	5,250,000	5,000,000	4,975,454		7,989			6.750	6.952	MS.....	99,375	337,500	08/13/2010	09/15/2015
210795	QB	9				..1FE	5,000,000	105.125	5,256,250	5,000,000	5,000,065		65			4.000	4.000	AO.....	48,889		09/19/2012	10/29/2024
210795	QC	7				..2FE	1,000,000	104.250	1,042,500	1,000,000	1,000,024		24			5.500	5.499	AO.....	13,444		09/19/2012	10/29/2020
21079N	AA	9				..2AM	7,078,458	111.875	8,006,597	7,156,735	7,090,903		7,415			5.983	6.147	AO.....	85,637	428,187	03/08/2010	04/19/2022
210805	AM	9				..3AM	196,975	101.000	198,944	196,975	228,143		26,766			6.940	48.999	JAJO...	2,886	14,288	09/06/1996	04/15/2015
21685W	BT	3				..1FE	15,956,640	111.757	17,881,163	16,000,000	15,963,727		3,671			4.500	4.534	JJ.....	340,000	720,000	01/04/2011	01/11/2021
21685W	DF	1				..1FE	4,993,450	102.880	5,144,013	5,000,000	4,993,528		78			3.950	3.966	MN.....	28,528		11/02/2012	11/09/2022
219023	AF	5				..2FE	3,984,000	111.975	4,478,996	4,000,000	3,987,253		1,320			4.625	4.674	MN.....	30,833	185,000	09/14/2010	11/01/2020
219350	AS	4				..1FE	3,018,520	127.439	3,823,179	3,000,000	3,013,128		(1,617)			6.625	6.540	MN.....	25,396	198,750	05/07/2009	05/15/2019
222372	AJ	3				..2FE	6,549,101	110.367	7,173,867	6,500,000	6,519,654		(5,137)			6.250	6.149	MN.....	51,910	406,250	01/24/2012	05/15/2016
222862	AJ	7				..2FE	2,489,375	108.173	2,704,323	2,500,000	2,497,078		1,660			6.300	6.377	FA.....	59,500	157,500	08/22/2007	08/15/2014
222862	AH	3				..2FE	2,994,000	118.795	3,563,840	3,000,000	2,994,782		474			5.450	5.476	JD.....	7,267	163,500	06/02/2011	06/15/2021
22303Q	AG	5				..1FE	11,067,130	121.319	13,345,069	11,000,000	11,037,569		(6,633)			6.000	5.917	AO.....	139,333	660,000	12/12/2007	10/15/2017
22303Q	AL	4				..1FE	3,995,200	113.158	4,526,305	4,000,000	3,996,182		428			4.200	4.215	JD.....	7,467	168,000	06/21/2010	06/15/2020
22303Q	AN	0			1	..1FE	7,975,360	105.172	8,413,723	8,000,000	7,976,678		1,318			3.200	3.236	JD.....	11,378	138,667	05/22/2012	06/15/2022
224044	BH	9				..2FE	8,695,450	112.306	10,107,542	9,000,000	8,906,734		30,277			5.500	5.913	AO.....	123,750	495,000	05/13/2004	10/01/2015
224044	BM	8			1	..2FE	1,516,455	109.308	1,687,708	1,544,000	1,537,227		3,175			5.450	5.689	JD.....	3,740	84,148	03/16/2005	12/15/2014
224044	BQ	9				..2FE	1,999,100	117.082	2,341,650	2,000,000	1,999,585		92			5.875	5.881	JD.....	9,792	117,500	11/28/2006	12/01/2016
224399	AN	5				..2FE	9,966,450	102.774	10,277,378	10,000,000	9,997,004		4,061			5.500	5.544	MS.....	161,944	550,000	09/04/2003	09/15/2013
22541L	AH	6				..1FE	7,970,240	102.657	8,212,574	8,000,000	7,997,641		3,635			5.500	5.549	FA.....	166,222	440,000	08/11/2003	08/15/2013
22541L	AM	5				..1FE	4,041,461	104.544	4,181,774	4,000,000	4,038,685		(11,550)			5.125	4.154	JJ.....	94,528	153,750	08/31/2012	01/15/2014
22546Q	AF	4				..1FE	12,216,392	113.997	13,679,634	12,000,000	12,192,854		(13,357)			4.375	4.120	FA.....	212,917	481,250	08/31/2012	08/05/2020
22822R	AQ	3				..1FE	17,000,000	114.250	19,422,500	17,000,000	17,000,000					5.495	5.558	MON...	41,518	934,150	01/08/2010	01/15/2017
22942G	AK	5			2	..2FE	1,920,198	100.357	1,981,669	1,974,619	1,934,312		14,555			1.962	2.637	MON...	108	45,319	01/01/2012	03/29/2016
229899	AA	7			1	..1FE	6,993,700	96.057	6,723,961	7,000,000	6,997,026		696			0.840	0.851	FMAN...	7,677	254,407	02/12/2007	02/15/2017

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23328*	AA	5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....	.....	..	.....1	1,401,896	106.859	1,389,575	1,300,382	1,355,816	.....	.....(3,235)	.....	.....	.....6.690	5.198	MON...	3,866	86,996	08/12/2004	09/15/2018
23349*	AA	0	DTE ENERGY CTL 7.40 11/15/2016.....	.....	..	.....2	8,847,726	108.822	8,717,787	8,011,052	8,380,983	.....	.....(92,518)	.....	.....	.....7.400	5.729	MON...	26,347	592,818	10/14/2005	11/15/2016
233851	AF	1	DAIMLER FINANCE 3.875 09/15/2021.....	.....	..	..1FE	14,133,490	108.328	15,165,919	14,000,000	14,127,364	.....	.....(7,783)	.....	.....	.....3.875	3.750	MS.....	159,736	407,628	03/29/2012	09/15/2021
235851	AG	7	DANAHER CORP 5.625 01/15/2018.....	.....	..	..1FE	7,951,280	120.449	9,635,948	8,000,000	7,972,642	.....	.....4,567	.....	.....	.....5.625	5.704	JJ.....	207,500	450,000	12/06/2007	01/15/2018
235851	AM	4	DANAHER CORP 3.90 06/23/2021.....	.....	..	..1FE	9,997,500	112.498	11,249,805	10,000,000	9,997,821	.....	.....213	.....	.....	.....3.900	3.903	JD.....	8,667	390,000	06/20/2011	06/23/2021
23636T	AA	8	DANONE 3.00 06/15/2022.....	.....	R	..1FE	25,443,596	102.490	25,970,877	25,340,000	25,441,346	.....	.....(2,249)	.....	.....	.....3.000	2.951	JD.....	33,787	399,105	08/15/2012	06/15/2022
237194	AG	0	DARDEN RESTAURANT 6.20 10/15/2017.....	.....	..	.....2FE	15,018,369	118.927	17,839,076	15,000,000	15,182,864	.....	.....17,588	.....	.....	.....6.200	5.857	AO.....	196,333	837,000	08/31/2012	10/15/2017
239753	Y#	7	DAYTON HUDSON 9.50 06/10/2015 MTN.....	.....	..	.....1	5,173,650	117.693	5,884,650	5,000,000	5,038,724	.....	.....(13,574)	.....	.....	.....9.500	9.139	JD.....	21,111	475,000	04/25/1991	06/10/2015
244199	BC	8	DEERE & CO 4.375 10/16/2019.....	.....	..	..1FE	6,961,920	116.006	8,120,426	7,000,000	6,972,373	.....	.....3,416	.....	.....	.....4.375	4.443	AO.....	63,802	306,250	10/13/2009	10/16/2019
24422E	RE	1	JOHN DEERE CAP 3.9 07/12/2021 MTN.....	.....	..	..1FE	7,991,440	112.075	8,965,994	8,000,000	7,992,500	.....	.....728	.....	.....	.....3.900	3.913	JJ.....	146,467	312,000	07/07/2011	07/12/2021
24702R	AQ	4	DELL INC 4.625 04/01/2021.....	.....	..	..1FE	7,963,280	109.619	8,769,534	8,000,000	7,967,687	.....	.....3,143	.....	.....	.....4.625	4.685	AO.....	92,500	370,000	03/28/2011	04/01/2021
247131	AF	2	DELPHI FINL GROUP 7.875 01/31/20.....	.....	..	.....2FE	6,999,650	122.475	8,573,244	7,000,000	6,998,814	.....	.....121	.....	.....	.....7.875	7.878	JJ.....	231,219	551,250	01/14/2010	01/31/2020
24713@	AB	2	DELOITTE & TOUCHE B 6.37 11-20-13.....	.....	..	.....1	3,095,640	104.405	3,132,159	3,000,000	3,011,237	.....	.....(12,020)	.....	.....	.....6.370	5.929	MN.....	21,764	191,100	04/01/2004	11/20/2013
247358	AA	2	DELTA AIR 2012-1 2012-1 4.75 05/07/2020.....	.....	..	.....2FE	4,000,000	107.250	4,290,000	4,000,000	3,999,783	.....	.....(217)	.....	.....	.....4.750	4.751	MN.....	28,500	65,444	06/27/2012	05/07/2020
247367	BH	7	DELTA AIR LINES 6.821 08/10/2022.....	.....	..	..2AM	3,548,473	111.625	3,960,983	3,548,473	3,548,111	.....	.....45	.....	.....	.....6.821	6.823	FA.....	94,800	242,041	10/04/2007	08/10/2022
24736T	AA	5	DELTA AIR LINES 09-1A 7.75 12/17/2019.....	.....	..	..2AM	3,067,792	115.250	3,535,630	3,067,792	3,068,237	.....	.....(95)	.....	.....	.....7.750	7.746	JD.....	9,246	237,754	11/18/2009	12/17/2019
249030	AC	1	DENTSPLY INTL 4.125 08/15/2021.....	.....	..	.....2FE	5,979,180	106.582	6,394,903	6,000,000	5,981,486	.....	.....1,738	.....	.....	.....4.125	4.168	FA.....	93,500	242,000	08/16/2011	08/15/2021
250847	DX	5	DETROIT EDISON AR 4.80 02/15/2015.....	.....	..	.....1FE	3,795,720	107.466	4,298,656	4,000,000	3,937,303	.....	.....27,110	.....	.....	.....4.800	5.594	FA.....	72,533	192,000	01/12/2007	02/15/2015
25243Y	AM	1	DIAGEO CAP PLC 5.75 10/23/2017.....	.....	R	..1FE	2,446,527	120.515	2,410,306	2,000,000	2,418,461	.....	.....(28,067)	.....	.....	.....5.750	1.255	AO.....	21,722	57,500	08/31/2012	10/23/2017
25244S	AC	5	DIAGEO FINANCE 5.30 10/28/2015.....	.....	R	1FE	11,942,930	112.292	13,475,060	12,000,000	11,980,734	.....	.....6,162	.....	.....	.....5.300	5.362	AO.....	111,300	636,000	10/28/2005	10/28/2015
25245B	AB	3	DIAGEO INV CORP 2.875 05/11/2022.....	.....	..	..1FE	14,945,700	103.535	15,530,268	15,000,000	14,948,722	.....	.....3,022	.....	.....	.....2.875	2.917	MN.....	59,896	215,625	05/08/2012	05/11/2022
252747	AD	2	DIAMOND SHAMROCK 8.75 06/15/2015.....	.....	..	.....2FE	2,473,092	116.401	2,328,030	2,000,000	2,131,252	.....	.....(48,368)	.....	.....	.....8.750	5.842	JD.....	7,778	175,000	04/01/2004	06/15/2015
25389J	AH	9	DIGITAL REALTY LP 5.875 02/01/20.....	.....	..	.....2FE	1,965,920	114.144	2,282,875	2,000,000	1,973,874	.....	.....2,872	.....	.....	.....5.875	6.105	FA.....	48,958	117,500	01/21/2010	02/01/2020
25459H	AL	9	DIRECTV HLDGS 4.75 10/01/2014.....	.....	..	.....2FE	6,981,030	106.614	7,462,974	7,000,000	6,992,918	.....	.....3,794	.....	.....	.....4.750	4.811	AO.....	83,125	332,500	09/14/2009	10/01/2014
25459H	AU	9	DIRECTV HLDGS 5.875 10/01/2019.....	.....	..	.....2FE	2,977,770	117.762	3,532,852	3,000,000	2,983,700	.....	.....1,911	.....	.....	.....5.875	5.974	AO.....	44,063	176,250	09/14/2009	10/01/2019
25468P	CK	0	DISNEY (WALT) CO 5.50 03/15/2019.....	.....	..	.....1FE	9,981,800	120.932	12,093,221	10,000,000	9,987,557	.....	.....1,641	.....	.....	.....5.500	5.524	MS.....	161,944	550,000	03/11/2009	03/15/2019
25468P	CN	4	DISNEY (WALT) CO 2.75 08/16/2021.....	.....	..	..1FE	4,935,850	104.193	5,209,633	5,000,000	4,943,523	.....	.....5,683	.....	.....	.....2.750	2.899	FA.....	51,563	135,208	08/17/2011	08/16/2021
25470D	AC	3	DISCOVERY COMMUN 5.05 06/01/20.....	.....	..	.....2FE	7,974,000	116.341	9,307,240	8,000,000	7,979,491	.....	.....2,225	.....	.....	.....5.050	5.092	JD.....	33,667	404,000	05/26/2010	06/01/2020
25470D	AE	9	DISCOVERY COMMUN 4.375 06/15/2021.....	.....	..	.....2FE	9,937,700	111.220	11,122,045	10,000,000	9,945,511	.....	.....5,203	.....	.....	.....4.375	4.453	JD.....	19,444	437,500	06/13/2011	06/15/2021
256853	AA	0	DOLPHIN ENERGY 5.888 06/15/2019.....	.....	R	1FE	5,280,865	112.936	5,978,961	5,294,100	5,284,746	.....	.....2,209	.....	.....	.....5.888	5.941	JD.....	13,854	311,717	07/27/2009	06/15/2019
256882	AB	7	DOLPHIN SUB II I 6.50 10/15/2016.....	.....	..	.....3FE	8,000,000	105.750	8,460,000	8,000,000	8,000,225	.....	.....105	.....	.....	.....6.500	6.499	AO.....	109,778	537,333	09/26/2011	10/15/2016
257469	AJ	5	DOMINION RES INC F 5.25 08/01/2033.....	.....	..	.....2FE	18,156,330	113.860	21,308,983	18,715,000	18,230,075	.....	.....12,431	.....	.....	.....5.250	5.461	FA.....	409,396	982,538	11/28/2006	08/01/2033
25746U	BH	1	DOMINION RESOURCES 5.20 08/15/2019.....	.....	..	.....2FE	3,994,760	118.711	4,748,436	4,000,000	3,996,245	.....	.....464	.....	.....	.....5.200	5.217	FA.....	78,578	208,000	08/11/2009	08/15/2019
257867	AT	8	DONNELLEY & SONS 6.125 01/15/2017.....	.....	..	.....3FE	6,950,860	97.250	6,807,500	7,000,000	6,976,585	.....	.....4,957	.....	.....	.....6.125	6.220	JJ.....	197,701	428,750	01/05/2007	01/15/2017
258257	AA	2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021.....	.....	R	2FE	3,000,000	103.625	3,108,750	3,000,000	2,999,882	.....	.....(118)	.....	.....	.....6.500	6.501	MN.....	16,792	75,292	06/28/2012	05/30/2021
258258	AA	0	DORIC NIMROD AIR 2012-1A 5.125 11/30/202.....	.....	R	1FE	3,500,000	104.125	3,644,375	3,500,000	3,499,912	.....	.....(88)	.....	.....	.....5.125	5.125	MN.....	15,446	69,259	06/28/2012	11/30/2024
260543	BV	4	DOW CHEMICAL CO 5.70 05/15/2018.....	.....	..	.....2FE	4,191,592	119.091	4,763,638	4,000,000	4,185,553	.....	.....(10,114)	.....	.....	.....5.700	4.656	MN.....	29,133	199,500	08/31/2012	05/15/2018
260543	CC	5	DOW CHEMICAL CO 4.25 11/15/2020.....	.....	..	.....1FE	2,991,750	110.818	3,324,542	3,000,000	2,993,254	.....	.....707	.....	.....	.....4.250	4.284	MN.....	16,292	127,500	11/04/2010	11/15/2020
26223U	AB	5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025.....	.....	..	.....2FE	4,599,973	100.000	4,600,000	4,600,000	4,599,930	.....	.....(43)	.....	.....	.....4.474	4.499	JAJO.....	13,720	.....	11/30/2012	01/15/2025
263534	BQ	1	DUPONT EI NEMOUR 5.25 12/15/2016.....	.....	..	.....1FE	7,972,320	115.545	9,243,636	8,000,000	7,987,301	.....	.....2,816	.....	.....	.....5.250	5.295	JD.....	18,667	420,000	12/12/2006	12/15/2016
263534	BZ	1	DUPONT EI NEMOUR 4.625 01/15/2020.....	.....	..	.....1FE	2,987,550	.....														

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
264399	EQ	5	DUKE ENERGY CORP 6.30 02/01/2014.....	.....	.....	.2FE	1,996,240	105.838	2,116,761	2,000,000	1,999,099	.....	.....780	.....	.....	.....6.300	6.344	FA.....	52,500	126,000	01/21/2009	02/01/2014
26441Y	AU	1	DUKE REALTY 6.75 03/15/20.....	.....	.....	.2FE	5,012,950	121.273	6,063,675	5,000,000	5,009,999	.....	.....(1,050)	.....	.....	.....6.750	6.715	MS.....	99,375	337,500	03/25/2010	03/15/2020
26441Y	AV	9	DUKE REALTY 4.375 06/15/2022.....	.....	.....1	.2FE	2,978,130	105.480	3,164,392	3,000,000	2,979,123	.....	.....993	.....	.....	.....4.375	4.466	JD.....	5,833	67,083	06/06/2012	06/15/2022
26441Y	AW	7	DUKE REALTY 3.875 10/15/2022.....	.....	.....1	.2FE	3,983,360	102.387	4,095,469	4,000,000	3,983,804	.....	.....444	.....	.....	.....3.875	3.925	AO.....	43,917	.....	09/14/2012	10/15/2022
26442C	AJ	3	DUKE ENERGY CAR 4.30 06/15/2020.....	.....	.....	.1FE	2,992,950	114.207	3,426,218	3,000,000	2,994,503	.....	.....613	.....	.....	.....4.300	4.329	JD.....	5,733	129,000	06/02/2010	06/15/2020
26442E	AA	8	DUKE ENERGY OHIO 5.45 04/01/2019.....	.....	.....	.1FE	5,997,600	120.475	7,228,475	6,000,000	5,998,424	.....	.....207	.....	.....	.....5.450	5.455	AO.....	81,750	327,000	03/18/2009	04/01/2019
26483E	AG	5	DUN & BRADSTREET 4.375 12/01/2022.....	.....	.....	.2FE	3,961,080	102.360	4,094,380	4,000,000	3,961,322	.....	.....242	.....	.....	.....4.375	4.497	JD.....	13,611	.....	11/28/2012	12/01/2022
268317	AD	6	ELEC DE FRANCE 4.60 01/27/20.....	.....	R.....	.1FE	5,973,840	112.351	6,741,083	6,000,000	5,980,309	.....	.....2,303	.....	.....	.....4.600	4.655	JJ.....	118,067	276,000	01/21/2010	01/27/2020
26835P	AB	6	EDP FINANCE BV 6.00 02/02/2018.....	.....	R.....	.3FE	8,644,400	104.510	8,360,815	8,000,000	8,423,144	.....	.....(71,827)	.....	.....	.....6.000	4.815	FA.....	198,667	480,000	09/24/2009	02/02/2018
26835P	AC	4	EDP FINANCE BV 4.90 10/01/2019.....	.....	R.....	.3FE	3,974,400	98.866	3,954,633	4,000,000	3,981,405	.....	.....2,267	.....	.....	.....4.900	4.982	AO.....	49,000	196,000	09/22/2009	10/01/2019
26875P	AD	3	EOG RESOURCES INC 5.625 06/01/2019.....	.....	.....	.1FE	3,992,640	122.647	4,905,879	4,000,000	3,994,895	.....	.....644	.....	.....	.....5.625	5.649	JD.....	18,750	225,000	05/18/2009	06/01/2020
26875P	AE	1	EOG RESOURCES IN 4.40 06/01/2020.....	.....	.....	.1FE	2,992,020	115.409	3,462,261	3,000,000	2,993,811	.....	.....691	.....	.....	.....4.400	4.433	JD.....	11,000	132,000	05/17/2010	06/01/2020
26875P	AK	7	EOG RESOURCES INC 2.625 03/15/2023.....	.....	.....1	.1FE	3,975,240	100.582	4,023,277	4,000,000	3,975,879	.....	.....639	.....	.....	.....2.625	2.693	MS.....	32,375	.....	09/05/2012	03/15/2023
268789	AA	2	E.ON INTL FIN BV 6.65 04/30/2018.....	.....	R.....	.1FE	8,962,020	120.232	10,820,889	9,000,000	8,977,209	.....	.....3,549	.....	.....	.....5.800	5.856	AO.....	88,450	522,000	04/15/2008	04/30/2018
26882P	AS	1	ERAC USA FINANCE 5.60 05/01/2015.....	.....	.....	.2FE	1,996,920	110.319	2,206,388	2,000,000	1,999,138	.....	.....337	.....	.....	.....5.600	5.620	MN.....	18,667	112,000	04/13/2005	05/01/2015
26882P	BB	7	ERAC USA FINANCE 6.375 10/15/2017.....	.....	.....	.2FE	4,991,250	120.780	6,038,995	5,000,000	4,968,432	.....	.....4,171	.....	.....	.....6.375	6.531	AO.....	67,292	318,750	10/10/2007	10/15/2017
26884A	AY	9	ERP OPERATING LP 4.75 07/15/20.....	.....	.....1	.2FE	4,961,850	112.848	5,642,413	5,000,000	4,969,365	.....	.....3,294	.....	.....	.....4.750	4.848	JD.....	10,556	237,500	07/12/2010	07/15/2020
26884A	AZ	6	ERP OPERATING-LP 4.625 12/15/2021.....	.....	.....	.2FE	2,988,570	112.644	3,379,334	3,000,000	2,988,552	.....	.....932	.....	.....	.....4.625	4.673	JD.....	6,167	139,906	12/07/2011	12/15/2021
26884L	AA	7	EQT CORP 8.125 06/01/2019.....	.....	.....	.2FE	1,993,360	123.431	2,468,626	2,000,000	1,995,283	.....	.....541	.....	.....	.....8.125	8.173	JD.....	13,542	162,500	05/12/2009	06/01/2019
26884L	AB	5	EQT CORP 4.875 11/15/2021.....	.....	.....	.2FE	7,480,975	106.860	8,014,491	7,500,000	7,482,803	.....	.....1,577	.....	.....	.....4.875	4.907	MN.....	46,719	373,750	11/02/2011	11/15/2021
26884T	AD	4	ERAC USA FINANCE 4.50 08/16/2021.....	.....	.....	.2FE	7,962,880	109.744	8,779,481	8,000,000	7,967,250	.....	.....3,038	.....	.....	.....4.500	4.558	FA.....	135,000	360,000	05/09/2011	08/16/2021
277432	AD	3	EASTMAN CHEMICAL 5.50 11/15/2019.....	.....	.....	.2FE	1,997,960	116.596	2,331,925	2,000,000	1,998,530	.....	.....172	.....	.....	.....5.500	5.513	MN.....	14,056	110,000	10/28/2009	11/15/2019
278058	DD	1	EATON CORP 5.60 05/15/2018.....	.....	R.....	.2FE	11,157,175	117.994	12,861,360	10,900,000	11,185,469	.....	.....(9,271)	.....	.....	.....5.600	4.994	MN.....	77,996	554,400	08/31/2012	05/15/2018
278058	DG	4	EATON CORP 5.95 03/20/2014.....	.....	R.....	.2FE	499,825	106.064	530,321	500,000	499,954	.....	.....35	.....	.....	.....5.950	5.958	MS.....	8,347	29,750	03/11/2009	03/20/2014
278265	AC	7	EATON VANCE CORP 6.50 10/02/2017.....	.....	.....	.1FE	17,070,460	120.186	20,431,589	17,000,000	17,039,019	.....	.....(6,849)	.....	.....	.....6.500	6.443	AO.....	273,181	1,105,000	10/05/2007	10/02/2017
27876G	AY	4	ECHOSTAR DBS 6.625 10/01/14.....	.....	.....	.3FE	2,040,000	107.500	2,150,000	2,000,000	2,018,256	.....	.....(9,617)	.....	.....	.....6.625	6.067	AO.....	33,125	132,500	08/12/2010	10/01/2014
27876G	BE	7	ECHOSTAR DBS 7.125 02/01/2016.....	.....	.....	.3FE	10,291,250	111.750	11,175,000	10,000,000	10,247,535	.....	.....(37,087)	.....	.....	.....7.125	6.215	FA.....	296,875	570,000	08/31/2012	02/01/2016
27876G	BH	0	ECHOSTAR DBS 7.75 05/31/15.....	.....	.....	.3FE	2,010,000	112.000	2,240,000	2,000,000	2,005,318	.....	.....(1,938)	.....	.....	.....7.750	7.627	MN.....	13,347	155,000	05/07/2010	05/31/2015
281023	AU	5	EDISON MISSION 7.00 05/15/2017.....	.....	.....	.6FE	1,000,000	53.000	530,000	1,000,000	530,000	.....	.....	.....115,000	.....	.....7.000	10.853	MN.....	.....	.....35,000	05/01/2007	05/15/2017
28108P	AA	4	ESLFT 2012-A AP ABS FLT 10/01/2025.....	.....	.....2	.1FE	5,276,250	100.500	5,276,250	5,250,000	5,275,137	.....	.....(1,113)	.....	.....	.....3.450	3.169	JAJO...	26,666	.....	12/05/2012	10/01/2025
28108P	AB	2	ESLFT 2012-A AT ABS FLT 10/01/2025.....	.....	.....2	.1FE	5,258,867	100.250	5,263,125	5,250,000	5,259,315	.....	.....447	.....	.....	.....3.490	3.140	JAJO...	26,977	.....	12/05/2012	10/01/2025
285661	AD	6	ELEC DATA SYSTEM B 6.00 08/01/2013.....	.....	.....	.2FE	2,953,020	102.583	3,077,501	3,000,000	2,996,420	.....	.....5,858	.....	.....	.....6.000	6.212	FA.....	75,000	180,000	06/25/2003	08/01/2013
28932M	AA	3	ELM RD GEN STA 5.209 02/11/2030.....	.....	.....	.1FE	6,550,325	115.956	7,595,468	6,550,325	6,550,325	.....	.....	.....	.....	.....5.209	5.209	FA.....	132,691	341,206	02/03/2010	02/11/2030
291011	AX	2	EMERSON ELECTRIC 5.25 10/15/2018.....	.....	.....	.1FE	9,974,000	121.087	12,108,687	10,000,000	9,983,704	.....	.....2,351	.....	.....	.....5.250	5.283	AO.....	110,834	525,000	01/10/2008	10/15/2018
291011	BA	1	EMERSON ELECTRIC 5.00 04/15/2019.....	.....	.....	.1FE	1,485,825	118.903	1,783,538	1,500,000	1,490,265	.....	.....1,282	.....	.....	.....5.000	5.122	AO.....	15,833	75,000	04/14/2009	04/15/2019
291641	BD	9	EMPIRE DIST ELEC 4.65 06/01/2020.....	.....	.....	.2FE	7,982,880	112.943	9,035,454	8,000,000	7,986,613	.....	.....1,479	.....	.....	.....4.650	4.677	JD.....	31,000	372,000	05/24/2010	06/01/2020
29248*	AA	9	EN-TOUCH SYSTEM REV L+550 12/31/2013.....	.....	.....2	.4Z	501,075	99.500	501,075	503,593	501,936	.....	.....952	.....	.....	.....7.000	7.419	FMAN.....	3,036	21,569	04/24/2012	12/31/2013
29248*	AB	7	EN-TOUCH SYSTEMS TL L+550 12/31/13.....	.....	.....2	.4Z	2,059,878	99.500	2,059,878	2,070,229	2,063,415	.....	.....3,912	.....	.....	.....7.000	7.419	FMAN.....	12,479	88,526	04/24/2012	12/31/2013
292506	AA	0	ENCANA HLD FIN 5.80 05/01/2014.....	.....	I.....	.2FE	4,988,180	106.298	5,314,901	5,000,000	4,997,981	.....	.....1,418	.....	.....	.....5.800	5.832	MN.....	48,333	290,000	05/10/2004	05/01/2014
29250R	AS	2	ENBRIDGE ENERGY 5.875 12/15/2016.....	.....	.....	.2FE	3,996,480	115.722	4,628,879	4,000,000	3,998,333	.....	.....364	.....	.....	.....5.875	5.887	JD.....	10,444	235,000	12/18/2006	12/15/2016
29250R	AH	5	ENBRIDGE ENERGY 5.20 03/15/2020.....	.....	.....	.2FE	1,999,180	113.108	2,262,156	2,000,000	1,999,409	.....	.....66	.....	.....	.....5.200	5.205	MS.....	30,622	104,000	02/25/2010	03/15/2020
29250R	AU	0	ENBRIDGE ENERGY 4.20 09/15/2021.....	.....	.....1	.2FE	2,993,940	107.539	3,226,175	3,000,000	2,994,590	.....	.....505	.....	.....	.....4.200	4.225	MS.....	37,100	126,000	09/06/2011	09/15/2021

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29266R	AB	4				.2FE	9,999,200	106.773	10,677,332	10,000,000	9,999,306		.66			4.700	4.701	MN	54,833	470,000	05/16/2011	05/19/2021
29266R	AC	2				.2FE	2,991,480	107.051	3,211,536	3,000,000	2,991,889		.409			4.700	4.736	MN	14,492	70,500	05/21/2012	05/24/2022
292689	AC	0		R		.6*	161,250	13.750	68,750	500,000	12,888	20,912				7.425		AO			09/26/2008	10/15/2017
29268B	AD	3		R		.2FE	9,973,000	103.015	10,301,527	10,000,000	9,989,860		5.441			3.875	3.935	AO	90,417	387,500	09/30/2009	10/07/2014
29268B	AE	1		R		.2FE	5,973,600	105.836	6,350,176	6,000,000	5,980,714		2.326			5.125	5.182	AO	71,750	307,500	09/30/2009	10/07/2019
29286B	AC	3			2	.3FE	4,955,058	98.625	4,931,250	5,000,000	4,960,222		5.164			5.750	6.114	MON	7,188	119,951	07/26/2012	07/17/2017
29358Q	AA	7		R		.2FE	2,940,750	112.427	3,372,809	3,000,000	2,949,343		4.897			4.700	4.953	MS	41,517	141,000	03/08/2011	03/15/2021
29358Q	AB	5		R		.2FE	1,984,780	106.473	2,129,454	2,000,000	1,989,939		2.922			3.250	3.417	MS	19,139	65,000	03/08/2011	03/15/2016
29364D	AQ	3			1	.1FE	1,999,420	109.901	2,198,020	2,000,000	1,999,452		.57			3.750	3.754	FA	28,333	75,000	11/09/2010	02/15/2021
29364N	AP	3				.2FE	8,753,201	120.348	10,229,586	8,500,000	8,733,370		(12,735)			6.640	6.093	JJ	282,200	498,000	08/31/2012	07/01/2019
29364W	AN	8				.1FE	4,991,350	113.173	5,658,647	5,000,000	4,992,878		.680			4.800	4.821	MN	40,000	240,000	03/21/2011	05/01/2021
29365P	AQ	5				.2FE	4,993,050	108.462	5,423,083	5,000,000	4,994,386		.608			3.950	3.967	AO	49,375	197,500	09/27/2010	10/01/2020
29365T	AA	2				.2FE	7,446,074	125.022	8,751,518	7,000,000	7,434,565		(19,830)			7.125	5.818	FA	207,813	356,250	08/31/2012	02/01/2019
293791	AN	9				.2FE	3,996,560	108.444	4,337,760	4,000,000	3,999,261		.383			5.600	5.611	AO	47,289	224,000	09/23/2004	10/15/2014
29379V	AF	0				.2FE	2,980,650	119.219	3,576,570	3,000,000	2,985,142		1.687			5.250	5.335	JJ	66,063	157,500	09/24/2009	01/31/2020
29379V	AP	8				.2FE	3,988,040	119.482	4,779,275	4,000,000	3,990,249		1.010			5.200	5.239	MS	69,333	208,000	05/11/2010	09/01/2020
294429	AF	2				.2FE	6,984,530	116.906	8,183,433	7,000,000	6,991,877		1.516			6.300	6.330	JJ	220,500	441,000	06/25/2007	07/01/2017
294429	AH	8				.2FE	3,991,440	105.563	4,222,522	4,000,000	3,996,585		1.670			4.450	4.497	JD	14,833	178,000	11/04/2009	12/01/2014
294549	AP	5				.2FE	9,967,300	106.578	10,657,763	10,000,000	9,984,358		5.179			5.000	5.062	AO	125,000	500,000	09/27/2005	10/01/2015
29717P	AC	1			1	.2FE	7,919,200	100.339	8,027,082	8,000,000	7,921,744		2.544			3.625	3.747	FA	109,556		08/08/2012	08/15/2022
29736R	AB	6				.1FE	9,958,400	117.994	11,799,411	10,000,000	9,979,305		4.072			5.550	5.604	MN	70,917	555,000	05/18/2007	05/15/2017
29977H	AD	2			1	.3FE	1,000,000	109.000	1,090,000	1,000,000	1,000,020		.20			6.875	6.874	MN	11,458	35,712	04/10/2012	05/01/2019
30212P	AH	8				.2FE	9,989,300	111.279	11,127,938	10,000,000	9,991,528		.856			5.950	5.964	FA	224,778	595,000	08/02/2010	08/15/2020
302182	AD	2				.2FE	2,987,220	107.702	3,231,054	3,000,000	2,995,888		2.617			6.250	6.350	JD	8,333	187,500	06/04/2009	06/15/2014
30249U	AB	7			1	.2FE	9,991,500	102.304	10,230,397	10,000,000	9,991,742		.242			3.450	3.460	AO	95,833		09/18/2012	10/01/2022
30251B	AA	6				.1FE	25,766,480	113.748	29,574,540	26,000,000	25,813,167		15,802			5.350	5.453	MN	177,739	1,391,000	12/21/2009	11/15/2021
30251E	AA	0			1	.5FE	2,281,868	84.250	1,959,522	2,325,842	1,658,662					13.000	18.229	JD	164,618	143,725	11/15/2012	12/15/2015
302570	BC	9				.2FE	5,508,450	119.331	5,966,573	5,000,000	5,242,461		(72,835)			7.875	6.058	JD	17,500	393,750	12/30/2008	12/15/2015
302570	BD	7				.2FE	4,997,850	117.922	5,896,120	5,000,000	4,998,463		.201			6.000	6.006	MS	100,000	300,000	03/02/2009	03/01/2019
30257G	AA	9				.3FE	4,633,460	94.919	4,410,943	4,647,064	4,635,099		1.015			5.608	5.672	MS	80,354	246,129	08/31/2012	03/10/2024
30605X	AA	1			2	.1FE	12,522,487	101.235	12,623,883	12,469,880	12,521,793		(820)			4.212	4.170	MON	23,344	58,359	11/15/2012	10/15/2042
307000	AA	7				.2FE	3,979,760	107.199	4,287,977	4,000,000	3,982,928		1.672			5.000	5.065	FA	83,333	200,000	01/25/2011	02/01/2021
31331F	AB	7				.4AM	1,136,738	106.271	971,856	914,511	946,472		(30,435)			8.760	5.172	MN	8,679	80,111	04/01/2004	05/22/2015
31331F	AQ	7			1	.2AM	653,525	100.932	627,852	622,056	622,149		(19)			7.630	7.627	JJ	23,204	47,463	11/14/1997	01/05/2014
31331F	AK	4				.2AM	1,077,436	103.859	1,121,573	1,079,898	1,079,673		.287			7.850	7.880	JJ	35,557	84,772	07/10/1996	01/30/2015
31331F	AY	7				.1AM	1,539,621	112.468	1,821,123	1,619,233	1,561,985		11,841			6.845	7.887	JJ	51,108	110,836	03/17/2009	01/15/2019
31331F	BC	4				.2FE	832,497	109.761	826,531	753,029	772,276		(8,774)			8.250	6.851	JJ	28,646	62,125	08/29/2001	01/15/2019
313747	AR	8				.2FE	5,026,700	118.654	5,932,708	5,000,000	5,020,955		(2,283)			5.900	5.828	AO	73,750	295,000	02/25/2010	04/01/2020
314275	AA	6				.2FE	2,990,597	117.511	3,499,484	2,978,000	2,983,965		(1,320)			5.900	5.842	JD	14,642	175,702	01/05/2007	12/01/2016
31620M	AB	2			1	.3FE	709,327	109.000	763,000	700,000	708,603		(724)			7.625	7.220	JJ	24,612	38,125	08/27/2012	07/15/2017
31620R	AF	2				.2FE	4,975,650	109.815	5,490,752	5,000,000	4,976,303		.653			5.500	5.564	MS	93,958		08/21/2012	09/01/2022
316773	CF	5				.2FE	15,063,576	112.074	16,811,043	15,000,000	15,076,134					5.450	5.422	JJ	376,958	763,000	08/31/2012	01/15/2017

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	Foreign Bond CHAR	NAIC Designation		Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
316773	CH	1	FIFTH THIRD BANK 8	SD		..2FE		3,001,380	.....	143.914	4,317,412	3,000,000	3,001,921	.....	.....(22)	.....	.....	.....8.250	8.244	MS.....	82,500	247,500	02/28/2008	03/01/2038
316817	AA	3	57TH ST MTGE 7.125			..1FE		2,205,330	.....	114.536	2,646,540	2,310,662	2,279,161	.....	.....12,140	.....	.....	.....7.125	7.913	MON...	13,720	164,635	07/16/2001	06/01/2017
319477	AF	2	FIRST-CITIZENS 5.125			..2FE		6,981,310	.....	99.826	6,987,828	7,000,000	6,994,341	.....	.....2,146	.....	.....	.....5.125	5.161	MS.....	90,684	358,750	05/24/2005	06/01/2015
33582V	AC	2	FIRST NIAGARA 7.25			..2FE		5,000,000	.....	118.451	5,922,570	5,000,000	5,000,033	.....	.....29	.....	.....	.....7.250	7.250	JD.....	16,111	364,514	12/08/2011	12/15/2021
337158	AD	1	FIRST TENN BANK 5.05			..3FE		9,236,908	.....	104.045	10,820,654	10,400,000	9,973,776	.....	.....181,768	.....	.....	.....5.050	7.217	JJ.....	242,176	525,200	03/20/2008	01/15/2015
337158	AE	9	FIRST TENN BANK BKNT			..2FE		20,862,063	.....	109.529	23,001,027	21,000,000	20,951,972	.....	.....16,190	.....	.....	.....5.650	5.728	AO.....	296,625	1,172,375	08/31/2012	04/01/2016
33716M	AA	5	FIRST TENN BANK BKNT			..2FE		2,002,566	.....	100.893	2,043,081	2,025,000	2,030,082	.....	.....(1,512)	.....	.....	.....4.625	3.939	MN.....	11,967	70,531	08/31/2012	05/15/2013
337358	BH	7	FIRST UNION 7.574			..1FE		33,307,872	.....	136.905	39,004,180	28,490,000	32,486,585	.....	.....(186,184)	.....	.....	.....7.574	6.043	FA.....	899,107	2,157,833	05/20/2008	08/01/2026
33738K	AA	3	FIRST UNION FLA BKN1			..1FE		1,108,180	.....	122.926	1,229,260	1,000,000	1,094,743	.....	.....(2,010)	.....	.....	.....6.180	5.454	FA.....	23,347	61,800	11/23/2004	02/15/2036
33738M	AA	9	FIRST UNION NC BKNT			..1FE		12,194,512	.....	122.926	15,464,095	12,580,000	12,256,248	.....	.....5,862	.....	.....	.....6.180	6.393	FA.....	293,706	777,444	01/13/1998	02/15/2036
337738	AG	3	FISERV INC 6.80			..2FE		1,993,420	.....	120.673	2,413,450	2,000,000	1,996,236	.....	.....629	.....	.....	.....6.800	6.846	MN.....	15,489	136,000	11/15/2007	11/20/2017
337738	AJ	7	FISERV INC 4.625			..2FE		9,968,100	.....	109.392	10,939,219	10,000,000	9,974,238	.....	.....2,703	.....	.....	.....4.625	4.665	AO.....	115,625	462,500	09/14/2010	10/01/2020
337738	AL	2	FISERV INC 4.75			..2FE		4,983,050	.....	110.049	5,502,441	5,000,000	4,985,184	.....	.....1,392	.....	.....	.....4.750	4.793	JD.....	10,556	237,500	06/06/2011	06/15/2021
33803W	AA	7	FISHERS LANE 3.666			..1FE		13,500,000	.....	101.506	13,703,310	13,500,000	13,500,021	.....	.....21	.....	.....	.....3.666	3.694	MON...	35,744	217,211	06/21/2012	08/05/2030
33938#	AD	6	FLEXTech REVOL LOAN			..6*		1,000,000	.....			.....1,000,000						13.000	13.363	MON...			12/01/2001	03/31/2008
33938#	AE	4	FLEXTech PCKGNG TERM			..6*		44,046,000	.....			.....44,046,000	(0)					13.000	13.604	MON...			09/19/2008	12/31/2008
339388	ZZ	6	FLEXTech PCKGNG ADD-ON			..6*		875,000	.....			.....875,000		(0)				13.000		MON...			06/27/2011	01/01/2099
340711	AR	1	FLORIDA GAS TRAN 4.00			..2FE		2,999,460	.....	106.233	3,186,986	3,000,000	2,999,705	.....	.....108	.....	.....	.....4.000	4.004	JJ.....	55,333	120,000	07/08/2010	07/15/2015
340711	AT	7	FLORIDA GAS TRAN 5.45			..2FE		3,993,040	.....	116.407	4,656,278	4,000,000	3,994,392	.....	.....587	.....	.....	.....5.450	5.473	JJ.....	100,522	218,000	07/08/2010	07/15/2020
341099	CG	2	FLORIDA PWR CORP A 5.80			..1FE		3,989,240	.....	119.398	4,775,934	4,000,000	3,994,151	.....	.....1,052	.....	.....	.....5.800	5.836	MS.....	68,311	232,000	09/13/2007	09/15/2017
343412	AB	8	FLUOR CORP (NEW) 3.375			..1FE		4,955,950	.....	105.574	5,278,721	5,000,000	4,960,862	.....	.....3,792	.....	.....	.....3.375	3.480	MS.....	49,688	169,688	09/08/2011	09/15/2021
343498	AA	9	FLOWERS FOODS 4.375			..2FE		7,980,800	.....	102.769	8,221,527	8,000,000	7,981,943	.....	.....1,143	.....	.....	.....4.375	4.405	AO.....	87,500	173,056	03/29/2012	04/01/2022
344868	AA	2	FOOTBALL 2020 TRUST 5.35			..1FE		10,000,000	.....	118.271	11,827,095	10,000,000	10,000,000	.....		.....	.....	.....5.350	5.287	OCT...	130,778	543,917	04/05/2010	10/05/2020
345397	wa	7	FUEL TRUST 3.984			..2AM		3,000,000	.....	105.500	3,165,000	3,000,000	2,999,995	.....	.....1	.....	.....	.....3.984	3.984	JD.....	5,312	119,520	06/14/2011	06/15/2016
345397	wb	5	FUEL TRUST 4.207			..2AM		5,000,000	.....	106.500	5,325,000	5,000,000	5,000,000	.....		.....	.....	.....4.207	4.207	AO.....	44,407	210,350	04/12/2011	04/15/2016
345397	WF	6	FORD MOTOR CRED 4.25			..2FE		2,973,300	.....	105.287	3,158,605	3,000,000	2,973,867	.....	.....567	.....	.....	.....4.250	4.361	MS.....	34,000		09/20/2012	09/20/2022
346845	AA	8	FORT BENNING 5.28			..1FE		5,136,500	.....	112.167	5,608,350	5,000,000	5,101,412	.....	.....(14,662)	.....	.....	.....5.280	4.877	JJ.....	121,733	264,000	07/01/2010	01/15/2021
347314	AK	2	FORT EUSTIS 4.98			..1FE	1	1,454,055	.....	101.120	1,516,800	1,500,000	1,469,473	.....	.....3,015	.....	.....	.....4.980	5.297	JD.....	3,320	74,700	04/05/2007	12/15/2020
347466	AE	4	IRWIN LAND LLC A-2 5.30			..1FE	1	10,584,333	.....	98.794	11,118,991	11,254,723	10,641,124	.....	.....32,155	.....	.....	.....5.300	5.916	JD.....	26,511	599,669	12/20/2010	12/15/2035
354613	AG	6	EMPIRE DIST ELEC 4.65			..1FE		3,995,560	.....	114.454	4,578,160	4,000,000	3,996,532	.....	.....386	.....	.....	.....4.625	4.639	MN.....	21,069	185,000	05/17/2010	05/20/2020
35952F	AB	6	FORT HUACHUCA 8.00			..1FE		4,924,988	.....	128.500	5,878,875	4,575,000	4,856,799	.....	.....(23,387)	.....	.....	.....8.000	7.029	JD.....	16,267	366,000	10/19/2009	12/15/2026
360271	AE	0	FULTON FINANCIAL 5.35			..2FE		8,037,757	.....	103.292	8,263,345	8,000,000	8,033,114	.....	.....(4,659)	.....	.....	.....5.350	5.151	AO.....	107,000	401,250	08/31/2012	04/01/2015
360271	AH	3	FULTON FINANCIAL 5.75			..2FE		861,250	.....	105.999	1,059,992	1,000,000	918,559	.....	.....15,182	.....	.....	.....5.750	8.013	MN.....	9,583	57,500	09/26/2008	05/01/2017
361438	AB	0	GAMCO INVESTORS 5.875			..2FE		8,000,000	.....	106.211	8,496,880	8,000,000	7,998,887	.....	.....100	.....	.....	.....5.875	5.877	JD.....	39,167	470,000	05/25/2011	06/01/2021
361448	AJ	2	GATX CORP 4.75			..2FE		4,960,400	.....	106.838	5,341,909	5,000,000	4,981,532	.....	.....7,173	.....	.....	.....4.750	4.917	MN.....	30,347	237,500	02/02/2010	05/15/2015
361448	AL	7	GATX CORP 4.85			..2FE		4,991,750	.....	105.143	5,257,154	5,000,000	4,992,842	.....	.....674	.....	.....	.....4.850	4.871	JD.....	20,208	242,500	05/24/2011	06/01/2021
361448	AN	3	GATX CORP 4.75			..2FE		7,924,000	.....	105.050	8,404,019	8,000,000	7,927,379	.....	.....3,379	.....	.....	.....4.750	4.871	JD.....	16,889	194,222	06/05/2012	06/15/2022
361477	AA	0	GATX CORP 08-2 9.00			..2AM		1,571,981	.....	106.524	1,674,542	1,571,981	1,571,999	.....	.....(20)	.....	.....	.....9.000	8.999	MN.....	18,078	141,478	11/03/2008	11/15/2013
36160B	AA	3	GDF SUEZ 2.875		R	..1FE		12,843,870	.....	98.116	12,755,027	13,000,000	12,846,906	.....	.....3,036	.....	.....	.....2.875	3.015	AO.....	84,094		10/02/2012	10/10/2022
361652	AA	8	GFI GROUP INC 144A 8.375			..3FE		3,000,000	.....	87.750	2,632,500	3,000,000	3,000,322	.....	.....322	.....	.....	.....8.625	8.622	JJ.....	116,438	251,250	07/14/2011	07/19/2018
36192E	AB	7	GTP CELLULAR 12-2 A 4.336			..1FE		8,000,000	.....	102.813	8,225,016	8,000,000	8,000,041	.....	.....41	.....	.....	.....4.336	4.375	MON...	15,417	276,540	02/22/2012	03/15/2019
362251	AA	8	GRD HOLDING III 10.75			..4FE	1	3,000,000	.....	100.250	3,007,500	3,000,000	3,000,336	.....	.....336	.....	.....	.....10.750	10.747	JD.....	26,875	174,688	05/09/2012	06/01/2019

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36246M	AK	5				..1FE	13,000,000	105.976	13,776,854	13,000,000	12,999,988		3			4.347	4.387	MON...	25,116	565,110	06/29/2011	06/15/2016
36298G	AA	7				..1FE	13,694,272	106.200	14,342,584	13,505,258	13,673,332		(11,195)			6.422	6.341	MON...	53,002	867,328	08/25/2010	10/09/2029
364725	AT	8				..3FE	3,964,700	110.125	4,405,000	4,000,000	3,979,370		6.867			6.375	6.589	MS....	85,000	255,000	09/28/2010	09/01/2015
364760	AK	4				..2FE	7,972,000	114.250	9,140,000	8,000,000	7,975,721		2.208			5.950	5.997	AO....	104,456	476,000	04/07/2011	04/12/2021
368771	AA	9				..3FE	261,563	103.220	280,883	272,121	265,626		1.435			6.690	7.528	MON...	556	18,205	11/06/2009	09/20/2016
369550	AR	9			..1	..1FE	7,986,800	112.278	8,982,274	8,000,000	7,988,456		1,122			3.875	3.895	JJ....	142,944	312,583	07/05/2011	07/15/2021
369622	SM	8				..1FE	3,985,880	116.046	4,641,828	4,000,000	3,988,011		1,154			5.300	5.346	FA....	82,444	212,000	02/08/2011	02/11/2021
36962G	4B	7				..1FE	1,196,643	135.740	1,357,397	1,000,000	1,193,573		(3,070)			6.875	5.471	JJ....	32,656	34,375	01/24/2012	01/10/2039
36962G	4J	0	SD..			..1FE	6,976,060	118.129	8,269,024	7,000,000	6,981,883		2,060			5.500	5.545	JJ....	185,014	385,000	01/05/2010	01/08/2020
36962G	4R	2				..1FE	9,921,700	111.134	11,113,380	10,000,000	9,936,724		6,740			4.375	4.473	MS....	127,604	437,500	09/13/2010	09/16/2020
36962G	4Y	7				..1FE	8,965,800	113.475	10,212,757	9,000,000	8,971,389		2,882			4.625	4.673	JJ....	201,188	416,250	01/04/2011	01/07/2021
36962G	6F	6				..1FE	8,986,950	102.267	9,204,028	9,000,000	8,987,305		355			3.150	3.167	MS....	89,775		09/04/2012	09/07/2022
36962G	ZY	3				..1FE	509,136	100.153	500,767	500,000	500,886		(8,250)			5.450	0.528	JJ....	12,565		08/31/2012	01/15/2013
369668	AA	6				..1FE	1,997,600	106.776	2,135,514	2,000,000	1,997,735		135			3.800	3.820	JD....	2,744	48,133	04/25/2012	06/18/2019
370334	BH	6				..2FE	2,997,420	121.981	3,659,433	3,000,000	2,998,314		225			5.650	5.661	FA....	64,033	169,500	01/29/2009	02/15/2019
371866	ZB	3				..3Z	1,327,706	94.836	1,327,706	1,400,000	1,335,936		8,230			12.000	18.154	MJSD..	22,867		11/13/2012	11/13/2013
371866	ZZ	0				..3Z	8,897,000	97.769	8,897,000	9,100,000	8,904,418		7,418			12.000	13.010	MJSD..	321,533		09/17/2012	09/17/2017
372546	AA	9				..1FE	5,000,000	119.470	5,973,481	5,000,000	5,000,000					6.000	6.001	FA....	125,000	300,000	03/04/2009	02/01/2019
372546	AN	1				..1FE	8,465,560	114.810	9,701,464	8,450,000	8,462,396		(1,146)			4.452	4.431	MS....	110,768	376,194	03/25/2011	09/15/2021
372917	AS	3				..1FE	4,959,300	118.136	5,906,808	5,000,000	4,967,772		3,473			5.000	5.105	JD....	11,111	250,000	06/14/2010	06/15/2020
375558	AU	7			..1	..2FE	13,055,080	114.035	14,824,605	13,000,000	13,049,738		(5,068)			4.400	4.346	JD....	47,667	552,933	12/07/2011	12/01/2021
379398	AA	8				..1FE	11,564,646	104.117	11,926,637	11,455,000	11,524,770		(30,976)			4.436	4.171	MON...	22,584	508,144	09/12/2011	02/15/2015
379398	AB	6				..3AM	2,000,000	104.304	2,086,082	2,000,000	2,000,000					8.112	8.249	MON...	162,240		02/11/2010	02/15/2015
38141E	A5	8				..1FE	9,586,400	114.435	11,443,451	10,000,000	9,675,289		35,204			5.375	5.936	MS....	158,264	537,500	05/27/2010	03/15/2020
38141G	ES	9				..2FE	911,950	108.447	1,084,471	1,000,000	920,323		3,299			5.950	6.842	JJ....	27,436	59,500	05/05/2010	01/15/2027
38141G	EU	4				..2FE	1,998,620	109.591	2,191,817	2,000,000	1,999,360		137			5.625	5.634	JJ....	51,875	112,500	01/03/2007	01/15/2017
38142E	AE	8				..1FE	2,461,038	100.900	2,018,004	2,000,000	2,010,443		(61,444)			8.000	4.792	MS....	53,333	160,000	04/01/2004	03/01/2013
391164	AF	7			..1	..2FE	4,091,640	112.427	4,497,095	4,000,000	4,085,629		(6,011)			5.292	4.999	JD....	9,408	162,422	03/19/2012	06/15/2022
398186	AA	4		R	..6	.....	.....1,498,704	79.750	1,195,217	1,498,704	104,237					9.500		JD....	5,875		11/10/2006	12/01/2016
402479	CA	5				..1FE	6,998,880	115.107	8,057,512	7,000,000	6,999,151		95			4.750	4.752	AO....	70,194	332,500	04/06/2010	04/15/2020
402524	AA	0				..2FE	4,985,100	107.971	5,398,527	5,000,000	4,996,293		1,647			5.050	5.088	FA....	105,208	252,500	01/12/2005	02/01/2015
402524	AD	4			..1	..2FE	4,982,050	105.478	5,273,888	5,000,000	4,982,882		832			4.000	4.044	JD....	8,889	101,667	06/07/2012	06/15/2022
404119	BK	4			..1	..3FE	4,957,850	111.000	5,550,000	5,000,000	4,966,262		3,156			7.250	7.366	MS....	106,736	362,500	03/02/2010	09/15/2020
404132	AD	5				..1FE	4,974,400	116.091	5,804,547	5,000,000	4,980,750		2,173			6.300	6.370	MN....	40,250	315,000	11/10/2009	11/15/2019
40414L	AH	1			..1	..2FE	4,973,950	113.519	5,675,927	5,000,000	4,978,017		2,115			5.375	5.443	FA....	111,979	268,750	01/19/2011	02/01/2021
4041A2	AH	7	R			..3FE	4,987,467	106.721	5,336,058	5,000,000	4,979,728		(287)			6.750	6.840	MN....	37,500	270,000	08/31/2012	05/21/2018
404225	AE	4			..2	..1FE	9,499,527	101.287	9,622,265	9,500,000	9,499,558		31			1.990	2.000	MON...	8,402	30,458	10/10/2012	10/15/2045
404280	AK	5	R			..1FE	2,993,490	116.842	3,505,274	3,000,000	2,994,400		533			5.100	5.128	AO....	36,550	153,000	03/29/2011	04/05/2021
40428H	PB	2			..1	..1FE	6,942,460	108.319	7,582,322	7,000,000	6,953,065		4,837			5.000	5.106	MS....	91,389	350,000	09/20/2010	09/27/2020
40429C	GD	8				..1FE	19,540,132	118.681	23,885,650	20,126,000	19,632,108		44,292			6.676	7.082	JJ....	619,564	1,346,267	12/03/2010	01/15/2021
4042Q1	AE	7				..1FE	7,995,600	110.914	8,873,088	8,000,000	7,996,454		374			4.875	4.882	FA....	137,583	390,000	08/17/2010	08/24/2020
406216	AZ	4			..1	..1FE	8,970,300	107.083	9,637,441	9,000,000	8,973,200		2,568			3.250	3.289	MN....	37,375	293,313	11/08/2011	11/15/2021

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
410867	AA	3	ALLMERICA FINL 7.625 10/15/2025.....	.....	..	.....	.2FE	97,745	117,297	132,545	113,000	101,027	.....	.....483	.....	.....	.....7.625	9.040	AO.....	1,819	8,616	05/22/2003	10/15/2025
410867	AC	9	HANOVER INSURANCE GRP 7.50 03/01/2020.....	.....	..	.....	.2FE	4,982,850	117,512	5,875,589	5,000,000	4,986,645	.....	1,362	.....	.....	7.500	7.549	MS.....	125,000	375,000	02/18/2010	03/01/2020
413875	AL	9	HARRIS CORP 6.375 06/15/2019.....	.....	..	.....	.2FE	1,993,820	118,365	2,367,298	2,000,000	1,995,611	.....	534	.....	.....	6.375	6.417	JD.....	5,667	127,500	06/04/2009	06/15/2019
413875	AM	7	HARRIS CORP 4.40 12/15/2020.....	.....	..	.....	.2FE	2,982,870	108,218	3,246,530	3,000,000	2,985,865	.....	1,450	.....	.....	4.400	4.471	JD.....	5,867	132,000	11/30/2010	12/15/2020
415864	AH	0	HARSCO CORP 5.125 09/15/2013.....	.....	..	.....	.2FE	5,023,878	102,444	5,122,204	5,000,000	5,023,058	.....	(9,915)	.....	.....	5.125	4.451	MS.....	75,451	230,625	08/31/2012	09/15/2013
415864	AJ	6	HARSCO CORP 5.75 05/15/2018.....	.....	..	.....	.2FE	8,986,630	111,011	9,991,032	9,000,000	8,991,891	.....	1,255	.....	.....	5.750	5.770	MN.....	66,125	517,500	05/13/2008	05/15/2018
416515	AM	6	HARTFORD FINL SV 4.75 03/01/2014.....	.....	..	.....	.2FE	2,979,330	103,855	3,115,664	3,000,000	2,997,042	.....	2,410	.....	.....	4.750	4.838	MS.....	47,500	142,500	03/04/2004	03/01/2014
416515	AT	1	HARTFORD FINL 5.375 03/15/2017.....	.....	..	.....	.2FE	10,297,620	112,975	11,862,417	10,500,000	10,400,116	.....	20,516	.....	.....	5.375	5.632	MS.....	166,177	564,375	05/29/2007	03/15/2017
416515	AV	6	HARTFORD FINL 6.00 01/15/2019 MTN.....	.....	..	.....	.2FE	1,997,560	116,439	2,328,774	2,000,000	1,998,695	.....	174	.....	.....	6.000	6.013	JJ.....	55,333	120,000	05/07/2008	01/15/2019
41987Q	AX	1	HAWAIIAN ELE IND MTNC 6.51 05/05/2014.....	.....	..	.....	.2FE	8,602,032	106,737	8,538,941	8,000,000	8,146,784	.....	(72,654)	.....	.....	6.510	5.064	AO.....	117,180	488,250	08/31/2012	05/05/2014
421915	EJ	4	HCP INC 6.00 01/30/2017.....	.....	..	.....	.2FE	6,952,610	115,248	8,067,383	7,000,000	6,977,301	.....	4,767	.....	.....	6.000	6.091	JJ.....	176,167	420,000	01/17/2007	01/30/2017
421933	AH	5	HEALTH MGMT ASSOC 6.125 04/15/2016.....	.....	..	.....	.3FE	1,163,903	108,250	1,302,248	1,203,000	1,173,340	.....	7,775	.....	.....	6.125	6.977	AO.....	15,555	73,684	10/06/2011	04/15/2016
42217K	AN	6	HEALTH CARE REIT 6.20 06/01/2016.....	.....	..	.....	.2FE	6,975,500	114,070	7,984,918	7,000,000	6,990,234	.....	2,492	.....	.....	6.200	6.246	JD.....	36,167	434,000	11/29/2005	06/01/2016
42217K	AS	5	HEALTH CARE REIT 6.125 04/15/20.....	.....	..	.....	.2FE	3,971,880	116,507	4,660,296	4,000,000	3,977,998	.....	2,324	.....	.....	6.125	6.220	AO.....	51,722	245,000	03/30/2010	04/15/2020
42217K	AT	3	HEALTH CARE REIT 4.70 09/15/2017.....	.....	..	.....	.2FE	7,976,800	111,782	8,942,554	8,000,000	7,983,658	.....	3,033	.....	.....	4.700	4.749	MS.....	110,711	376,000	09/07/2010	09/15/2017
42218S	AC	2	HEALTH CARE SVCS 4.70 01/15/2021.....	.....	..	.....	.1FE	8,999,220	111,903	10,071,280	9,000,000	8,999,454	.....	47	.....	.....	4.700	4.701	JJ.....	195,050	423,000	01/06/2011	01/15/2021
422248	AA	2	HEALTH NET INC 6 06/01/17.....	.....	..	.....	.3FE	2,993,070	106,119	3,183,573	3,000,000	2,996,467	.....	672	.....	.....	6.375	6.406	JD.....	15,938	191,250	05/15/2007	06/01/2017
428236	AV	5	HEWLETT-PACK CO 4.75 06/02/2014.....	.....	..	.....	.2FE	3,195,810	104,173	3,125,203	3,000,000	3,060,906	.....	(41,270)	.....	.....	4.750	3.274	JD.....	11,479	142,500	08/04/2009	06/02/2014
428236	BV	4	HEWLETT-PACKARD CO 4.65 12/09/2021.....	.....	..	.....	.2FE	5,982,420	100,267	6,016,035	6,000,000	5,983,924	.....	1,419	.....	.....	4.650	4.687	JD.....	17,050	279,000	12/06/2011	12/09/2021
428656	AB	8	HIBERNIA CORP 5.35 05/01/2014.....	.....	..	.....	.2FE	3,498,880	102,682	3,593,858	3,500,000	3,492,635	.....	5,189	.....	.....	5.350	5.516	MN.....	31,208	187,250	04/19/2004	05/01/2014
431116	AB	8	HIGHMARK INC 4.75 05/15/2021.....	.....	..	.....	.1FE	3,983,840	100,684	4,027,363	4,000,000	3,986,056	.....	1,325	.....	.....	4.750	4.801	MN.....	24,278	190,000	05/03/2011	05/15/2021
431282	AM	4	HIGHWOODS REALTY LP 3.625 01/15/2023.....	.....	..	.....1	.2FE	3,957,600	98,060	3,922,404	4,000,000	3,957,733	.....	133	.....	.....	3.625	3.752	JJ.....	5,236	.....	12/11/2012	01/15/2023
431571	AA	6	HILLENBRAND INC 5.50 07/15/2020.....	.....	..	.....1	.2FE	7,912,080	108,770	8,701,572	8,000,000	7,929,586	.....	7,312	.....	.....	5.500	5.645	JJ.....	202,889	440,000	07/06/2010	07/15/2020
43474T	AA	1	HOLCIM LTD 6.00 12/30/2019.....	.....	R	.....	.2FE	3,946,960	113,526	4,541,042	4,000,000	3,960,069	.....	4,441	.....	.....	6.000	6.178	JD.....	667	240,000	09/24/2009	12/30/2019
437076	AP	7	HOME DEPOT INC 5.40 03/01/2016.....	.....	..	.....	.1FE	2,986,800	114,314	3,429,432	3,000,000	2,994,831	.....	1,458	.....	.....	5.400	5.460	MS.....	54,000	162,000	11/30/2006	03/01/2016
437076	AR	3	HOME DEPOT INC 5.25 12/16/2013.....	.....	..	.....	.1FE	7,954,320	104,591	8,367,293	8,000,000	7,992,695	.....	7,242	.....	.....	5.250	5.349	JD.....	17,500	420,000	12/14/2006	12/16/2013
438516	AZ	9	HONEYWELL INTL 5.00 02/15/2019.....	.....	..	.....	.1FE	12,271,310	118,449	14,332,301	12,100,000	12,218,754	.....	(16,464)	.....	.....	5.000	4.812	FA.....	228,556	605,000	08/05/2009	02/15/2019
44106M	AN	2	HOSPITALITY PROP 6.70 01/15/2018.....	.....	..	.....1	.2FE	17,246,770	114,914	19,334,301	16,825,000	17,210,349	.....	(60,278)	.....	.....	6.700	6.098	JJ.....	519,799	1,060,275	08/31/2012	01/15/2018
441812	KD	5	HOUSEHOLD FIN CO 4.75 07/15/2013.....	.....	..	.....	.1FE	6,685,630	102,210	7,154,705	7,000,000	6,978,110	.....	39,042	.....	.....	4.750	5.347	JJ.....	153,319	332,500	10/16/2003	07/15/2013
44266R	AA	5	HOWARD HUGHES 3.45 09/01/2014.....	.....	..	.....	.1FE	2,993,220	104,998	3,149,948	3,000,000	2,997,637	.....	1,354	.....	.....	3.450	3.499	MS.....	34,500	103,500	08/12/2009	09/01/2014
44329H	AG	9	HP COMM LLC 5.02 03/15/2023.....	.....	..	.....	.1FE	5,675,644	110,125	6,379,954	5,793,375	5,717,641	.....	11,834	.....	.....	5.020	5.300	MS.....	85,633	290,827	01/08/2009	03/15/2023
44329H	AS	3	HP COMM LLC 5.32 03/15/2023.....	.....	..	.....	.3AM	949,730	103,900	1,003,119	965,465	955,397	.....	3,555	.....	.....	5.320	5.545	MS.....	15,123	51,363	11/13/2008	03/15/2023
443510	AE	2	HUBBELL INC 5.95 06/01/2018.....	.....	..	.....	.1FE	14,537,539	119,863	16,780,775	14,000,000	14,527,969	.....	(26,936)	.....	.....	5.950	5.095	JD.....	69,417	743,750	08/31/2012	06/01/2018
443510	AF	9	HUBBELL INC 3.625 11/15/2022.....	.....	..	.....	.1FE	6,942,180	107,426	7,519,853	7,000,000	6,950,639	.....	4,072	.....	.....	3.625	3.711	MN.....	32,424	253,750	11/08/2010	11/15/2022
444859	AY	8	HUMANA INC. 7.20 06/15/2018.....	.....	..	.....	.2FE	1,208,492	123,529	1,235,286	1,000,000	1,197,560	.....	(10,932)	.....	.....	7.200	3.222	JD.....	3,200	36,000	08/31/2012	06/15/2018
446150	AG	9	HUNTINGTON BANCS 7.00 12/15/2020.....	.....	..	.....	.2FE	1,000,000	121,774	1,217,738	1,000,000	1,000,000	.....	.....	.....	.....	7.000	7.000	JD.....	3,111	70,000	12/15/2010	12/15/2020
448055	AF	0	HUSKY ENERGY INC 7.25 12/15/2019.....	.....	I	.....	.2FE	997,670	130,173	1,301,725	1,000,000	998,385	.....	173	.....	.....	7.250	7.280	JD.....	3,222	72,500	05/06/2009	12/15/2019
44841A	AA	6	HUTCH WHAMPOA 4.625 09/11/2015.....	.....	R	.....	.1FE	5,989,740	108,192	6,491,506	6,000,000	5,995,043	.....	1,690	.....	.....	4.625	4.658	MS.....	84,792	277,500	09/08/2009	09/11/2015
44841B	AA	4	HUTCH WHAMPOA 5.75 09/11/2019.....	.....	R	.....	.1FE	6,959,610	118,879	8,321,531	7,000,000	6,970,498	.....	3,513	.....	.....	5.750	5.827	MS.....	122,986	402,500	09/08/2009	09/11/2019
44841C	AB	0	HUTCHISON WHAMPOA INTL 4.625 01/13/2022.....	.....	R	.....	.1FE	4,962,500	111,262	5,563,119	5,000,000	4,965,411	.....	2,911	.....	.....	4.625	4.720	JJ.....	107,917	115,625	01/10/2012	01/13/2022
44841R	AA	9	HUTCHISON WHAMPOA 6.50 2/13/2013.....	.....	R	.....	.1FE	2,238,551	100,557	2,304,763	2,292,000	2,291,126	.....	7,310	.....	.....	6.500	6.838	FA.....	57,109	148,980	08/14/2003	02/13/2013

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44842C	AB	9		R		..1FE	4,974,200	100.673	5,033,650	5,000,000	4,974,524	.....	.....324	.....	.....	.....3.250	3.311	MN.....	23,924	.....	11/05/2012	11/08/2022
448579	AA	0				..2FE	6,962,200	109.255	7,647,846	7,000,000	6,981,884	.....	.....6,221	.....	.....	.....5.750	5.858	FA.....	152,056	402,500	08/10/2009	08/15/2015
448579	AC	6			..1	..2FE	9,957,100	106.537	10,653,731	10,000,000	9,968,244	.....	.....8,017	.....	.....	.....3.875	3.970	FA.....	146,389	393,958	08/04/2011	08/15/2016
449505	AA	4			..1	..2FE	6,996,150	110.559	7,739,105	7,000,000	6,996,859	.....	.....277	.....	.....	.....6.450	6.457	MN.....	75,250	451,500	04/14/2011	05/01/2021
449669	CD	0				..2FE	525,972	122.504	581,892	475,000	510,899	.....	.....(5,311)	.....	.....	.....7.375	5.772	FA.....	14,596	35,031	12/22/2009	08/01/2018
44970*	AA	2				..3Z	8,174,500	90.231	8,526,867	9,450,000	8,541,050	.....	.....296,272	.....	.....	.....8.500	13.380	MJSD..	204,105	805,390	09/29/2011	09/28/2016
449786	AA	0		R		..2FE	473,055	104.522	522,612	500,000	492,780	.....	.....2,814	.....	.....	.....5.125	5.796	MN.....	4,271	25,625	05/12/2004	05/01/2015
449786	AP	7		R		..1FE	4,980,550	112.423	5,621,170	5,000,000	4,982,987	.....	.....1,582	.....	.....	.....5.000	5.050	JD.....	15,278	250,000	06/01/2011	06/09/2021
44981W	AG	5				..1FE	9,995,100	101.407	10,140,702	10,000,000	9,999,356	.....	.....546	.....	.....	.....4.875	4.881	FA.....	184,167	487,500	01/27/2004	02/15/2014
45068H	AF	3				..2FE	9,112,753	112.594	9,007,524	8,000,000	8,405,596	.....	.....(104,809)	.....	.....	.....7.300	5.336	MN.....	97,333	547,500	08/31/2012	11/01/2015
45112A	AA	5			..2	..1Z	8,000,000	101.867	8,149,360	8,000,000	8,000,091	.....	.....91	.....	.....	.....4.229	4.250	JAJO...	30,073	.....	11/16/2012	01/25/2043
45138L	AU	7				..1FE	4,000,000	119.721	4,788,832	4,000,000	4,000,000	.....	.....6,025	.....	.....	.....6.025	6.025	JJ.....	111,128	241,000	07/07/2008	07/15/2018
45138L	AX	1				..1FE	2,985,030	105.923	3,177,693	3,000,000	2,987,946	.....	.....1,319	.....	.....	.....3.400	3.459	MN.....	17,000	102,000	08/25/2010	11/01/2020
45138L	AZ	6			..1	..1FE	6,988,030	102.777	7,194,407	7,000,000	6,988,735	.....	.....705	.....	.....	.....2.950	2.970	AO.....	51,625	96,367	04/10/2012	04/01/2022
452308	AJ	8				..1FE	6,998,880	124.534	8,717,384	7,000,000	6,999,288	.....	.....91	.....	.....	.....6.250	6.252	AO.....	109,375	437,500	03/23/2009	04/01/2019
452308	AP	4			..1	..1FE	4,977,600	108.652	5,432,607	5,000,000	4,979,800	.....	.....1,806	.....	.....	.....3.375	3.429	MS.....	49,688	175,781	08/24/2011	09/15/2021
45252H	AE	2			..2	..3FE	6,965,015	101.165	7,046,142	6,965,000	6,995,741	.....	.....30,570	.....	.....	.....5.750	5.724	MON...	4,450	104,192	08/20/2012	08/19/2018
454889	AN	6				..2FE	4,966,300	126.340	6,317,009	5,000,000	4,976,234	.....	.....2,958	.....	.....	.....7.000	7.096	MS.....	103,056	350,000	01/12/2009	03/15/2019
45665Q	AF	0				..2FE	11,000,000	104.294	11,472,373	11,000,000	11,000,021	.....	.....21	.....	.....	.....5.000	5.000	MS.....	158,889	.....	09/12/2012	09/19/2022
45687A	AA	0		R		..2FE	4,992,850	122.162	6,108,101	5,000,000	4,995,399	.....	.....650	.....	.....	.....6.875	6.895	FA.....	129,861	343,750	08/12/2008	08/15/2018
458140	AJ	9				..1FE	12,969,060	105.684	13,738,897	13,000,000	12,972,583	.....	.....2,717	.....	.....	.....3.300	3.328	AO.....	107,250	443,300	09/14/2011	10/01/2021
459200	GJ	4				..1FE	3,279,480	120.656	3,619,683	3,000,000	3,174,058	.....	.....(32,720)	.....	.....	.....5.700	4.323	MS.....	50,825	171,000	08/05/2009	09/14/2017
459200	GM	7				..1FE	8,883,300	133.690	10,026,747	7,500,000	8,440,804	.....	.....(136,578)	.....	.....	.....7.625	5.095	AO.....	120,729	571,875	07/15/2009	10/15/2018
459745	FY	6				..2FE	10,079,910	106.750	10,675,000	10,000,000	10,035,534	.....	.....(19,679)	.....	.....	.....6.500	6.272	MS.....	216,667	650,000	08/13/2010	09/01/2014
460146	CG	6			..1	..2FE	281,061	112.760	281,899	250,000	280,075	.....	.....(986)	.....	.....	.....4.750	3.183	FA.....	4,486	16,823	08/31/2012	02/15/2022
461070	AF	1				..2FE	14,869,350	126.932	19,039,725	15,000,000	14,913,418	.....	.....11,716	.....	.....	.....7.250	7.375	AO.....	271,875	1,087,500	10/01/2008	10/01/2018
46132F	AA	8		R		..1FE	9,992,100	101.064	10,106,406	10,000,000	9,992,240	.....	.....140	.....	.....	.....3.125	3.134	MN.....	46,007	.....	11/05/2012	11/30/2022
462613	AE	0				..3FE	985,260	111.000	1,110,000	1,000,000	992,910	.....	.....1,863	.....	.....	.....7.250	7.500	AO.....	18,125	72,500	04/02/2008	04/01/2016
465685	AF	2				..2FE	9,933,500	116.431	11,643,123	10,000,000	9,950,516	.....	.....5,600	.....	.....	.....5.500	5.586	JJ.....	253,611	550,000	12/08/2009	01/15/2020
46617A	AA	3			..2	..1FE	3,995,944	99.856	3,992,864	3,998,622	3,995,968	.....	.....25	.....	.....	.....3.220	3.250	MON...	5,722	10,014	11/09/2012	09/15/2065
46625H	BJ	8				..1FE	4,637,750	104.364	5,218,184	5,000,000	4,943,947	.....	.....43,693	.....	.....	.....4.875	5.853	MS.....	71,771	243,750	05/11/2004	03/15/2014
472319	AB	8				..2FE	7,014,940	106.250	7,437,500	7,000,000	7,035,343	.....	.....(1,168)	.....	.....	.....5.500	5.322	MS.....	113,361	357,500	08/31/2012	03/15/2016
475070	AD	0				..1FE	7,966,805	103.637	8,809,144	8,500,000	8,425,713	.....	.....64,969	.....	.....	.....4.750	5.595	JJ.....	169,351	403,750	05/12/2004	01/30/2014
47770#	AC	9			..2	..6	671,965	82.000	847,710	1,033,793	748,027	.....	.....76,065	.....	.....	.....10.500	30.432	MJSD..	3,618	82,919	03/20/2012	12/31/2014
478115	AA	6				..1FE	499,650	119.742	598,712	500,000	499,728	.....	.....34	.....	.....	.....5.250	5.260	JJ.....	13,125	26,250	03/19/2009	07/01/2019
478366	AU	1				..2FE	6,108,366	113.343	6,970,586	6,150,000	6,118,151	.....	.....3,554	.....	.....	.....5.000	5.086	MS.....	77,729	307,500	03/30/2010	03/30/2020
481165	AJ	7				..2FE	8,061,545	110.731	8,858,499	8,000,000	8,062,220	.....	.....8	.....	.....	.....5.125	5.008	AO.....	86,556	387,365	08/31/2012	10/15/2021
48248N	AA	8				..1FE	3,983,360	116.242	4,649,694	4,000,000	3,986,254	.....	.....1,333	.....	.....	.....6.375	6.432	MS.....	65,167	255,000	09/22/2010	09/29/2020
48305Q	AA	1				..1FE	17,919,720	105.223	18,940,109	18,000,000	17,924,501	.....	.....4,781	.....	.....	.....3.500	3.554	AO.....	157,500	297,500	04/04/2012	04/01/2022
485134	BL	3				..2AM	15,851,720	127.847	19,177,032	15,000,000	15,815,163	.....	.....(39,516)	.....	.....	.....7.150	6.011	AO.....	268,125	965,250	08/31/2012	04/01/2019
485260	BL	6				..1FE	6,249,308	127.258	7,832,702	6,155,000	6,222,414	.....	.....(8,216)	.....	.....	.....6.700	6.489	JD.....	18,328	412,385	06/10/2009	06/15/2019
49306S	AA	4			..1	..2FE	4,022,000	112.891	4,515,649	4,000,000	4,004,333	.....	.....(158)	.....	.....	.....7.413	7.401	AO.....	64,246	296,520	05/01/2008	05/06/2015

Annual Statement for the year 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49327X	AA	8	KEY BANK NA	4.95	09/15/2015	..2FE	8,868,688	108.665	9,779,844	9,000,000	9,049,092	14,988	.....	.....	.....	4.950	4.713	MS.....	131,175	396,000	08/31/2012	09/15/2015
49327X	AB	6	KEY BANK NA MTN	5.45	03/03/2016	..2FE	19,873,760	111.908	22,381,526	20,000,000	19,950,512	13,787	.....	.....	.....	5.450	5.536	MS.....	320,944	1,090,000	01/17/2007	03/03/2016
494368	BE	2	KIMBERLY-CLARK	3.625	08/01/20	..1FE	2,991,000	110.755	3,322,651	3,000,000	2,992,894	800	.....	.....	.....	3.625	3.661	FA.....	45,313	108,750	07/26/2010	08/01/2020
49446X	AA	4	KIMCO REALTY	4.30	02/01/2018 MTN	..2FE	6,975,640	109.954	7,696,763	7,000,000	6,982,306	3,048	.....	.....	.....	4.300	4.356	FA.....	125,417	301,000	08/25/2010	02/01/2018
494550	AU	0	KINDER MORGAN EN	6.00	02/01/2017	..2FE	11,985,510	116.812	14,017,493	12,000,000	11,992,498	1,577	.....	.....	.....	6.000	6.018	FA.....	300,000	720,000	01/26/2007	02/01/2017
494550	BE	5	KINDER MORGAN	5.30	09/15/2020	..2FE	3,998,440	116.825	4,672,997	4,000,000	3,998,511	153	.....	.....	.....	5.300	5.306	MS.....	62,422	212,000	05/12/2010	09/15/2020
494550	BJ	4	KINDER MORGAN	4.15	03/01/2022	..2FE	3,996,560	108.316	4,332,653	4,000,000	3,996,991	286	.....	.....	.....	4.150	4.160	MS.....	55,333	172,456	08/03/2011	03/01/2022
494550	BM	7	KINDER MORGAN ENER	3.45	02/15/2023	..12FE	3,983,920	103.020	4,120,811	4,000,000	3,984,416	496	.....	.....	.....	3.450	3.496	FA.....	52,900	.....	08/08/2012	02/15/2023
49460Y	AS	4	KINETIC CONCEPTS TL C-2 L+	375	11/4/2016	..23FE	4,968,563	100.500	4,974,750	4,950,000	4,980,414	11,852	.....	.....	.....	5.000	4.855	MJSD..	1,375	70,400	11/07/2012	11/04/2016
49926A	AA	3	KNOWLEDGE LEARN	7.75	02/01/15	..15FE	1,000,000	92.500	925,000	1,000,000	999,999	0	.....	.....	.....	7.750	7.750	FA.....	32,292	77,500	01/28/2005	02/01/2015
500255	AF	9	KOHL'S CORP	6.25	12/15/2017	..2FE	14,532,246	119.554	17,407,126	14,560,000	14,547,225	2,130	.....	.....	.....	6.250	6.271	JD.....	40,444	910,000	01/31/2008	12/15/2017
500472	AP	2	PHILIPS ELECTRONICS	3.75	03/15/2022	..1FE	3,981,800	108.927	4,357,085	4,000,000	3,983,056	1,256	.....	.....	.....	3.750	3.805	MS.....	44,167	77,500	03/05/2012	03/15/2022
500630	BX	5	KOREA DEV BANK	3.00	09/14/2022	..1FE	6,914,670	99.792	6,985,423	7,000,000	6,916,848	2,178	.....	.....	.....	3.000	3.143	MS.....	62,417	.....	09/05/2012	09/14/2022
50075N	AL	8	KRAFT FOODS INC	5.25	10/01/2013	..2FE	1,005,370	103.298	1,032,977	1,000,000	1,000,507	(648)	.....	.....	.....	5.250	5.180	AO.....	13,125	52,500	10/02/2003	10/01/2013
50075N	AU	8	KRAFT FOODS INC	6.125	02/01/2018	..2FE	9,980,600	120.911	12,091,118	10,000,000	9,989,682	1,679	.....	.....	.....	6.125	6.149	FA.....	255,208	612,500	12/06/2007	02/01/2018
50075N	BA	1	KRAFT FOODS INC	5.375	02/10/2020	..2FE	2,395,649	121.108	2,884,801	2,382,000	2,368,842	134	.....	.....	.....	5.375	5.470	FA.....	50,146	128,033	02/16/2010	02/10/2020
50076Q	AS	5	KRAFT FOODS GROUP	5.375	02/10/2020	..2FE	3,156,287	120.015	3,141,995	2,618,000	3,126,624	(29,663)	.....	.....	.....	5.375	2.387	FA.....	55,114	8,599	07/18/2012	02/10/2020
501044	CH	2	KROGER CO	6.15	01/15/2020 !	..2FE	9,974,900	121.960	12,195,998	10,000,000	9,983,105	1,865	.....	.....	.....	6.150	6.180	JJ.....	283,583	615,000	01/09/2008	01/15/2020
501044	CM	1	KROGER CO	3.90	10/01/2015	..2FE	12,025,830	107.845	12,941,357	12,000,000	12,012,787	(4,339)	.....	.....	.....	3.900	3.859	AO.....	117,000	468,000	10/23/2009	10/01/2015
50105H	AB	7	KRONOS WORLDWIDE T/L L+	475	6/13/2018	..23FE	4,801,894	100.875	4,917,656	4,875,000	4,806,223	6,099	.....	.....	.....	5.750	6.173	MON...	9,344	127,698	06/11/2012	06/13/2018
502413	AY	3	L-3 COMMS CORP	5.20	10/15/2019	..2FE	3,985,680	114.528	4,581,103	4,000,000	3,989,604	1,246	.....	.....	.....	5.200	5.246	AO.....	43,911	208,000	09/29/2009	10/15/2019
502413	BA	4	L-3 COMMS CORP	4.95	02/15/2021	..12FE	3,977,160	112.800	4,511,986	4,000,000	3,980,714	1,881	.....	.....	.....	4.950	5.023	FA.....	74,800	198,000	02/02/2011	02/15/2021
50540R	AF	9	LABORATORY CP	5.625	12/15/2015	..2FE	3,988,520	113.009	4,520,375	4,000,000	3,995,923	1,234	.....	.....	.....	5.625	5.663	JD.....	10,000	225,000	12/09/2005	12/15/2015
51488Y	AB	5	LANDESBK BAD NY MTN	5.05	12/30/2015	..1FE	8,000,000	109.962	8,796,928	8,000,000	7,999,862	42	.....	.....	.....	5.050	5.051	JD.....	1,122	404,000	02/05/2004	12/30/2015
515074	AA	0	LANDMARK LEASING	6.20	10/01/2022	..11FE	8,355,425	111.602	9,192,842	8,237,203	8,292,966	(33,531)	.....	.....	.....	6.200	5.744	AO.....	127,677	510,707	04/27/2011	10/01/2022
524660	AW	7	LEGGETT & PLATT	3.40	08/15/2022	..12FE	5,982,360	103.152	6,189,107	6,000,000	5,982,924	564	.....	.....	.....	3.400	3.435	FA.....	77,067	.....	08/08/2012	08/15/2022
524901	AQ	8	LEGG MASON INC	5.50	05/21/2019	..2FE	4,948,050	107.489	5,374,466	5,000,000	4,952,361	4,311	.....	.....	.....	6.000	6.183	MN.....	33,333	141,424	05/16/2012	05/21/2019
526107	AC	1	LENNOX INTL INC	4.90	05/15/17	..2FE	5,995,320	108.245	6,494,708	6,000,000	5,996,964	609	.....	.....	.....	4.900	4.913	MN.....	37,567	294,000	05/03/2010	05/15/2017
526602	AA	5	LEONARD WOOD FAM	5.124	07-15-20	..2AM	2,530,941	110.821	2,804,814	2,530,941	2,530,941	.....	.....	.....	.....	5.124	5.124	JJ.....	59,799	129,685	04/28/2005	07/15/2020
53079E	AS	3	LIBERTY MUTUAL	7.30	06/15/14	..2FE	9,489,735	107.609	10,131,345	9,415,000	8,962,409	272,821	.....	.....	.....	7.300	10.965	JD.....	30,546	687,295	12/29/2008	06/15/2014
53079E	AW	4	LIBERTY MUTUAL	4.95	05/01/2022	..2FE	4,984,450	108.141	5,407,047	5,000,000	4,985,234	784	.....	.....	.....	4.950	4.990	MN.....	41,250	121,688	05/01/2012	05/01/2022
53117C	AM	4	LIBERTY PROP LP	4.75	10/01/2020	..2FE	2,992,890	109.739	3,292,177	3,000,000	2,994,232	602	.....	.....	.....	4.750	4.780	AO.....	35,625	142,500	09/22/2010	10/01/2020
53117C	AN	2	LIBERTY PROP LP	4.125	06/15/2022	..2FE	10,978,550	104.721	11,519,283	11,000,000	10,979,574	1,024	.....	.....	.....	4.125	4.149	JD.....	20,167	231,917	06/06/2012	06/15/2022
53217V	AC	3	LIFE TECH CORP	6.00	03/01/2020	..2FE	3,991,840	118.136	4,725,429	4,000,000	3,993,796	675	.....	.....	.....	6.000	6.027	MS.....	80,000	240,000	02/11/2010	03/01/2020
534187	AP	4	LINCOLN NATL CRP	4.75	02/15/2014	..2FE	9,859,770	104.220	10,422,032	10,000,000	9,980,130	16,824	.....	.....	.....	4.750	4.934	FA.....	179,444	475,000	12/17/2004	02/15/2014
539830	AT	6	LOCKHEED MARTIN	4.25	11/15/2019	..1FE	4,907,950	112.702	5,635,080	5,000,000	4,932,038	8,276	.....	.....	.....	4.250	4.482	MN.....	27,153	212,500	12/21/2009	11/15/2019
539830	AY	5	LOCKHEED MARTIN	3.35	09/15/2021	..1FE	12,164,215	105.940	12,887,619	12,165,000	12,165,551	599	.....	.....	.....	3.350	3.349	MS.....	119,994	342,230	03/28/2012	09/15/2021
54323M	AJ	7	LONGVIEW POWER TL FAC L+	475	2/28/14	..24FE	1,711,667	76.125	1,303,006	1,711,667	1,303,006	46,001	.....	351,163	.....	5.000	8.122	MJSD..	2,853	76,380	06/20/2011	02/28/2014
54323M	AN	8	LONGVIEW POWER SYN LC L+	475	02/28/2014	..24FE	266,667	76.125	203,000	266,667	203,000	63,667	.....	.....	.....	0.163	0.364	MJSD..	3	947	02/27/2007	02/28/2014
547777	CZ	8	LOWER BRULE COMM PR+200	1130	20/2030	..1FE	19,660,119	100.000	19,660,119	19,660,119	19,660,128	9	.....	.....	.....	6.500	6.589	MON...	106,492	851,939	04/02/2012	11/30/2030
548661	CN	5	LOWES COMPANIES	6.10	09/15/2017	..1FE	13,024,320	121.390	15,780,695	13,000,000	13,013,316	(2,388)	.....	.....	.....	6.100	6.075	MS.....	233,494	793,000	09/13/2007	09/15/2017
54909W	AA	6	LOYOLA UNIV CHIC	3.199	07/01/2022	..1FE	5,000,000	101.280	5,063,993	5,000,000	5,000,185	185	.....	.....	.....	3.199	3.199	JJ.....	99,969	.....	05/09/2012	07/01/2022

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		Rate Used to Obtain Fair Value	Fair Value	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost							Unrealized Valuation Increase/ (Decrease)										Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
549188	HE	3	LUBBOCK	4.742	02/15/2020	..1FE	1,000,000	113.260	1,132,600	1,000,000	1,000,423	(58)		4.742	4.734	FA	17,914	47,420	01/21/2010	02/15/2020				
549188	HG	8	LUBBOCK TX	4.992	02/15/2022	..1FE	1,000,000	115.153	1,151,530	1,000,000	1,000,469	(64)		4.992	4.983	FA	18,859	49,920	01/21/2010	02/15/2022				
55259P	AD	8	M&I MARS & ISL	5.00	01/17/2017	..1FE	12,931,270	110.935	14,421,534	13,000,000	12,972,119	6,055		5.000	5.059	JJ	296,111	650,000	12/20/2005	01/17/2017				
55313N	AB	1	MONDRIAN INITIAL TL	LIBOR+425	7/12/2018	..R3FE	2,425,359	100.417	2,533,247	2,522,727	2,448,973	20,631		5.500	6.223	MJSD	385	141,448	08/23/2011	07/12/2018				
55448Q	AQ	9	MACK-CALI REALTY LP	4.50	04/18/2022	..12FE	5,988,060	106.781	6,406,849	6,000,000	5,988,689	629		4.500	4.525	AO	57,000	132,000	04/10/2012	04/18/2022				
55608J	AC	2	MACQUARIE GROUP	6.00	01/14/20	..R1FE	6,993,770	107.705	7,539,373	7,000,000	6,995,250	528		6.000	6.012	JJ	194,833	420,000	01/07/2010	01/14/2020				
55608J	AE	8	MACQUARIE GROUP	6.25	01/14/2021	..R1FE	8,904,690	110.267	9,924,055	9,000,000	8,919,001	7,506		6.250	6.395	JJ	260,938	562,500	01/06/2011	01/14/2021				
55608X	AA	5	MACQUARIE BK LTD	6.625	04/07/2021	..R1FE	8,982,450	110.415	9,937,337	9,000,000	8,984,734	1,348		6.625	6.652	AO	139,125	596,250	03/31/2011	04/07/2021				
55907R	AA	6	MAGELLAN MIDSTREAM	4.25	02/01/2021	..22FE	3,122,820	110.416	3,312,483	3,000,000	3,107,781	(11,221)		4.250	3.731	FA	53,125	127,500	08/17/2011	02/01/2021				
559080	AB	2	MAGELLAN MIDSTRM	5.65	10/15/2016	..22FE	4,993,950	114.675	5,733,768	5,000,000	4,997,638	545		5.650	5.664	AO	59,639	282,500	10/07/2004	10/15/2016				
559080	AE	6	MAGELLAN MIDSTREAM	6.55	07/15/19	..22FE	1,993,060	123.586	2,471,720	2,000,000	1,995,079	585		6.550	6.597	JJ	60,406	131,000	06/19/2009	07/15/2019				
564759	QB	7	MANUF & TRADERS BKNT	5.629	12/01/2021	..11FE	6,937,572	102.394	7,167,588	7,000,000	6,942,052	4,480		5.629	5.747	JD	32,836	394,030	01/24/2012	12/01/2021				
56501R	AB	2	MANULIFE FIN COR	4.90	09/17/2020	..I1FE	7,987,520	111.862	8,948,985	8,000,000	7,989,868	1,057		4.900	4.920	MS	113,244	392,000	09/14/2010	09/17/2020				
56585A	AD	4	MARATHON PETRO	5.125	03/01/2021	..22FE	3,997,880	117.650	4,706,005	4,000,000	3,998,413	153		5.125	5.131	MS	68,333	205,000	01/27/2011	03/01/2021				
570535	AH	7	MARKEL CORP	7.125	09/30/2019	..22FE	11,981,040	120.258	14,431,013	12,000,000	11,986,096	1,556		7.125	7.147	MS	216,125	855,000	09/17/2009	09/30/2019				
570535	AK	0	MARKEL CORP	4.90	07/01/2022	..22FE	2,995,560	107.709	3,231,256	3,000,000	2,995,729	169		4.900	4.919	JJ	73,092		06/27/2012	07/01/2022				
571748	AJ	1	MARSH & MCLENNAN	4.85	02/15/2013	..22FE	5,881,980	100.428	6,025,665	6,000,000	5,998,084	15,388		4.850	5.118	FA	109,933	291,000	11/03/2003	02/15/2013				
571748	AQ	5	MARSH & MCLENNAN	9.25	04/15/2019	..22FE	4,149,800	135.393	5,415,736	4,000,000	4,108,004	(12,547)		9.250	8.682	AO	78,111	370,000	03/19/2009	04/15/2019				
571748	AR	3	MARSH & MCLENNAN	4.80	07/15/2021	..22FE	4,992,550	112.900	5,644,987	5,000,000	4,993,430	609		4.800	4.819	JJ	110,667	240,000	07/12/2011	07/15/2021				
571903	AG	8	MARRIOTT INTL	6.375	06/15/2017	..22FE	8,955,090	117.220	10,549,825	9,000,000	8,976,295	4,462		6.375	6.444	JD	25,500	573,750	06/20/2007	06/15/2017				
573275	AN	4	MARTIN MARIETTA	7.375	04/15/2013	..11FE	1,202,949	102.018	1,020,177	1,000,000	1,007,824	(26,430)		7.375	4.604	AO	15,569	73,750	04/01/2004	04/15/2013				
573284	AK	2	MARTIN MAR MTLs	6.60	04/15/2018	..22FE	3,997,160	111.249	4,449,958	4,000,000	3,998,229	272		6.600	6.610	AO	55,733	264,000	04/16/2008	04/15/2018				
577081	AT	9	MATTEL INC	4.35	10/01/2020	..22FE	997,750	107.878	1,078,783	1,000,000	998,180	194		4.350	4.378	AO	10,875	43,500	09/23/2010	10/01/2020				
579780	AH	0	MCCORMICK	3.90	07/15/2021	..11FE	4,982,300	109.706	5,485,286	5,000,000	4,984,534	1,500		3.900	3.943	JJ	89,917	198,792	07/05/2011	07/15/2021				
58013M	EJ	9	MCDONALD'S CORP	3.50	07/15/2020 MTN	..11FE	3,984,080	110.786	4,431,457	4,000,000	3,987,405	1,434		3.500	3.548	JJ	64,556	140,000	07/28/2010	07/15/2020				
580645	AE	9	MCGRAW-HILL INC	5.90	11/15/2017	..11FE	6,983,200	116.393	8,147,544	7,000,000	6,990,349	1,663		5.900	5.933	AO	87,189	413,000	10/30/2007	11/15/2017				
581557	AU	9	MCKESSON CORP	5.25	03/01/2013	..11FE	3,983,200	100.775	4,030,984	4,000,000	3,999,461	3,164		5.250	5.333	MS	70,000	210,000	02/28/2007	03/01/2013				
581557	AW	5	MCKESSON CORP	6.50	02/15/2014	..11FE	2,680,551	106.491	2,603,695	2,445,000	2,508,483	(54,226)		6.500	4.107	FA	60,038	158,925	09/01/2009	02/15/2014				
581557	AX	3	MCKESSON CORP	7.50	02/15/2019	..11FE	1,993,180	130.409	2,608,183	2,000,000	1,995,267	589		7.500	7.549	FA	56,667	150,000	02/09/2009	02/15/2019				
58155Q	AD	5	MCKESSON CORP	4.75	03/01/2021	..11FE	2,990,790	116.648	3,499,443	3,000,000	2,992,187	766		4.750	4.789	MS	47,500	142,500	02/23/2011	03/01/2021				
582333	ZA	1	MCMILLIN COMPANIES LLC	9.525	12/31/2013	..6Z	560,000	10.000	140,000	1,400,000	1	101,539				MJSD		36,078	12/30/2010	12/31/2013				
582839	AE	6	MEAD JOHNSON	4.90	11/01/2019	..22FE	3,985,960	114.614	4,584,543	4,000,000	3,989,663	1,244		4.900	4.945	MN	32,667	196,000	10/29/2009	11/01/2019				
583491	AA	3	MECCANICA HOLDING	6.25	07/15/2019	..22FE	3,968,960	99.472	3,978,867	4,000,000	3,977,593	2,689		6.250	6.356	JJ	115,278	250,000	07/08/2009	07/15/2019				
58405U	AG	7	MEDCO HEALTH SOL	4.125	09/15/2020	..22FE	3,991,200	109.603	4,384,100	4,000,000	3,992,940	763		4.125	4.152	MS	48,583	165,000	09/07/2010	09/15/2020				
58501W	AV	3	STEER Z1 A (JCP)	7.54	03/01/2017	..3	1,916,074	104.241	1,874,182	1,797,932	1,829,937	(13,042)		7.540	6.669	MS	45,188	135,564	06/04/1998	03/01/2017				
585515	AD	1	MELLON FUNDING	5.00	12/01/2014	..11FE	7,915,950	107.676	8,614,105	8,000,000	7,981,495	8,969		5.000	5.128	JD	33,333	400,000	12/20/2005	12/01/2014				
585515	AE	9	MELLON FUNDING	5.50	11/15/2018	..11FE	4,093,645	117.720	4,826,502	4,100,000	4,096,538	487		5.500	5.517	MN	28,814	225,500	01/11/2007	11/15/2018				
585907	AN	8	MELLON BANK NA	5.45	04/01/2016	..11FE	9,929,150	110.620	11,061,963	10,000,000	9,972,602	7,487		5.450	5.543	AO	136,250	545,000	03/30/2006	04/01/2016				
58601V	AA	0	MEMORIAL HEALTH	3.496	05/01/2022	..11FE	5,000,000	103.983	5,199,160	5,000,000	5,000,024	24		3.496	3.496	MN	29,133	90,313	04/13/2012	05/01/2022				
587405	AB	7	MERCANTILE BANKS B	4.625	04/15/2013	..22FE	334,070	101.085	343,690	340,000	339,777	754		4.625	4.858	AO	3,320	15,725	11/21/2003	04/15/2013				
58933N	AL	3	MERCK & CO INC MTNB	5.76	05/03/2037	..11FE	13,338,788	132.004	15,662,315	11,865,000	13,128,346	(26,176)		5.760	4.999	MN	91,123	6						

Annual Statement for the year 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59156C AB 7	METLIFE CAP TRUST X 9.25 04/08/2038.....				1	4AM	582,500	137.000	685,000	500,000	581,067		(1,433)			9.250	7.662	AO	10,663	46,250	01/24/2012	04/08/2038
591894 BX 7	METROPLTN EDISON 7.7 01/15/19.....				2FE		10,013,960	128.298	12,829,780	10,000,000	10,009,620		(1,215)			7.700	7.680	JJ	355,056	770,000	01/15/2009	01/15/2019
59562V AK 3	MIDAMER ENER HLD D 5.00 02/15/2014.....				2FE		5,971,020	104.622	6,277,349	6,000,000	5,995,992		3,390			5.000	5.062	FA	113,333	300,000	02/09/2004	02/15/2014
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025.....				2FE		6,814,500	103.674	7,064,889	6,814,500	6,814,842		103			6.000	5.999	MS	120,390	432,721	08/17/2011	03/15/2025
60688Q AD 7	MIZUHO CORP BANK 2.95 10/17/2022.....		R		1FE		12,962,040	98.215	12,767,990	13,000,000	12,962,715		675			2.950	2.984	AO	78,831		10/10/2012	10/17/2022
60688V AC 8	MMODAL INC TL B L+550 8/17/2019.....				2	3FE	3,446,627	95.833	3,345,864	3,491,348	3,447,996		1,370			6.750	7.084	MON	9,819	71,738	08/23/2012	08/17/2019
610202 BJ 1	MONONGAHELA PWR 6.70 06/15/2014.....				2FE		3,491,355	108.242	3,788,460	3,500,000	3,498,375		1,030			6.700	6.734	JD	10,422	234,500	06/02/2004	06/15/2014
610202 BL 6	MONONGAHELA PWR 144A 5.70 03/15/2017.....				2FE		3,985,400	113.971	4,558,856	4,000,000	3,993,062		1,421			5.700	5.747	MS	67,133	228,000	09/13/2006	03/15/2017
614810 AB 5	MONTPELIER RE HOLDINGS 4.70 10/15/2022.....		R		2FE		4,984,100	100.983	5,049,164	5,000,000	4,984,435		335			4.700	4.740	AO	56,139		10/02/2012	10/15/2022
615369 AB 1	MOODY'S CORP 4.50 09/01/2022.....				2FE		3,968,720	107.007	4,280,266	4,000,000	3,969,669		949			4.500	4.598	MS	65,500		08/15/2012	09/01/2022
617446 HR 3	MORGAN STANLEY 5.30 03/01/2013.....				1FE		7,075,670	100.677	7,047,413	7,000,000	7,001,649		(9,690)			5.300	5.155	MS	123,667	371,000	07/25/2003	03/01/2013
617446 V7 1	MORGAN STANLEY SER F 6.25 08/28/2017 MTN.....				1FE		4,439,015	114.957	5,747,851	5,000,000	4,681,235		61,198			6.250	7.857	FA	106,771	250,000	08/31/2012	08/28/2017
61746B DB 9	MORGAN STANLEY MTN 5.75 10/18/2016.....				1FE		3,081,690	110.924	3,327,724	3,000,000	3,036,736		(8,506)			5.750	5.389	AO	34,979	172,500	12/08/2006	10/18/2016
61747Y CJ 2	MORGAN STANLEY 5.625 09/23/19.....				1FE		7,627,520	112.751	9,020,056	8,000,000	7,711,002		33,585			5.625	6.292	MS	122,500	450,000	05/27/2010	09/23/2019
61980A AC 7	MOTIVA ENTERPR 5.75 01/15/20.....				1FE		2,994,120	120.694	3,620,820	3,000,000	2,995,552		499			5.750	5.776	JJ	79,542	172,500	01/06/2010	01/15/2020
62856R AA 3	MIH BV 6.375 07/28/2017.....		R		2FE		2,000,000	112.762	2,255,244	2,000,000	2,000,000					6.375	6.375	JJ	54,188	127,500	07/22/2010	07/28/2017
62871N AA 3	NAB HOLDING LLC TL L+550 4/24/2018.....				2	3FE	2,881,144	100.500	2,939,625	2,925,000	2,885,257		5,136			7.000	7.477	MON	30,468	108,876	04/24/2012	04/24/2018
628855 AN 8	NCNB CORP 10.20 07/15/2015.....				2FE		1,434,343	118.140	1,181,404	1,000,000	1,120,207		(43,299)			10.200	5.092	JJ	47,033	102,000	04/01/2004	07/15/2015
62912Y AE 2	NGPL PIPECO T/L LIEN 1 LIBOR+550 9/15/17.....				2	3FE	5,409,680	102.125	5,662,467	5,544,643	5,428,097		22,582			6.750	7.405	MJSD	1,040	220,364	05/23/2012	09/15/2017
629568 AT 3	NABORS INDS INC 9.25 01/15/2019.....				2FE		4,999,900	132.426	6,621,311	5,000,000	4,999,990		1			9.250	9.250	JJ	213,264	462,500	01/07/2009	01/15/2019
629568 AX 4	NABORS INDS INC 4.625 09/15/2021.....				2FE		3,986,160	107.594	4,303,778	4,000,000	3,987,801		1,165			4.625	4.668	MS	54,472	196,306	08/16/2011	09/15/2021
631103 AE 8	NASDAQ OMX GROUP 5.25 01/16/2018.....				2FE		5,950,140	110.308	6,618,508	6,000,000	5,962,825		6,261			5.250	5.392	JJ	144,375	315,000	12/17/2010	01/16/2018
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12/10/2020.....		R		1FE		14,397,020	113.035	16,672,633	14,750,000	14,450,418		30,350			4.375	4.683	JD	37,643	645,435	03/29/2011	12/10/2020
63534P AG 2	NATL CITY BANK BKNT 5.80 06/07/2017.....				1FE		9,965,500	118.124	11,812,394	10,000,000	9,982,245		3,416			5.800	5.846	JD	38,667	580,000	05/31/2007	06/07/2017
636180 BK 6	NATL FUEL GAS 4.90 12/01/2021.....				1	2FE	7,084,005	111.935	7,835,484	7,000,000	7,081,820		(2,237)			4.900	4.728	JD	28,583	318,500	08/31/2012	12/01/2021
637417 AD 8	NATL RETAIL PPTY 5.50 07/15/2021.....				1	2FE	11,829,240	113.748	13,649,761	12,000,000	11,849,126		13,414			5.500	5.688	JJ	304,338	676,500	06/28/2011	07/15/2021
637432 HT 5	NATL RURAL UTIL 5.45 04/10/2017.....				1FE		14,863,350	117.139	17,570,912	15,000,000	14,931,788		13,742			5.450	5.571	AO	183,938	817,500	05/31/2007	04/10/2017
637432 MQ 5	NATL RURAL UTIL COOP 3.05 02/15/2022.....				1	1FE	5,979,360	104.626	6,277,573	6,000,000	5,981,038		1,678			3.050	3.090	FA	69,133	98,108	01/26/2012	02/15/2022
638612 AG 6	NATIONWIDE FIN 5.625 02/13/2015.....				2FE		16,502,341	105.065	17,272,707	16,440,000	16,529,770		(10,154)			5.625	5.343	FA	354,488	812,250	08/31/2012	02/13/2015
638612 AH 4	NATIONWIDE FIN 5.10 10/01/2015.....				2FE		11,963,640	104.885	12,586,205	12,000,000	11,988,155		3,916			5.100	5.139	AO	153,000	612,000	09/21/2005	10/01/2015
638612 AK 7	NATIONWIDE FIN 5.375 03/25/2021.....				2FE		6,959,400	107.737	7,541,565	7,000,000	6,965,087		3,282			5.375	5.451	MS	100,333	376,250	03/22/2011	03/25/2021
63946B AD 2	NBC UNIVERSAL 5.15 04/30/2020.....				2FE		9,994,700	118.439	11,843,895	10,000,000	9,997,247		1,111			5.150	5.155	AO	87,264	515,000	04/28/2010	04/30/2020
63946B AE 0	NBC UNIVERSAL 4.375 04/01/2021.....				2FE		1,999,500	112.775	2,255,504	2,000,000	1,999,582		41			4.375	4.378	AO	21,875	87,500	09/27/2010	04/01/2021
64128X AA 8	NEUBERGER BERMAN GRP 5.625 03/15/2020.....				1	3FE	1,000,000	104.750	1,047,500	1,000,000	999,998		(2)			5.625	5.625	MS	16,563	27,969	03/12/2012	03/15/2020
649840 CN 3	NY STATE ELEC & GAS 5.65 12/15/16.....				2FE		14,953,800	108.258	16,238,646	15,000,000	14,978,512		4,719			5.650	5.691	JD	37,667	847,500	12/14/2006	12/15/2016
650119 AA 8	NEW YORK UNIV 2009 5.236 07/01/2032.....				1FE		7,648,325	113.663	8,587,209	7,555,000	7,640,989		(5,826)			5.236	5.099	JJ	197,790	395,580	09/28/2010	07/01/2032
65120F AC 8	NEWCREST FINANCE 4.20 10/01/2022.....		R		2FE		4,970,950	102.937	5,146,827	5,000,000	4,971,540		590			4.200	4.272	AO	52,500		09/24/2012	10/01/2022
651229 AK 2	NEWELL RUBBERMAID 4.70 08/15/20.....				2FE		4,998,000	110.898	5,544,897	5,000,000	4,998,428		168			4.700	4.705	FA	88,778	235,000	08/02/2010	08/15/2020
651229 AM 8	NEWELL RUBBERMAID 4.00 06/15/2022.....				1	2FE	7,974,560	105.618	8,449,424	8,000,000	7,975,714		1,154			4.000	4.039	JD	14,222	160,889	06/11/2012	06/15/2022
651639 AL 0	NEWMONT MINING 5.125 10/01/2019.....				2FE		6,965,140	115.187	8,063,098	7,000,000	6,974,780		3,050			5.125	5.189	AO	89,688	358,750	09/15/2009	10/01/2019
652478 AY 4	NEWS AMER HLDGS 7.60 10/11/2015.....				2FE		1,215,432	117.433	1,174,328	1,000,000	1,063,844		(20,894)			7.600	5.104	AO	16,889	76,000	04/01/2004	10/11/2015
652482 AS 9	NEWS AMER INC 6.75 01/09/2038.....				2FE		5,268,750	120.218	6,010,880	5,000,000	5,248,276		(3,981)			6.750	6.351	JJ	161,250	337,500	10/12/2006	01/09/2038

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP			Description	Code	n	Bond	NAIC		Rate	Fair	Par	Book/Adjusted	Unrealized	Current	Current	Total	Rate	Effective	When	Admitted	Amount	Acquired	Stated
Identification						CHAR	Designation		Used	Value	Value	Carrying Value	Valuation	Year's	Year's	Foreign	of	Rate	Paid	Amount	Received		Contractual
									to				Increase/	(Amortization)/	Other Than	Exchange				Due and	During		Maturity
									Obtain				(Decrease)	Accretion	Temporary	Change in				Accrued	Year		Date
									Fair						Recognized	B./A.C.V.							
									Value														
65339K	AA	8	NEXTERA ENERGY 4.50 06/01/2021.....	.....	..	.....1	..2FE	4,996,100	110.919	5,545,936	5,000,000	4,996,550	.....	.....330	.....	.....	.....4.500	4.510	JD.....	18,750	225,000	06/07/2011	06/01/2021
653522	DQ	2	NIAGARA MOHAWK 3.553 10/01/2014.....	.....	..	.....1	..1FE	3,000,000	104.499	3,134,977	3,000,000	3,000,000	.....	.....	.....	.....	.....3.553	3.553	AO.....	26,648	106,590	09/21/2009	10/01/2014
65364T	AA	7	NIAGARA MOHAWK 5.469 01/01/18.....	.....	..	.....1	..1FE	2,612,000	111.748	2,918,860	2,612,000	2,600,161	.....	.....(5,995)	.....	.....	.....5.469	5.193	JJ.....	71,425	142,850	12/04/2003	01/01/2018
65364U	AA	4	NIAGARA MOHAWK 4.881 08/15/2019.....	.....	..	.....1	..1FE	1,000,000	116.754	1,167,541	1,000,000	1,000,000	.....	.....	.....	.....	.....4.881	4.881	FA.....	18,439	48,810	08/03/2009	08/15/2019
654579	AA	9	NIPPON LIFE INS 5.00 10/18/2042.....	.....	R	1	..1FE	9,000,000	105.624	9,506,164	9,000,000	9,000,000	.....	.....	.....	.....	.....5.000	5.000	AO.....	91,250	.....	10/11/2012	10/18/2042
65463P	AD	9	NIPSCO CAP MRKTS MTN 7.82 04/03/2017.....	.....	..	.....2	..2FE	7,170,660	110.357	7,724,980	7,000,000	7,071,223	.....	.....(13,731)	.....	.....	.....7.820	7.536	MS.....	161,179	547,400	01/13/2003	04/03/2017
65473Q	AQ	6	NISOURCE FINANCE 5.25 09/15/2017.....	.....	..	.....2	..2FE	3,487,260	115.341	4,036,949	3,500,000	3,494,037	.....	.....1,090	.....	.....	.....5.250	5.291	MS.....	54,104	183,750	09/07/2005	09/15/2017
65473Q	AY	9	NISOURCE FINANCE 4.45 12/01/2021.....	.....	..	.....1	..2FE	4,981,150	109.461	5,473,058	5,000,000	4,982,894	.....	.....1,574	.....	.....	.....4.450	4.497	JD.....	18,542	227,444	11/14/2011	12/01/2021
65504L	AB	3	NOBLE HLDG INTL 3.45 08/01/2015.....	.....	R	2	..2FE	2,000,000	105.578	2,111,553	2,000,000	2,000,000	.....	.....	.....	.....	.....3.450	3.450	FA.....	28,750	69,000	07/21/2010	08/01/2015
65504L	AC	1	NOBLE HLDG INTL 4.90 08/01/2020.....	.....	R	2	..2FE	2,110,396	112.429	2,248,590	2,000,000	2,106,731	.....	.....(3,988)	.....	.....	.....4.900	4.057	FA.....	40,833	49,000	08/31/2012	08/01/2020
65504R	AG	9	NOBLE GROUP LTD 4.875 08/05/2015.....	.....	R	2	..2FE	5,990,520	103.487	6,209,192	6,000,000	5,994,796	.....	.....1,838	.....	.....	.....4.875	4.911	FA.....	118,625	292,500	07/30/2010	08/05/2015
65535H	AB	5	NOMURA HOLDINGS 6.70 03/04/2020.....	.....	R	2	..2FE	8,138,180	116.000	9,280,007	8,000,000	8,107,853	.....	.....(11,560)	.....	.....	.....6.700	6.461	MS.....	174,200	536,000	03/30/2010	03/04/2020
65548Q	AA	2	NORBORD DELAWARE V/R 02/15/2017.....	.....	..	.....3	..3FE	2,975,550	107.550	3,226,514	3,000,000	2,987,578	.....	.....2,459	.....	.....	.....7.700	7.819	FA.....	87,267	234,750	04/10/2007	02/15/2017
65557C	AD	5	NORDEA BANK AB 4.875 01/14/2021.....	.....	R	1	..1FE	16,139,260	115.997	18,559,597	16,000,000	16,119,610	.....	.....(12,081)	.....	.....	.....4.875	4.761	JJ.....	361,833	780,000	03/29/2011	01/14/2021
65557C	AJ	2	NORDEA BANK AB 4.875 01/27/2020.....	.....	R	1	..1FE	2,158,100	114.249	2,284,987	2,000,000	2,125,097	.....	.....(15,118)	.....	.....	.....4.875	3.856	JJ.....	41,698	97,510	09/27/2010	01/27/2020
65557F	AA	4	NORDEA BANK AB 4.875 05/13/2021.....	.....	R	1	..1FE	9,950,800	106.823	10,682,263	10,000,000	9,957,295	.....	.....4,035	.....	.....	.....4.875	4.938	MN.....	65,000	487,500	05/09/2011	05/13/2021
65557F	AD	8	NORDEA BANK AB 4.25 09/21/2022.....	.....	R	1	..1FE	4,968,200	103.297	5,164,845	5,000,000	4,968,915	.....	.....715	.....	.....	.....4.250	4.329	MS.....	59,028	.....	09/17/2012	09/21/2022
655664	AK	6	NORDSTROM INC. 6.25 01/15/2018.....	.....	..	.....1	..1FE	7,882,370	121.682	9,734,590	8,000,000	7,930,203	.....	.....11,388	.....	.....	.....6.250	6.456	JJ.....	230,556	500,000	05/29/2008	01/15/2018
655664	AP	5	NORDSTROM INC 4.00 10/15/2021.....	.....	..	.....1	..1FE	3,993,120	112.180	4,487,181	4,000,000	3,993,837	.....	.....584	.....	.....	.....4.000	4.021	AO.....	33,778	161,778	10/05/2011	10/15/2021
655844	BC	1	NORFOLK SOUTHERN 5.90 06/15/2019.....	.....	.....	.....2	..2FE	3,990,000	121.860	4,874,397	4,000,000	3,993,019	.....	.....865	.....	.....	.....5.900	5.933	JD.....	10,489	236,000	05/27/2009	06/15/2019
656569	AK	6	NORTEL NETWORKS V/R 07/15/2011.....	.....	l	6	.....	.....1,296,250	106.625	1,599,375	1,500,000	375,000	.....	.....	.....	.....	.....9.003	.....	JAJO.....	.....	.....	09/19/2008	07/15/2011
665859	AM	6	NORTHERN TRUST CO 3.375 08/23/2021.....	.....	..	.....1	..1FE	5,493,875	107.404	5,907,223	5,500,000	5,494,592	.....	.....529	.....	.....	.....3.375	3.388	FA.....	66,000	186,141	08/17/2011	08/23/2021
66586G	CC	9	NORTHERN TRST CO 5.85 11/09/2017.....	.....	..	.....1	..1FE	6,997,410	119.402	8,358,122	7,000,000	6,998,557	.....	.....250	.....	.....	.....5.850	5.855	MN.....	59,150	409,500	11/06/2007	11/09/2017
666807	BA	9	NORTHROP GRUMMAN 5.05 08/01/2019.....	.....	.....	.....2	..2FE	3,993,480	116.693	4,667,714	4,000,000	3,995,358	.....	.....581	.....	.....	.....5.050	5.071	FA.....	84,167	202,000	07/27/2009	08/01/2019
666807	BB	7	NORTHROP GRUMMAN 3.70 08/01/2014.....	.....	.....	.....2	..2FE	1,996,280	104.670	2,093,396	2,000,000	1,998,748	.....	.....754	.....	.....	.....3.700	3.741	FA.....	30,833	74,000	07/27/2009	08/01/2014
667294	AW	2	NORTHWEST AIRLINE 7.041 04/01/22.....	.....	.....	.....1	..1FE	5,652,070	111.125	6,118,105	5,505,606	5,628,150	.....	.....(14,244)	.....	.....	.....7.041	6.623	AO.....	96,912	387,650	04/29/2010	04/01/2022
667294	AY	8	NORTHWEST AIR 01 01-B 7.691 04/01/2017.....	.....	..	.....3	..3AM	207,690	105.625	224,997	213,015	208,617	.....	.....1,260	.....	.....	.....7.691	8.483	AO.....	4,096	16,383	08/12/2011	04/01/2017
667294	BE	1	NORTHWEST AIRLINE 7.027 11/01/19.....	.....	.....	.....2	..2AM	7,893,238	111.125	8,771,361	7,893,238	7,893,637	.....	.....(58)	.....	.....	.....7.027	7.026	MN.....	92,443	554,658	10/02/2007	11/01/2019
668074	AT	4	NORTHWESTERN CRP 6.34 04/01/2019.....	.....	.....	.....1	..1FE	12,991,290	123.955	16,114,088	13,000,000	12,994,072	.....	.....752	.....	.....	.....6.340	6.349	AO.....	206,050	824,200	03/23/2009	04/01/2019
66988A	AC	8	NOVANT HEALTH INC 09A 4.65 11/01/2014.....	.....	.....	.....1	..1FE	5,994,900	106.711	6,402,674	6,000,000	5,996,890	.....	.....1,589	.....	.....	.....4.650	4.680	MN.....	46,500	279,000	09/10/2009	11/01/2014
66989G	AA	8	NOVARTIS SEC INV 5.125 02/10/2019.....	.....	R	1	..1FE	2,946,026	119.192	3,361,215	2,820,000	2,906,976	.....	.....(12,104)	.....	.....	.....5.125	4.541	FA.....	56,606	144,525	08/03/2009	02/10/2019
66989H	AA	6	NOVARTIS CAPITAL 4.125 02/10/2014.....	.....	.....	.....1	..1FE	7,264,530	103.947	7,276,263	7,000,000	7,068,234	.....	.....(59,561)	.....	.....	.....4.125	3.222	FA.....	113,094	288		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP			Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
677347	CD	6	OHIO EDISON 6.40 07/15/2016.....				.2FE	999,870	117.557	1,175,565	1,000,000	999,969		8			6.400	6.401	JJ.....	29,511	64,000	06/21/2006	07/15/2016	
67740Q	AG	1	OHIO NAT FINAN 6.625 05/01/2031.....	SD..			.2FE	2,150,184	111.838	2,236,762	2,000,000	2,148,797		(1,457)			6.625	5.938	MN.....	22,083	99,375	08/31/2012	05/01/2031	
677412	AF	5	OHIO NATL LIFE 6.875 06/15/2042.....				.1FE	7,000,000	106.478	7,453,493	7,000,000	7,000,089		89			6.875	6.875	JD.....	21,389	245,972	06/06/2012	06/15/2042	
677415	CL	3	OHIO POWER CO K 6.00 06/01/2016.....				.2FE	2,989,410	115.306	3,459,177	3,000,000	2,995,615		1,124			6.000	6.048	JD.....	15,000	180,000	06/07/2006	06/01/2016	
677415	CP	4	OHIO POWER CO 5.375 10/01/2021.....				.2FE	2,987,610	121.225	3,636,761	3,000,000	2,990,270		849			5.375	5.422	AO.....	40,313	161,250	09/21/2009	10/01/2021	
678858	BB	6	OKLA GAS & ELEC 6.50 07/15/2017.....				.1FE	16,433,151	120.862	18,516,095	15,320,000	15,881,379		(105,962)			6.500	5.575	JJ.....	459,179	995,800	01/17/2007	07/15/2017	
678858	BJ	9	OKLAHOMA GAS & ELEC 6.35 09/01/2018.....				.1FE	4,982,250	123.907	6,195,337	5,000,000	4,988,517		1,635			6.350	6.399	MS.....	105,833	317,500	09/04/2008	09/01/2018	
678858	BK	6	OKLAHOMA GAS & ELEC 8.25 01/15/19.....				.1FE	1,999,640	134.532	2,690,645	2,000,000	2,000,000		(0)			8.250	8.250	JJ.....	76,083	165,000	12/09/2008	01/15/2019	
679574	AG	8	OLD DOMIN ELEC 6.21 B 12/01/2028.....				.1FE	10,415,689	122.996	11,889,647	9,666,667	10,360,902		(58,895)			6.210	5.081	JD.....	50,025	569,250	08/31/2012	12/01/2028	
679574	AH	6	OLD DOMIN ELEC 5.676 12/01/28.....				.1FE	2,770,984	119.591	3,189,034	2,666,624	2,773,361		(3,834)			5.676	5.038	JD.....	12,613	132,438	08/31/2012	12/01/2028	
681919	AS	5	OMNICOM GROUP 5.90 04/15/2016.....				.2FE	15,996,090	113.979	18,236,571	16,000,000	16,000,220		(127)			5.900	5.899	AO.....	199,289	944,000	12/27/2006	04/15/2016	
68233D	AL	1	ONCOR ELECTRIC 6.375 01/15/2015.....				.2FE	8,665,275	110.369	9,381,334	8,500,000	8,579,705		(35,814)			6.375	5.871	JJ.....	249,865	525,938	01/24/2012	01/15/2015	
68233J	AR	5	ONCOR ELECTRIC D 4.10 06/01/2022.....			1	.2FE	4,990,950	108.363	5,418,143	5,000,000	4,991,484		534			4.100	4.122	JD.....	17,083	109,903	05/15/2012	06/01/2022	
68234K	AC	4	ONCURE MEDICAL 11.75 05/15/17.....			1	.5FE	2,947,830	48.750	1,462,500	3,000,000	1,462,500			907,500		11.750	14.873	MN.....	45,042	352,500	05/06/2010	05/15/2017	
684065	BA	2	ORNG & RKLND UTL 05-A 5.30 04/01/2015.....				.1FE	4,990,000	109.527	5,476,368	5,000,000	4,997,078		1,193			5.300	5.328	AO.....	66,250	265,000	03/28/2005	04/01/2015	
690732	AC	6	OWENS & MINOR 6.35 04/15/2016.....				.2FE	1,998,780	110.008	2,200,155	2,000,000	1,999,531		125			6.350	6.358	AO.....	26,811	127,000	04/04/2006	04/15/2016	
69318F	AA	6	PBF HOLDING CO LLC 8.25 02/15/2020.....			1	.3FE	2,958,800	108.000	3,240,000	3,000,000	2,962,243		3,443			8.250	8.489	FA.....	93,500	127,875	01/27/2012	02/15/2020	
69331C	AE	8	PG&E CORP 5.75 04/01/2014.....				.2FE	497,280	106.113	530,564	500,000	499,259		556			5.750	5.875	AO.....	7,188	28,750	03/09/2009	04/01/2014	
693475	AL	9	PNC FINANCIAL 8.729 11/09/22.....				.1FE	7,083,069	100.714	7,050,001	7,000,000	7,082,435		(634)			2.854	2.717	JD.....	11,654	270,102	11/01/2012	11/09/2022	
693476	AT	0	PNC FUNDING CORP 5.25 11/15/2015.....				.2FE	1,494,270	111.693	1,675,400	1,500,000	1,498,301		535			5.250	5.293	MN.....	10,063	78,750	10/27/2003	11/15/2015	
693476	BN	2	PNC FUNDING CORP 3.30 03/08/2022.....			1	.1FE	3,977,760	105.349	4,213,978	4,000,000	3,979,308		1,548			3.300	3.366	MS.....	41,433	66,000	03/05/2012	03/08/2022	
69349L	AA	6	PNC BANK NA BKNT 5.25 01/15/2017.....				.1FE	11,989,440	113.997	13,679,653	12,000,000	11,996,093		847			5.250	5.259	JJ.....	290,500	630,000	12/01/2004	01/15/2017	
69349L	AC	2	PNC BANK NA 4.875 09/21/2017.....				.1FE	4,853,000	114.486	5,724,306	5,000,000	4,931,088		12,572			4.875	5.208	MS.....	67,708	243,750	09/30/2005	09/21/2017	
69349L	AD	0	PNC BANK NA BKNT 6.00 12/07/2017.....				.1FE	2,493,125	120.198	3,004,952	2,500,000	2,496,101		660			6.000	6.037	JD.....	10,000	150,000	12/04/2007	12/07/2017	
69351H	AA	0	PRIME PROP FUNDING 5.125 06/01/2015.....				.2FE	4,984,600	104.515	5,225,725	5,000,000	4,995,511		1,702			5.125	5.165	JD.....	21,354	256,250	05/31/2005	06/01/2015	
69351U	AP	8	PPL ELECTRIC UTIL 3.00 09/15/2021.....				.1FE	2,975,730	105.896	3,176,880	3,000,000	2,978,623		2,126			3.000	3.094	MS.....	26,500	95,750	08/18/2011	09/15/2021	
69352J	AG	2	PPL ENERGY SUPPL A 5.70 10/15/2035.....			1	.2FE	6,998,600	110.052	7,703,607	7,000,000	6,998,619		29			5.700	5.702	AO.....	84,233	399,000	10/20/2005	10/15/2035	
69352J	AH	0	PPL ENERGY SUPPL 6.20 05/15/2016.....				.2FE	4,993,050	114.875	5,743,760	5,000,000	4,997,152		738			6.200	6.219	MN.....	39,611	310,000	05/15/2006	05/15/2016	
69352J	AL	1	PPL ENERGY SUPPLY 6.50 05/01/18.....				.2FE	2,747,503	119.403	2,985,065	2,500,000	2,729,838		(18,802)			6.500	4.493	MN.....	27,083	130,000	08/31/2012	05/01/2018	
69352J	AN	7	PPL ENERGY SUPPLY 4.60 12/15/2021.....			1	.2FE	2,999,040	108.790	3,263,699	3,000,000	2,999,117		74			4.600	4.604	JD.....	6,133	138,000	12/13/2011	12/15/2021	
693627	AZ	4	PSI ENERGY 6.05 06/15/2016.....				.2FE	3,552,865	115.061	4,930,360	4,285,000	3,892,084		92,727			6.050	9.209	JD.....	11,522	259,243	10/17/2008	06/15/2016	
69362B	AW	2	PSEG POWER LLC 5.125 04/15/2020.....				.2FE	5,974,320	114.155	6,849,318	6,000,000	5,980,174		2,189			5.125	5.180	AO.....	64,917	307,500	03/29/2010	04/15/2020	
69362B	AY	8	PSEG POWER LLC 4.15 09/15/2021.....			1	.2FE	3,986,440	108.030	4,321,198	4,000,000	3,987,867		1,126			4.150	4.192	MS.....	48,878	164,156	09/15/2011	09/15/2021	
69403W	AA	5	PACIFIC BEACON MIL HSG 5.379 07/15/2026.....				.1FE	9,606,768	108.588	9,457,144	8,709,198	9,579,144		(27,624)			5.379	3.785	JJ.....	216,016		08/14/2012	07/15/2026	
694308	GT	8	PACIFIC GAS&ELEC 3.50 10/01/2020.....			1	.1FE	7,960,320	109.656	8,772,506	8,000,000	7,968,285		3,497			3.500	3.559	AO.....	70,000	280,000	09/08/2010	10/01/2020	
694308	GV	3	PACIFIC GAS & ELEC 4.25 05/15/2021.....				.1FE	9,991,900	114.925	11,492,529	10,000,000	9,993,022		681			4.250	4.260	MN.....	54,306	425,000	05/10/2011	05/15/2021	
695114	BW	7	PACIFICORP 5.45 09/15/2013.....				.1FE	1,997,680	103.432	2,068,634	2,000,000	1,999,796		277			5.450	5.465	MS.....	32,094	109,000	09/03/2003	09/15/2013	
695114	CK	2	PACIFICORP 5.50 01/15/2019.....				.1FE	4,967,250	120.930	6,046,504	5,000,000	4,978,202		2,960			5.500	5.586	JJ.....	126,806	275,000	01/05/2009	01/15/2019	
695629	AQ	8	PAINE WEBBER GRP 7.625 02/15/14.....				.1FE	1,246,479	106.080	1,060,803	1,000,000	1,033,758		(28,719)			7.625	4.504	FA.....	28,806	76,250	04/01/2004		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates									
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22							
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70109H	AK	1	PARKER-HANNIFIN CORP 3.50 09/15/2022 MTN.....	.....	..	.....	..1FE	.....	3,953,920	.....	108.807	.....	4,352,273	.....	4,000,000	.....	3,961,323	.....	3,273	.....	.....	3.500	3.619	MS.....	.....	41,222	.....	140,000	09/07/2010	09/15/2022
70213H	AB	4	PARTNERS HEALTH 3.44307/01/2021.....	.....	..	.....	..1FE	.....	5,648,251	.....	105.973	.....	5,987,490	.....	5,650,000	.....	5,648,467	.....	207	.....	.....	3.443	3.447	JJ.....	.....	97,265	.....	103,749	12/09/2011	07/01/2021
705006	AB	0	PEARSON PLC 5.70 06/01/2014.....	.....	R	.....	..2FE	.....	15,002,230	.....	105.481	.....	15,822,191	.....	15,000,000	.....	15,000,780	.....	(525)	.....	.....	5.700	5.696	JD.....	.....	71,250	.....	855,000	03/23/2005	06/01/2014
705011	AA	2	PEARSON FUNDING 3.75 05/08/2022.....	.....	R	.....	..2FE	.....	5,961,900	.....	104.825	.....	6,289,487	.....	6,000,000	.....	5,963,956	.....	2,056	.....	.....	3.750	3.827	MN.....	.....	33,125	.....	112,500	05/01/2012	05/08/2022
708130	AB	5	JC PENNEY CORP 5.75 02/15/2018.....	.....	..	.....	..4FE	.....	3,174,550	.....	88.000	.....	3,080,000	.....	3,500,000	.....	3,277,828	.....	28,191	.....	.....	5.750	7.256	FA.....	.....	76,028	.....	143,750	08/31/2012	02/15/2018
709599	AE	4	PENSKE TRUCK LEASING 3.75 05/11/2017.....	.....	..	.....	..2FE	.....	4,996,400	.....	102.212	.....	5,110,609	.....	5,000,000	.....	4,996,824	.....	424	.....	.....	3.750	3.766	MN.....	.....	26,042	.....	93,750	05/08/2012	05/11/2017
709599	AH	7	PENSKE TRUCK LEASING 4.875 07/11/2022.....	.....	..	.....	..2FE	.....	7,950,080	.....	101.563	.....	8,125,072	.....	8,000,000	.....	7,951,886	.....	1,806	.....	.....	4.875	4.955	JJ.....	.....	182,000	.....		07/10/2012	07/11/2022
712704	AA	3	PEOPLE'S UNITED FIN 3.65 12/06/2022.....	.....	..	.....	..1FE	.....	6,976,760	.....	100.582	.....	7,040,730	.....	7,000,000	.....	6,976,895	.....	135	.....	.....	3.650	3.690	JD.....	.....	17,743	.....		12/03/2012	12/06/2022
713448	BJ	6	PEPSICO INC 7.90 11/01/2018.....	.....	..	.....	..1FE	.....	9,176,625	.....	134.934	.....	10,120,082	.....	7,500,000	.....	8,639,704	.....	(165,247)	.....	.....	7.900	4.875	MN.....	.....	98,750	.....	592,500	07/15/2009	11/01/2018
713448	BN	7	PEPSICO INC 4.50 01/15/20.....	.....	..	.....	..1FE	.....	5,979,900	.....	115.591	.....	6,935,462	.....	6,000,000	.....	5,984,953	.....	1,777	.....	.....	4.500	4.542	JJ.....	.....	124,500	.....	270,000	01/11/2010	01/15/2020
713448	BW	7	PEPSICO INC 3.00 08/25/2021.....	.....	..	.....	..1FE	.....	6,957,510	.....	105.837	.....	7,408,566	.....	7,000,000	.....	6,962,471	.....	3,730	.....	.....	3.000	3.071	FA.....	.....	73,500	.....	207,667	08/22/2011	08/25/2021
714046	AE	9	PERKINELMER INC 5.00 11/15/2021.....	.....	..	.....	..2FE	.....	3,974,880	.....	110.918	.....	4,436,734	.....	4,000,000	.....	3,977,361	.....	2,077	.....	.....	5.000	5.080	MN.....	.....	25,556	.....	211,111	10/20/2011	11/15/2021
714264	AD	0	PERNOD-RICARD SA 4.45 01/15/2022.....	.....	R	.....	..2FE	.....	3,989,840	.....	110.565	.....	4,422,617	.....	4,000,000	.....	3,990,577	.....	787	.....	.....	4.450	4.482	JJ.....	.....	82,078	.....	128,556	10/20/2011	01/15/2022
717081	DB	6	PFIZER INC 6.20 03/15/2019.....	.....	..	.....	..1FE	.....	9,989,900	.....	126.610	.....	12,661,043	.....	10,000,000	.....	9,992,865	.....	917	.....	.....	6.200	6.214	MS.....	.....	182,556	.....	620,000	03/17/2009	03/15/2019
718546	AA	2	PHILLIPS 66 4.30 04/01/2022.....	.....	..	.....	..2FE	.....	5,985,780	.....	111.881	.....	6,712,840	.....	6,000,000	.....	5,986,854	.....	1,074	.....	.....	4.300	4.329	AO.....	.....	64,500	.....	142,617	03/07/2012	04/01/2022
72447X	AB	3	PITNEY BOWES INC MTN 5.25 01/15/2037.....	.....	..	.....	..2FE	.....	14,962,950	.....	101.175	.....	15,176,177	.....	15,000,000	.....	14,968,623	.....	627	.....	.....	5.250	5.265	JJ.....	.....	363,125	.....	787,500	12/01/2006	01/15/2037
72447X	AC	1	PITNEY BOWES INC MTN 5.75 09/15/2017.....	.....	..	.....	..2FE	.....	988,030	.....	106.911	.....	1,069,111	.....	1,000,000	.....	993,513	.....	1,165	.....	.....	5.750	5.910	MS.....	.....	16,931	.....	57,500	09/06/2007	09/15/2017
72650R	AJ	1	PLAINS ALL AMER 5.25 06/15/2015.....	.....	..	.....	..2FE	.....	3,980,720	.....	109.630	.....	4,385,218	.....	4,000,000	.....	3,994,358	.....	2,098	.....	.....	5.250	5.312	JD.....	.....	9,333	.....	210,000	05/24/2005	06/15/2015
72650R	AT	9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018.....	.....	..	.....	..2FE	.....	10,941,404	.....	123.814	.....	14,857,625	.....	12,000,000	.....	11,405,183	.....	111,180	.....	.....	6.500	7.467	MN.....	.....	130,000	.....	715,000	08/31/2012	05/01/2018
72925P	AB	1	PLUM CREEK TIMBR 5.875 11/15/2015.....	.....	..	.....	..2FE	.....	3,958,790	.....	110.924	.....	4,436,945	.....	4,000,000	.....	3,985,079	.....	4,608	.....	.....	5.875	6.018	MN.....	.....	30,028	.....	235,000	04/25/2006	11/15/2015
72925P	AC	9	PLUM CREEK TIMBER 4.70 03/15/2021.....	.....	..	.....	..2FE	.....	3,997,320	.....	110.868	.....	4,434,700	.....	4,000,000	.....	3,997,573	.....	237	.....	.....	4.700	4.709	MS.....	.....	55,356	.....	188,000	11/08/2010	03/15/2021
736508	BQ	4	PORTLAND GEN ELE 6.10 04/15/2019.....	.....	..	.....	..1FE	.....	2,997,780	.....	122.103	.....	3,663,094	.....	3,000,000	.....	2,998,448	.....	197	.....	.....	6.100	6.110	AO.....	.....	38,633	.....	183,000	04/13/2009	04/15/2019
73651E	AA	6	PORTLAND GEN ELE MTN 5.625 08/01/2013.....	.....	..	.....	..1FE	.....	4,964,250	.....	102.444	.....	5,122,201	.....	5,000,000	.....	4,997,316	.....	4,408	.....	.....	5.625	5.720	FA.....	.....	117,188	.....	281,250	07/30/2003	08/01/2013
73755L	AG	2	POTASH CORP 3.75 09/30/2015.....	.....	I	.....	..2FE	.....	6,961,640	.....	107.764	.....	7,543,469	.....	7,000,000	.....	6,981,373	.....	6,313	.....	.....	3.750	3.853	MS.....	.....	66,354	.....	262,500	09/23/2009	09/30/2015
73755L	AH	0	POTASH CORP 4.875 03/30/2020.....	.....	I	.....	..2FE	.....	6,937,630	.....	115.829	.....	8,108,060	.....	7,000,000	.....	6,953,677	.....	5,192	.....	.....	4.875	4.985	MS.....	.....	86,260	.....	341,250	09/23/2009	03/30/2020
74005P	AU	8	PRAXAIR INC 4.50 08/15/2019.....	.....	..	.....	..1FE	.....	2,985,180	.....	115.866	.....	3,475,969	.....	3,000,000	.....	2,989,471	.....	1,334	.....	.....	4.500	4.562	FA.....	.....	51,000	.....	135,000	08/10/2009	08/15/2019
74005P	AV	6	PRAXAIR INC 3.25 09/15/2015.....	.....	..	.....	..1FE	.....	5,984,580	.....	106.788	.....	6,407,278	.....	6,000,000	.....	5,992,748	.....	2,523	.....	.....	3.250	3.297	MS.....	.....	57,417	.....	195,000	08/27/2009	09/15/2015
74005P	AZ	7	PRAXAIR INC 3.00 09/01/2021.....	.....	..	.....	..1FE	.....	4,958,650	.....	104.802	.....	5,240,088	.....	5,000,000	.....	4,963,403	.....	3,624	.....	.....	3.000	3.097	MS.....	.....	50,000	.....	147,917	08/31/2011	09/01/2021
74006L	AC	6	PRE-PAID LEGAL A TL L+600 12/30/16.....	.....	..	.....	..3FE	.....	1,774,390	.....	100.500	.....	1,838,415	.....	1,829,268	.....	1,772,578	.....	632	.....	.....	7.500	7.681	FMAN.....	.....	12,195	.....	139,482	08/16/2011	12/30/2016
740816	AG	8	HARVARD PRES & FELLOWS 6.50 01/15/2039.....	.....	..	.....	..1FE	.....	22,210,800	.....	145.581	.....	21,837,177	.....	15,000,000	.....	22,155,287	.....	(55,513)	.....	.....	6.500	3.647	JJ.....	.....	449,583	.....		08/23/2012	01/15/2039
74251V	AE	2	PRINCIPAL FINL 3.30 09/15/2022.....	.....	..	.....	..1FE	.....	3,985,440	.....	101.078	.....	4,043,133	.....	4,000,000	.....	3,985,830	.....	390	.....	.....	3.300	3.343	MS.....	.....	40,700	.....		09/05/2012	09/15/2022
7425A0	AW	0	PRINCIPAL LIFE 5.05 03/15/2015.....	.....	..	.....	..1FE	.....	7,947,560	.....	108.568	.....	8,685,450	.....	8,000,000	.....	7,987,066	.....	5,409	.....	.....	5.050	5.129	MS.....	.....	118,956	.....	404,000	11/30/2004	03/15/2015
7425A0	BD	1	PRINCIPAL LIFE 5.125 10/15/2013.....	.....	..	.....	..1FE	.....	7,988,240																					

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description		Codes 345 CodeFornBond gCHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74432Q	AJ 4	PRUDENTIAL FIN 5.50	03/15/2016.....	.....	.....2FE	20,303,770	112,485	23,621,804	21,000,000	20,726,878	.....	.....75,145	.....	.....5.500	5.951	MS.....	340,083	1,155,000	06/23/2006	03/15/2016
744448	BX 8	PUB SERV COLO 15 5.50	04/01/2014.....	.....	.....1FE	6,948,270	106,230	7,436,094	7,000,000	6,992,258	.....	.....5,829	.....	.....5.500	5.593	AO.....	96,250	385,000	09/02/2003	04/01/2014
744448	CC 3	PUBLIC SERV COLO 5.125	06/01/2019.....	.....	.....1FE	994,600	120,377	1,203,767	1,000,000	996,220	.....	.....485	.....	.....5.125	5.195	JD.....	4,271	51,250	05/28/2009	06/01/2019
744482	BH 2	PUB SVC NEW HAMP N 6.15	09/01/2017.....	.....	.....1FE	2,985,000	115,494	3,464,807	3,000,000	2,991,749	.....	.....1,482	.....	.....6.150	6.219	MS.....	61,500	184,500	09/28/2007	09/01/2017
744538	AC 3	PUB SVC NEW HAMP 3.20	09/01/2021.....	.....	.....1FE	3,983,120	104,153	4,166,114	4,000,000	3,985,000	.....	.....1,465	.....	.....3.200	3.250	MS.....	42,667	123,733	09/06/2011	09/01/2021
744542	AB 7	PUBLIC SERVICE C0 NM 5.35	10/01/2021.....	.....	.....2FE	2,995,710	104,831	3,144,916	3,000,000	2,996,068	.....	.....312	.....	.....5.350	5.369	AO.....	40,125	155,596	10/06/2011	10/01/2021
74456Q	AL 0	PUB SVC EL & GAS MTNC 5.375	09/01/2013.....	.....	.....1FE	9,989,400	103,212	10,321,170	10,000,000	9,999,094	.....	.....1,302	.....	.....5.375	5.389	MS.....	179,167	537,500	09/03/2003	09/01/2013
745332	BZ 8	PUGET SOUND ENERGY 6.75	01/15/2016.....	.....	.....1FE	6,000,000	115,638	6,938,254	6,000,000	6,000,000	.....	.....	.....	.....6.750	6.750	JJ.....	186,750	405,000	01/20/2009	01/15/2016
747262	AA 1	QVC INC 7.50	10/01/2019.....	.....	.....12FE	2,955,000	110,500	3,315,000	3,000,000	2,964,772	.....	.....3,849	.....	.....7.500	7.727	AO.....	56,250	225,000	06/15/2010	10/01/2019
747262	AC 7	QVC INC 7.125	04/15/2017.....	.....	.....12FE	1,000,000	105,500	1,055,000	1,000,000	1,000,000	.....	.....	.....	.....7.125	7.123	AO.....	15,042	71,250	03/17/2010	04/15/2017
747262	AG 8	QVC INC 5.125	07/02/2022.....	.....	.....2FE	3,000,000	104,875	3,146,250	3,000,000	3,000,000	.....	.....	.....	.....5.125	5.125	JJ.....	76,448	.....	06/27/2012	07/02/2022
74834L	AM 2	QUEST DIAGNOSTIC 6.40	07/01/2017.....	.....	.....2FE	5,186,296	118,127	5,906,327	5,000,000	5,177,624	.....	.....(11,940)	.....	.....6.400	5.449	JJ.....	160,000	256,000	08/31/2012	07/01/2017
74966U	AE 0	RPI FINANCE TRUST TL L+275	5/09/2018.....	.....	.....22FE	5,683,499	100,750	5,933,808	5,889,636	5,718,356	.....	.....29,263	.....	.....4.000	4.651	MJSD..	654	232,971	08/23/2011	05/09/2018
750236	AH 4	RADIAN GROUP 5.625	02/15/2013.....	.....	.....5FE	1,989,660	98,875	1,977,500	2,000,000	1,902,153	.....	.....673,070	.....	.....5.625	57.077	FA.....	42,500	112,500	08/29/2003	02/15/2013
751028	AF 8	RALCORP HOLDINGS 4.95	08/15/20.....	.....	.....2FE	7,597,815	105,355	7,901,606	7,500,000	7,589,360	.....	.....(5,079)	.....	.....4.950	4.759	FA.....	140,250	321,750	08/31/2012	08/15/2020
75405U	AF 3	RAS LAFFAN LNG 3 5.50	09/30/2014.....	R.....	1FE	1,995,340	107,555	2,151,092	2,000,000	1,998,419	.....	.....840	.....	.....5.500	5.548	MS.....	27,806	110,000	07/16/2009	09/30/2014
754427	AA 0	KEYSPAN CORP 5.996	01/15/2019.....	.....	.....1	2,685,366	110,693	2,972,524	2,685,366	2,685,277	.....	.....26	.....	.....5.996	5.997	JJ.....	74,246	161,015	05/11/2004	01/15/2019
754730	AD 1	RAYMOND JAMES 5.625	04/01/2024.....	.....	.....2FE	8,471,625	110,863	9,423,323	8,500,000	8,473,017	.....	.....1,392	.....	.....5.625	5.664	AO.....	119,531	245,703	03/23/2012	04/01/2024
755111	BR 1	RAYTHEON CO 4.40	02/15/2020.....	.....	.....1FE	5,003,850	114,557	5,727,850	5,000,000	5,003,630	.....	.....(426)	.....	.....4.400	4.388	FA.....	83,111	220,000	12/21/2009	02/15/2020
75524R	AA 7	RBS CIT FIN GRP 4.15	09/28/2022.....	R.....	2FE	7,969,520	101,926	8,154,086	8,000,000	7,970,162	.....	.....642	.....	.....4.150	4.197	MS.....	85,767	.....	09/25/2012	09/28/2022
755920	AF 2	ROCS-NSC-1998-1 6.375	05/15/2017.....	.....	.....2FE	778,001	109,032	855,061	784,226	782,611	.....	.....606	.....	.....6.375	6.468	MN.....	6,388	49,994	03/24/2003	05/15/2017
755999	ZA 0	ROC FINANCE TL B LIBOR +700	8/19/2017.....	.....	.....24Z	737,019	103,000	755,333	733,333	736,684	.....	.....(335)	.....	.....8.500	8.465	MJSD..	4,848	12,986	08/16/2012	08/19/2017
75884R	AS 2	REGENCY CENTERS 4.80	04/15/2021.....	.....	.....2FE	998,600	110,766	1,107,656	1,000,000	998,852	.....	.....110	.....	.....4.800	4.817	AO.....	10,133	48,000	09/30/2010	04/15/2021
759351	AF 6	REINSURANCE GRP 5.625	03/15/2017.....	.....	.....2FE	4,141,955	113,157	4,526,289	4,000,000	4,203,885	.....	.....(1,120)	.....	.....5.625	4.182	MS.....	66,250	140,625	08/31/2012	03/15/2017
759351	AF 6	REINSURANCE GRP 5.625	03/15/2017.....	.....	.....2FE	990,870	113,157	1,131,572	1,000,000	995,539	.....	.....914	.....	.....5.625	5.746	MS.....	16,563	56,250	03/06/2012	03/15/2017.
759351	AJ 8	REINSURANCE GRP 5.00	06/01/2021.....	.....	.....2FE	6,961,290	110,080	7,705,570	7,000,000	6,966,278	.....	.....3,142	.....	.....5.000	5.071	JD.....	29,167	350,000	05/24/2011	06/01/2021
760759	AM 2	REPUBLIC SVCS INC 4.75	05/15/2023.....	.....	.....2FE	7,978,880	114,025	9,121,974	8,000,000	7,981,182	.....	.....1,374	.....	.....4.750	4.779	MN.....	48,556	380,000	05/02/2011	05/15/2023
76126C	DE 9	CBBC-CCE 98-1 7.00	5/15/2018.....	.....	.....1	3,790,189	109,625	4,081,193	3,722,867	3,737,265	.....	.....(6,483)	.....	.....6.625	6.528	MN.....	31,515	246,640	12/28/1998	05/15/2018
767201	AC 0	RIO TINTO FINANCE 6.50	07/15/2018.....	R.....	1FE	10,391,295	125,316	12,531,607	10,000,000	10,402,788	.....	.....(17,246)	.....	.....6.500	5.571	JJ.....	299,722	520,000	08/31/2012	07/15/2018
767201	AF 3	RIO TINTO FINANCE 8.95	05/01/2014.....	R.....	1FE	11,806,300	110,857	11,085,749	10,000,000	10,572,369	.....	.....(408,032)	.....	.....8.950	4.476	MN.....	149,167	895,000	10/27/2009	05/01/2014
767201	AN 6	RIO TINTO FINANCE 4.125	05/20/2021.....	R.....	1FE	19,987,000	110,227	22,045,456	20,000,000	19,988,756	.....	.....1,101	.....	.....4.125	4.133	MN.....	93,958	825,000	05/17/2011	05/20/2021
76972K	AC 3	LOGAN'S ROADHOUS 144A 10.75	10/15/2017.....	.....	.....14FE	2,000,000	93,125	1,862,500	2,000,000	2,000,122	.....	.....(25)	.....	.....10.750	10.748	AO.....	45,389	215,000	09/27/2010	10/15/2017
771196	AQ 5	ROCHE HLDGS INC 5.00	03/01/2014.....	.....	.....1FE	1,556,616	105,152	1,648,783	1,568,000	1,565,095	.....	.....2,359	.....	.....5.000	5.166	MS.....	26,133	78,400	02/18/2009	03/01/2014
771196	AS 1	ROCHE HLDGS INC 6.00	03/01/2019.....	.....	.....1FE	3,937,120	124,689	4,987,555	4,000,000	3,956,921	.....	.....5,580	.....	.....6.000	6.213	MS.....	80,000	240,000	02/18/2009	03/01/2019
774341	AB 7	ROCKWELL COLLINS 5.25	07/15/2019.....	.....	.....1FE	994,710	119,942	1,199,419	1,000,000	996,234	.....	.....470	.....	.....5.250	5.319	JJ.....	24,208	52,500	05/01/2009	07/15/2019
780097	AL 5	ROYAL BK SCOTLND 5.00	10/01/2014.....	R.....	3FE	1,943,850	102,915	2,025,365	1,968,000	1,971,136	.....	.....1,994	.....	.....5.000	4.902	AO.....	24,600	139,094	08/31/2012	10/01/2014
780255	ZA 6	RPI FINANCE TRUST TL L+250	11/9/2016.....	.....	.....22FE	3,009,384	100,438	3,025,717	3,012,522	3,010,655	.....	.....1,305	.....	.....3.250	3.281	MJSD..	272	50,758	10/01/2012	11/09/2016
78355H	JP 5	RYDER SYSTEM INC 3.6	03/1/16 MTN.....	.....	.....2FE	3,995,440	105,106	4,204,251	4,000,000	3,997,263	.....	.....802	.....	.....3.600	3.623	MS.....	48,000	144,000	08/26/2010	03/01/2016
78390X	AA 9	SAIC INC 144A 4.45	12/01/2020.....	.....	.....11FE	3,985,480	108,578	4,343,109	4,000,000	3,987,871	.....	.....1,250	.....	.....4.450	4.496	JD.....	14,833	178,000	12/13/2010	12/01/2020
78403D	AA 8	SBA TOWER TRUST 4.254	04/15/2015.....	.....	.....1FE	3,000,000	104,944	3,148,320	3,000,000	3,000,000	.....	.....	.....	.....4.254	4.292	MON...	5,672	128,329	04/08/2010	04/15/2015
78403D	AB 6	SBA TOWER TRUST 5.101	04/15/2017.....	.....	.....1FE	7,000,000	112,978	7,908,460	7,000,000	7,000,000	.....	.....	.....	.....5.101	5.156	MON...	15,870	359,054	04/08/2010	04/15/2017

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78428E	AC	3			1	4FE	2,910,000	101.500	3,045,000	3,000,000	2,918,001		8,001			11.000	11.787	FA	137,500	92,583	04/24/2012	08/01/2017
78442F	AG	3			2FE	2	3,014,351	100.116	3,003,486	3,000,000	3,015,326					5.375	5.348	JJ	74,354	107,500	08/31/2012	01/15/2013
78442F	BG	2			2FE	2	1,985,060	102.440	2,048,806	2,000,000	1,998,608		1,780			5.000	5.096	AO	25,000	100,000	09/17/2003	10/01/2013
78442F	EK	0			2FE	2	9,978,200	108.801	10,880,061	10,000,000	9,986,090		3,932			6.250	6.300	JJ	270,833	625,000	01/12/2011	01/25/2016
78442F	EM	6			2FE	2	7,894,110	108.846	8,707,645	8,000,000	7,907,211		13,101			6.000	6.328	JJ	208,000	237,333	06/12/2012	01/25/2017
78442F	EN	4			2FE	2	6,922,510	102.637	7,184,588	7,000,000	6,926,756		4,246			4.625	4.875	MS	98,024		09/06/2012	09/25/2017
78447F	AB	9			1FE	2	4,998,750	101.059	5,052,930	5,000,000	4,998,816		66			2.090	2.105	MON	4,644	16,546	10/11/2012	06/15/2045
784635	AL	8			3FE	3	4,411,175	109.500	4,544,250	4,150,000	4,276,274		(59,206)			7.625	5.953	JD	14,064	316,438	08/11/2010	12/15/2014
784635	AP	9			3FE	3	1,000,000	111.625	1,116,250	1,000,000	1,000,000					6.875	6.874	MS	22,917	68,750	08/10/2010	09/01/2017
786514	BQ	1			2FE	2	13,600,916	105.584	13,071,338	12,380,000	12,736,306		(283,853)			6.250	3.783	MS	227,826	773,750	10/26/2009	03/15/2014
786514	BU	2			2FE	2	8,995,910	102.928	9,263,483	9,000,000	8,996,221		293			4.750	4.756	JD	35,625	422,750	12/01/2011	12/01/2011
790849	AE	3			1FE	3	9,989,750	104.663	10,466,323	10,000,000	9,996,593		2,111			3.750	3.773	JJ	172,917	375,000	08/07/2009	07/15/2014
790849	AF	0			1FE	3	2,961,900	114.081	3,422,420	3,000,000	2,972,889		3,422			4.875	5.039	JJ	67,438	146,250	07/23/2009	07/15/2019
795549	AA	2			1	1	7,000,000	106.146	7,430,229	7,000,000	7,000,000					5.672	5.671	JD	17,646	397,040	06/17/2004	12/15/2028
797440	BN	3			1FE	3	1,989,740	106.249	2,124,970	2,000,000	1,990,966		902			3.000	3.060	FA	22,667	59,500	08/15/2011	08/15/2021
80105N	AG	0	R		1FE	3	7,918,080	113.629	9,090,293	8,000,000	7,930,161		6,983			4.000	4.126	MS	81,778	320,000	03/22/2011	03/29/2021
803111	AS	2			2FE	2	2,656,033	105.515	2,804,596	2,658,000	2,656,440		169			4.100	4.109	MS	32,088	108,978	08/30/2010	09/15/2020
80589M	AE	2			2FE	2	3,969,520	104.825	4,192,994	4,000,000	3,971,881		2,361			4.125	4.219	FA	68,750	85,250	01/18/2012	02/01/2022
80629Q	AA	3	R		2FE	2	11,000,000	106.564	11,722,079	11,000,000	10,993,621		(6,379)			5.875	5.886	MS	175,924	324,920	04/04/2012	09/25/2022
806605	AJ	0			1FE	3	4,975,550	122.035	6,101,766	5,000,000	4,986,664		2,384			6.000	6.066	MS	88,333	300,000	09/12/2007	09/15/2017
806854	AB	1	R		1FE	1	15,907,165	106.540	16,728,961	15,702,000	15,893,110		(14,299)			3.300	3.134	MS	154,010	308,583	04/03/2012	09/14/2021
808513	AD	7			1FE	3	6,700,927	112.976	7,315,180	6,475,000	6,677,939		(22,989)			4.450	3.960	JJ	127,261	288,138	12/20/2011	07/22/2020
808513	AF	2			1FE	3	8,004,720	101.288	8,103,033	8,000,000	8,004,601		(119)			3.225	3.218	MS	88,867		08/22/2012	09/01/2022
80851Q	DA	9			1FE	3	10,179,544	120.221	12,022,143	10,000,000	10,145,054		(4,711)			6.375	5.982	MS	212,500	605,625	08/31/2012	09/01/2017
80932R	AG	0	R		2FE	2	4,581,050	101.011	5,050,564	5,000,000	4,978,546		52,572			4.250	5.367	MN	22,431	212,500	09/02/2003	05/23/2013
81013T	AB	7	R		2FE	2	6,037,399	107.234	6,434,056	6,000,000	6,032,887		(4,708)			5.375	5.106	MS	94,958	295,625	08/31/2012	03/15/2015
81683R	AB	0			2FE	2	1,935,980	102.644	1,981,033	1,930,000	1,931,374		(1,749)			5.798	5.699	AO	27,975	111,901	03/11/2010	10/01/2013
81683R	AJ	3			3FE	3	1,700,000	102.740	1,746,580	1,700,000	1,700,015		(1)			7.804	7.804	AO	33,167	132,668	09/27/2007	10/01/2020
816851	AF	6			2FE	2	8,692,780	100.000	8,500,000	8,500,000	8,502,171		(25,602)			6.000	5.685	FA	212,500	510,000	10/15/2003	02/01/2013
822582	AJ	1	R		1FE	3	6,975,780	115.477	8,083,363	7,000,000	6,982,601		2,185			4.300	4.343	MS	82,775	301,000	09/15/2009	09/22/2019
826200	AC	1	R		1FE	3	24,122,670	116.805	28,033,176	24,000,000	24,057,093		(13,140)			5.750	5.679	AO	283,667	1,380,000	09/28/2007	10/17/2016
82650A	AA	6			1FE	2	1,843,472	101.094	1,863,975	1,843,809	1,843,478		19			1.870	1.883	MON	1,054	4,597	10/25/2012	08/20/2029
826552	AA	9			1FE	3	3,996,600	106.822	4,272,886	4,000,000	3,997,253		302			3.375	3.385	MN	22,500	135,000	10/25/2010	11/01/2020
82838U	AA	7			1FE	3	6,929,003	99.982	6,946,632	6,947,883	6,928,550		778			3.000	3.125	MON	9,264	16,212	11/09/2012	03/17/2025
828732	AA	5			5FE	5	2,025,000	90.750	1,815,000	2,000,000	2,017,576		361,188			10.500	10.216	MN	35,000	210,000	10/29/2010	11/01/2017
828807	BW	6			1FE	3	9,905,670	114.365	11,436,528	10,000,000	9,956,825		9,661			5.250	5.374	JD	43,750	525,000	12/08/2006	12/01/2016
828807	CD	7			1FE	3	2,988,630	119.430	3,582,908	3,000,000	2,991,358		966			5.650	5.700	FA	70,625	169,500	01/19/2010	02/01/2020
828807	CF	2			1FE	3	12,202,785	112.245	13,469,398	12,000,000	12,201,849		(5,309)			4.375	4.119	MS	175,000	481,250	08/31/2012	03/01/2021
828807	CN	5			1FE	3	1,988,920	99.885	1,997,704	2,000,000	1,988,961		41			2.750	2.813	FA	2,139		12/10/2012	02/01/2023
82922T	AA	7			1FE	3	5,000,000	98.915	4,945,750	5,000,000	4,999,915		(85)			3.034	3.034	JJ	17,277		11/06/2012	01/20/2036
83080P	AE	3			2FE	3	3,000,000	100.326	3,009,768	3,000,000	3,000,004		(15)			5.350	5.349	AO	40,125	160,500	03/07/2003	04/01/2013
83238P	AA	2	R		2FE	3	2,495,850	105.431	2,635,771	2,500,000	2,498,738		857			6.050	6.089	MN	19,326	151,250	05/07/2009	05/15/2014

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83238P	AB 0	SMITHS GROUP PLC 7.20 05/15/2019.....	.....	R	.....	.2FE	1,498,200	120.942	1,814,128	1,500,000	1,498,716	154	.....	.....	.....7.200	7.217	MN	13,800	108,000	05/07/2009	05/15/2019
83238P	AD 6	SMITHS GROUP PLC 3.625 10/12/2022.....	.....	R	.....	.2FE	4,989,200	99.389	4,969,456	5,000,000	4,989,399	199	.....	.....	.....3.625	3.651	AO	39,774	.....	10/04/2012	10/12/2022
833034	AE 1	SNAP-ON INC 5.50 01/15/2017.....	.....	.....	.....	.1FE	6,994,150	113.943	7,975,993	7,000,000	6,997,289	584	.....	.....	.....5.500	5.511	JJ	177,528	385,000	01/11/2007	01/15/2017
833034	AJ 0	SNAP-ON INC 4.25 01/15/2018.....	.....	.....	.....	.1FE	4,986,150	110.763	5,538,166	5,000,000	4,989,899	1,760	.....	.....	.....4.250	4.295	JJ	97,986	212,500	12/09/2010	01/15/2018
833312	AA 9	SNOQUALMIE FR L+375 02/01/2014.....	.....	.....	1	.4FE	776,250	98.750	987,500	1,000,000	947,316	44,119	.....	.....	.....4.476	9.725	FA	18,652	43,550	05/20/2008	02/01/2014
83367T	AD 1	SOCIETE GENERALE 3.10 09/14/2015.....	.....	R	.....	.1FE	6,997,760	103.024	7,211,651	7,000,000	6,998,747	438	.....	.....	.....3.100	3.107	MS	64,497	217,000	09/07/2010	09/14/2015
83368R	AA 0	SOCIETE GENERALE 5.20 04/15/2021.....	.....	R	.....	.1FE	7,988,960	110.612	8,848,975	8,000,000	7,990,428	903	.....	.....	.....5.200	5.218	AO	87,822	416,000	04/11/2011	04/15/2021
835495	AK 8	SONOCO PRODUCTS 4.375 11/01/2021.....	.....	.....	.....	.2FE	3,981,720	108.147	4,325,870	4,000,000	3,983,499	1,511	.....	.....	.....4.375	4.432	MN	29,167	176,944	10/20/2011	11/01/2021
83614K	AA 7	SOURCE GAS 5.90 04/01/2017.....	.....	.....	.....	.2FE	2,851,200	108.125	3,243,750	3,000,000	2,913,454	16,397	.....	.....	.....5.900	6.724	JAJO	44,250	177,000	09/26/2008	04/01/2017
842400	ER 0	SOUTHERN CAL ED 5.00 01/15/2014.....	.....	.....	.....	.1FE	2,995,320	104.575	3,137,258	3,000,000	2,999,400	549	.....	.....	.....5.000	5.020	JJ	69,167	150,000	01/07/2004	01/15/2014
84254Q	AA 7	SOUTHERN CAPITAL 5.7 06/30/22.....	.....	.....	2AM	.....	.....571,501	104.882	599,403	571,501	584,522	1,672	.....	.....	.....5.700	6.128	JD	17,603	16,288	06/20/2002	06/30/2022
842638	AC 2	SOUTHERN CONN 7.50 12/15/2018.....	.....	.....	.....	.1FE	7,000,000	123.139	8,619,731	7,000,000	7,000,000	.....	.....	.....	.....7.500	7.500	JD	23,333	525,000	12/19/2008	12/15/2018
84345P	AB 8	SOUTHERN NAT GAS 4.40 06/15/2021.....	.....	.....	1	.2FE	4,995,550	110.853	5,542,635	5,000,000	4,996,172	366	.....	.....	.....4.400	4.411	JD	9,778	220,000	06/02/2011	06/15/2021
843646	AF 7	SOUTHERN POWER D 4.875 07/15/2015.....	.....	.....	.....	.2FE	3,795,920	109.524	4,380,946	4,000,000	3,944,671	19,800	.....	.....	.....4.875	5.466	JJ	89,917	195,000	09/19/2003	07/15/2015
84383Q	AA 1	SOUTHN STAR CENT 6.00 06/01/2016.....	.....	.....	.....	.2FE	994,160	109.287	1,092,868	1,000,000	997,627	608	.....	.....	.....6.000	6.078	JD	5,000	60,000	04/12/2006	06/01/2016
843877	AF 8	SOUTHERN STATES 11.25 05/15/2015.....	.....	.....	1	.4FE	2,148,220	105.250	2,315,500	2,200,000	2,171,941	9,721	.....	.....	.....11.250	11.883	MN	31,625	247,500	05/11/2010	05/15/2015
844730	AG 6	SOUTHTRUST CORP 5.80 06/15/2014.....	.....	.....	.....	.1FE	4,992,200	105.996	5,299,798	5,000,000	4,998,624	882	.....	.....	.....5.800	5.820	JD	12,889	290,000	05/19/2004	06/15/2014
844741	AY 4	SOUTHWEST AIR 5.75 12/15/2016.....	.....	.....	.....	.2FE	2,986,020	112.822	3,384,647	3,000,000	2,993,505	1,422	.....	.....	.....5.750	5.812	JD	7,667	172,500	12/11/2006	12/15/2016
84474Y	AA 4	SOUTHWEST AIR 6.15 08/01/22.....	.....	.....	.....	.1FE	6,476,448	116.875	7,549,562	6,459,518	6,471,188	(1,556)	.....	.....	.....6.150	6.114	FA	165,525	397,260	09/20/2007	08/01/2022
845335	BQ 0	SOUTHWN BELL TEL 7.00 07/01/2015.....	.....	.....	.....	.1FE	2,336,970	114.609	2,292,189	2,000,000	2,091,946	(33,703)	.....	.....	.....7.000	5.020	JJ	70,000	140,000	04/01/2004	07/01/2015
845437	BG 6	SOUTHWESTN EL PR D 4.90 07/01/2015.....	.....	.....	.....	.2FE	7,993,040	107.390	8,591,235	8,000,000	7,997,945	755	.....	.....	.....4.900	4.911	JJ	196,000	392,000	06/23/2005	07/01/2015
845437	BH 4	SOUTHWESTN EL PR E 5.55 01/15/2017.....	.....	.....	.....	.2FE	7,976,880	112.992	9,039,324	8,000,000	7,989,153	2,333	.....	.....	.....5.550	5.588	JJ	204,733	444,000	01/08/2007	01/15/2017
845437	BJ 0	SOUTHWESTN EL PR F 5.875 03/01/2018.....	.....	.....	.....	.2FE	3,988,160	116.570	4,662,804	4,000,000	3,993,839	993	.....	.....	.....5.875	5.910	MS	78,333	235,000	11/29/2007	03/01/2018
845743	BM 4	SOUTHWN PUB SERV SER G 8.75 12/01/2018.....	.....	.....	.....	.2FE	6,942,180	135.992	9,519,474	7,000,000	6,960,378	4,908	.....	.....	.....8.750	8.875	JD	51,042	612,500	11/14/2008	12/01/2018
84755T	AD 9	SPECTRA ENERGY 5.65 03/01/2020.....	.....	.....	.....	.2FE	1,995,760	118.869	2,377,388	2,000,000	1,996,859	346	.....	.....	.....5.650	5.677	MS	37,667	113,000	08/25/2009	03/01/2020
84756N	AB 5	SPECTRA ENERGY 4.60 06/15/2021.....	.....	.....	1	.2FE	3,998,680	106.480	4,259,182	4,000,000	3,998,879	106	.....	.....	.....4.600	4.604	JD	8,178	184,000	06/06/2011	06/15/2021
848239	AA 7	SPENCER SP HLDG 11.00 05/01/2017.....	.....	.....	1	.4FE	2,000,000	107.375	2,147,500	2,000,000	2,000,208	(49)	.....	.....	.....11.000	10.996	MN	36,667	220,000	04/11/2011	05/01/2017
854502	AC 5	STANLEY BLACK 3.40 12/01/2021.....	.....	.....	.....	.1FE	6,992,860	104.037	7,282,572	7,000,000	6,993,583	648	.....	.....	.....3.400	3.412	JD	19,833	243,950	11/17/2011	12/01/2021
854502	AD 3	STANLEY BLACK 2.90 11/01/2022.....	.....	.....	.....	.1FE	4,995,700	101.086	5,054,313	5,000,000	4,995,753	53	.....	.....	.....2.900	2.910	MN	22,153	.....	11/01/2012	11/01/2022
855030	AJ 1	STAPLES INC 9.75 01/15/2014.....	.....	.....	.....	.2FE	2,000,000	108.750	2,175,000	2,000,000	2,000,000	9,750	.....	.....	.....9.750	9.750	JJ	89,917	195,000	01/12/2009	01/15/2014
855707	AB 1	STATE AUTO FIN 6.25 11/15/2013.....	.....	.....	.....	.3FE	5,003,397	102.710	5,135,523	5,000,000	5,015,153	(3,936)	.....	.....	.....6.250	5.887	MN	38,194	281,250	08/31/2012	11/15/2013
85744N	AA 9	STATE ST BK & TR 5.30 01/15/2016.....	.....	.....	.....	.1FE	18,266,215	111.512	20,569,496	18,446,000	18,367,623	22,935	.....	.....	.....5.300	5.453	JJ	450,805	977,638	05/05/2008	01/15/2016
857477	AG 8	STATE STREET CORP 4.375 03/07/2021.....	.....	.....	.....	.1FE	9,965,500	115.384	11,538,428	10,000,000	9,970,705	2,914	.....	.....	.....4.375	4.418	MS	138,542	437,500	03/02/2011	03/07/2021
85771S	AA 4	STATOILHYDRO ASA 5.25 04/15/2019.....	.....	R	.....	.1FE	1,497,135	119.027	1,785,406	1,500,000	1,498,011	261	.....	.....	.....5.250	5.275	AO	16,625	78,750	04/16/2009	04/15/2019
860630	20 1	STIFEL FINANCIAL 6.7.....	.....	.....	1	.2FE	2,500,000	26.400	2,640,000	2,500,000	2,497,361	(2,639)	.....	.....	.....6.700	6.645	MJSD	41,875	121,903	01/18/2012	01/15/2022
863667	AB 7	STRYKER CORP 4.375 01/15/20.....	.....	.....	.....	.1FE	3,073,250	113.102	3,393,068	3,000,000	3,064,320	(8,092)	.....	.....	.....4.375	4.013	JJ	60,521	131,250	08/25/2011	01/15/2020
865622	AW 4	SUMITOMO MITSUI 3.20 07/18/2022.....	.....	R	.....	.1FE	9,000,000	102.487	9,223,853	9,000,000	9,000,000	.....	.....	.....	.....3.200	3.200	JJ	130,400	.....	07/10/2012	07/18/2022
86614R	AA 5	SUMMIT MATERIALS 10.50 01/31/2020.....	.....	.....	1	.4FE	2,710,125	107.125	2,892,375	2,700,000	2,708,939	(1,186)	.....	.....	.....10.500	10.414	JJ	118,913	141,750	01/24/2012	01/31/2020
86722T	AA 0	SUNCOR ENERGY INC 6.10 06/01/2018.....	.....	I.	.....	.2FE	15,405,452	122.612	18,391,740	15,000,000	15,397,809										

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86787E	AM	9	SUNTRUST BANKS 7.25 03/15/2018.....	.....	.....	.2FE	7,241,381	122.757	8,592,975	7,000,000	7,240,244	.....	.....(11,868)	.....	.....	.....7.250	6.419	MS.....	149,431	453,125	08/31/2012	03/15/2018
86787E	AM	9	SUNTRUST BANKS 7.25 03/15/2018.....	.....	.....0	.2FE	1,986,860	122.757	2,455,136	2,000,000	1,991,987	.....	.....1,224	.....	.....	.....7.250	7.344	MS.....	42,694	145,000	03/12/2008	03/15/2018
86787G	AD	4	SUNTRUST BANK 5.2 01/17/17.....	.....	.....	.2FE	2,486,468	108.834	2,714,313	2,494,000	2,491,034	.....	.....643	.....	.....	.....5.200	5.233	JJ.....	59,080	129,688	12/01/2004	01/17/2017
867914	AZ	6	SUNTRUST BANKS 6.00 09/11/2017.....	.....	.....	.2FE	4,999,600	118.314	5,915,718	5,000,000	4,999,789	.....	.....38	.....	.....	.....6.000	6.001	MS.....	91,667	300,000	09/05/2007	09/11/2017
867914	AZ	6	SUNTRUST BANKS 6.00 09/11/2017.....	.....	.....0	.2FE	499,960	118.314	591,572	500,000	499,979	.....	.....4	.....	.....	.....6.000	6.001	MS.....	9,167	30,000	09/05/2007	09/11/2017
869099	AH	4	SUSQUEHANNA BANCSHARES 5.375 08/15/2022.....	.....	.....	.2FE	2,000,000	106.365	2,127,296	2,000,000	2,000,006	.....	.....6	.....	.....	.....5.375	5.375	FA.....	41,208	.....	08/08/2012	08/15/2022
870537	AA	5	SWEETWATER INVES 5.875 05/15/2014.....	.....	.....2	.....	.....1,154,001	98.983	1,123,999	1,135,548	1,145,322	.....	.....(10,830)	.....	.....	.....5.875	4.863	MN.....	8,525	66,713	06/14/2011	05/15/2014
870836	AB	9	UBS AG STAMFORD 7.375 07/15/2015.....	.....	R.....	.2FE	3,846,477	107.418	3,329,954	3,100,000	3,302,882	.....	.....(73,692)	.....	.....	.....7.375	4.613	JJ.....	105,422	228,625	04/01/2004	07/15/2015
87124V	AD	1	SYDNEY AIRPORT F 3.90 03/22/2023.....	.....	R.....	.2FE	8,025,080	100.842	8,067,372	8,000,000	8,024,684	.....	.....(396)	.....	.....	.....3.900	3.863	MS.....	58,933	.....	10/25/2012	03/22/2023
87151Q	AA	4	SYMETRA FINL 6.125 04/01/2016.....	.....	.....	.2FE	35,389,053	108.143	37,974,474	35,115,000	35,277,292	.....	.....(28,781)	.....	.....	.....6.125	5.963	AO.....	537,698	2,181,759	08/31/2012	04/01/2016
87151Q	AB	2	SYMETRA FINL 8.3/VR 10/15/2037.....	.....	.....1	.3FE	2,496,600	103.250	2,581,250	2,500,000	2,497,153	.....	.....34	.....	.....	.....8.300	8.311	AO.....	43,806	207,500	10/04/2007	10/15/2037
87158X	AA	2	SYNCREON GLOBAL 9.50 05/01/18.....	.....	.....1	.4FE	1,495,000	103.112	1,546,677	1,500,000	1,496,316	.....	.....509	.....	.....	.....9.500	9.560	MN.....	23,750	142,500	05/06/2010	05/01/2018
871829	AM	9	SYS CO CORP 5.375 03/17/2019.....	.....	.....	.1FE	3,972,840	120.677	4,827,074	4,000,000	3,981,459	.....	.....2,447	.....	.....	.....5.375	5.464	MS.....	62,111	215,000	03/12/2009	03/17/2019
871928	AJ	6	IBM-TIERS 97 7.35 6/01/2017.....	.....	.....	.1FE	4,735,466	114.174	5,331,849	4,669,935	4,693,641	.....	.....(8,771)	.....	.....	.....7.350	7.122	JD.....	28,603	343,240	03/07/2002	06/01/2017
87233Q	AA	6	TC PIPELINES 4.65 06/15/2021.....	.....	.....	.2FE	2,995,020	106.914	3,207,429	3,000,000	2,995,638	.....	.....412	.....	.....	.....4.650	4.671	JD.....	6,200	139,500	06/14/2011	06/15/2021
872540	AM	1	TJX COS INC 6.95 04/15/2019.....	.....	.....	.1FE	998,120	127.720	1,277,198	1,000,000	998,694	.....	.....161	.....	.....	.....6.950	6.976	AO.....	14,672	69,500	04/02/2009	04/15/2019
87305N	AV	0	TTX CO 5.453 01/02/22.....	.....	.....1	.....	.....4,431,951	110.249	4,886,195	4,431,951	4,371,566	.....	.....(44,175)	.....	.....	.....5.453	4.178	JJ.....	120,166	241,674	07/08/2004	01/02/2022
87305N	AW	8	TTX CO A2 5.503 01/02/2022.....	.....	.....	.....	.....920,142	110.538	1,017,105	920,142	827,949	.....	.....(94,286)	.....	.....	.....5.503	8.403	JJ.....	25,177	57,196	07/28/2004	01/02/2022
87305Q	BH	3	TTX CO MTN 7.07 07/01/2029.....	.....	.....	.2FE	15,826,875	124.951	18,117,844	14,500,000	15,557,659	.....	.....(36,456)	.....	.....	.....7.070	6.344	JD.....	85,429	1,025,150	06/30/2004	07/01/2029
873144	AA	7	TXU AUSTRALIA LP 6.15 11/15/13.....	.....	R.....	.1FE	9,999,100	104.244	10,424,367	10,000,000	9,999,836	.....	.....178	.....	.....	.....6.150	6.152	MN.....	78,583	615,000	12/03/2003	11/15/2013
87425E	AG	8	TALISMAN ENERGY 5.125 05/15/2015.....	.....	I.....	.2FE	6,993,980	108.083	7,565,830	7,000,000	6,998,297	.....	.....659	.....	.....	.....5.125	5.136	MN.....	45,840	358,750	05/09/2005	05/15/2015
87425E	AL	7	TALISMAN ENERGY 7.75 06/01/2019.....	.....	I.....	.2FE	1,991,920	129.376	2,587,519	2,000,000	1,994,138	.....	.....681	.....	.....	.....7.750	7.809	JD.....	12,917	155,000	05/27/2009	06/01/2019
875127	AX	0	TAMPA ELECTRIC 6.10 05/15/2018.....	.....	.....	.1FE	3,089,640	124.342	3,730,257	3,000,000	3,059,714	.....	.....(9,272)	.....	.....	.....6.100	5.665	MN.....	23,383	183,000	07/01/2009	05/15/2018
87612E	AS	5	TARGET CORP 6.00 01/15/2018.....	.....	.....	.1FE	8,960,360	123.195	11,087,530	9,000,000	8,977,051	.....	.....3,786	.....	.....	.....6.000	6.059	JJ.....	249,000	540,000	01/15/2008	01/15/2018
878055	AC	6	TCF NATIONAL BK 5.50 02/01/2016.....	.....	.....	.2FE	9,996,300	106.723	10,672,347	10,000,000	9,998,601	.....	.....406	.....	.....	.....5.500	5.505	FA.....	229,167	550,000	02/01/2006	02/01/2016
878055	AD	4	TCF NATIONAL BK 6.25 06/08/2022.....	.....	.....	.2FE	5,945,160	98.255	5,895,307	6,000,000	5,947,426	.....	.....2,266	.....	.....	.....6.250	6.375	JD.....	23,958	187,500	06/05/2012	06/08/2022
87969N	AC	9	TELSTRA CORP LTD 4.80 10/12/2021.....	.....	R.....	.1FE	11,856,475	115.292	12,566,841	10,900,000	11,794,393	.....	.....(62,082)	.....	.....	.....4.800	3.697	AO.....	114,813	523,200	04/03/2012	10/12/2021
880451	AS	8	TENNESSEE GAS PL 7.00 03/15/2027.....	.....	.....	.2FE	1,963,800	135.922	2,718,442	2,000,000	1,973,151	.....	.....1,064	.....	.....	.....7.000	7.152	MS.....	41,222	140,000	11/14/2000	03/15/2027
881575	AA	2	TESCO PLC 5.50 11/15/2017.....	.....	R.....	.1FE	27,908,050	118.197	33,390,571	28,250,000	28,059,472	.....	.....33,046	.....	.....	.....5.500	5.660	MN.....	198,535	1,553,750	12/10/2007	11/15/2017
88163V	AC	3	TEVA PHARMACEUT 5.55 02/01/2016.....	.....	.....	.1FE	13,725,930	113.332	15,866,490	14,000,000	13,896,359	.....	.....29,747	.....	.....	.....5.550	5.815	FA.....	323,750	777,000	04/13/2006	02/01/2016
88165F	AF	9	TEVA PHARM FIN BV 3.65 11/10/2021.....	.....	R.....	.1FE	2,490,875	107.109	2,677,737	2,500,000	2,491,757	.....	.....774	.....	.....	.....3.650	3.694	MN.....	12,927	91,250	11/07/2011	11/10/2021
88166J	AA	1	TEVA PHARM FIN IV BV 3.65 11/10/2021.....	.....	R.....	.1FE	4,981,750	106.866	5,343,298	5,000,000	4,983,513	.....	.....1,547	.....	.....	.....3.650	3.694	MN.....	25,854	182,500	11/07/2011	11/10/2021
882587	AY	4	TEXAS-NEW MEX PR 9.50 04/01/2019.....	.....	.....	.2FE	8,787,870	134.441	12,099,660	9,000,000	8,845,414	.....	.....17,197	.....	.....	.....9.500	9.875	AO.....	213,750	855,000	03/16/2009	04/01/2019
88319Q	G5	6	TEXTRON FIN CORP MTNE 5.125 08/15/2014.....	.....	.....	.2FE	497,925	104.510	522,550	500,000	499,585	.....	.....239	.....	.....	.....5.125	5.179	FA.....	9,681	25,625	08/23/2004	08/15/2014
883556	AT	9	THERMO FISHER 4.70 05/01/2020.....	.....	.....	.2FE	2,998,800	114.426	3,432,788	3,000,000	2,999,083	.....	.....103	.....	.....	.....4.700	4.705	MN.....	23,500	141,000	04/20/2010	05/01/2020
883556	AX	0	THERMO FISHER 4.50 03/01/2021.....	.....	.....	.2FE	4,967,650	112.168	5,608,377	5,000,000	4,972,652	.....	.....2,706	.....	.....	.....4.500	4.581	MS.....	75,000	225,000	02/14/2011	03/01/2021
883556	AZ	5	THERMO FISHER 3.60 08/15/2021.....	.....	.....1	.2FE	2,994,270	106.166	3,184,965	3,000,000	2,994,940	.....	.....491	.....	.....	.....3.600	3.623	FA.....	40,800	107,700	08/09/2011	08/15/2021
884903	AT	2	THOMSON CORP 5.25 08/15/2013.....	.....	I.....	.1FE	6,434,480	102.440	6,658,577	6,500,000	6,494,843	.....	.....7,954	.....	.....	.....5.250	5.382	FA.....	128,917	341,250	08/25/2003	08/15/2013
884903	BB	0	THOMSON REUTERS 6.50 07/15/2018.....	.....	I.....	.1FE	4,954,200	124.843	6,242,169	5,000,000	4,971,419	.....	.....4,149	.....	.....	.....6.500	6.625	JJ.....	149,861	325,000	06/17/2008	07/15/2018
884903	BK	0	THOMSON REUTERS 3.95 09/30/2021.....	.....	I.....	.1FE	11,949,120	109.240	13,108,812	12,000,000	11,954,343	.....	.....4,251	.....	.....	.....3.950	4.002	MS.....	119,817	467,417	09/28/2011	09/30/2021
887317	AG	0	TIME WARNER INC 4.70 01/15/21.....	.....	.....	.2FE	2,992,860	113.891	3,416,719	3,000,000	2,994,239	.....	.....577	.....	.....	.....4.700	4.729	JJ.....	65,017	141,000	07/07/2010	01/15/2021
887317	AJ	4	TIME WARNER INC 3.15 07/15/15.....	.....	.....	.2FE	2,996,430	105.637	3,169,113	3,000,000	2,998,119	.....	.....701	.....	.....	.....3.150	3.176	JJ.....	43,575	94,500	07/07/2010	07/15/2015

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP			Description	Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
887317	AK	1	TIME WARNER INC 4.75 03/29/2021.....	.....	..	.....	..2FE	3,957,720	114.412	4,576,486	4,000,000	3,963,726	.....	.....3,498	.....	.....	.....4.750	4.885	MS.....	48,556	190,000	03/29/2011	03/29/2021
887317	AN	5	TIME WARNER INC 4.00 01/15/2022.....	.....	..	.....	..2FE	982,970	109.855	1,098,547	1,000,000	984,572	.....	.....1,369	.....	.....	.....4.000	4.207	JJ.....	18,444	29,778	10/12/2011	01/15/2022
88732J	AR	9	TIME WARNER CABLE 7.50 04/01/2014.....	.....	..	.....	..2FE	2,986,020	108.400	3,251,996	3,000,000	2,996,034	.....	.....2,922	.....	.....	.....7.500	7.613	AO.....	56,250	225,000	03/23/2009	04/01/2014
88732J	BA	5	TIME WARNER CABLE 4.00 09/01/2021.....	.....	..	.....1	..2FE	4,955,450	109.573	5,478,668	5,000,000	4,960,251	.....	.....3,729	.....	.....	.....4.000	4.110	MS.....	66,667	193,889	09/07/2011	09/01/2021
887389	AG	9	TIMKEN CO 6.00 09/15/2014.....	.....	..	.....	..2FE	1,997,260	107.018	2,140,355	2,000,000	1,998,976	.....	.....555	.....	.....	.....6.000	6.032	MS.....	35,333	120,000	09/09/2009	09/15/2014
88948A	AQ	0	TOLL ROAD INV 0.00 02/15/2015.....	.....	..	.....	..2FE	1,640,204	87.403	1,704,349	1,950,000	1,711,388	.....	.....71,185	.....	.....	.....	.....6.250	FA.....	.....	.....	04/18/2012	02/15/2015
88948A	AR	8	TOLL ROAD INV II 0.00 02/15/16.....	.....	..	.....	..2FE	7,906,585	82.246	10,280,781	12,500,000	9,990,026	.....	.....692,380	.....	.....	.....	.....7.313	FA.....	.....	.....	09/25/2009	02/15/2016
891027	AG	9	TORCHMARK CORP 7.375 08/01/2013.....	.....	..	.....	..2FE	1,183,325	103.739	1,037,387	1,000,000	1,014,030	.....	.....(23,183)	.....	.....	.....7.375	4.902	FA.....	30,729	73,750	04/01/2004	08/01/2013
891027	AN	4	TORCHMARK CORP 6.375 06/15/2016.....	.....	..	.....	..2FE	15,126,851	112.910	16,936,548	15,000,000	15,112,402	.....	.....(11,537)	.....	.....	.....6.375	6.122	JD.....	42,500	924,375	08/31/2012	06/15/2016
891501	ZB	7	ORCHARD TOSCA TL B 14.00 11/3/2017.....	.....	..	.....1	..3Z	6,915,105	98.000	6,915,105	7,056,230	7,003,295	.....	.....88,190	.....	.....	.....14.000	14.227	JD.....	5,398	392,482	12/26/2012	11/03/2017
89152U	AB	8	TOTAL CAPITAL 4.25 12/15/2021.....	.....	R	.....	..1FE	2,931,690	116.129	3,483,880	3,000,000	2,945,650	.....	.....4,832	.....	.....	.....4.250	4.498	JD.....	5,667	127,500	12/22/2009	12/15/2021
89153V	AB	5	TOTAL CAP INTL SA 2.875 02/17/2022.....	.....	R	.....	..1FE	2,900,670	104.289	3,128,673	3,000,000	2,907,150	.....	.....6,480	.....	.....	.....2.875	3.270	FA.....	32,104	43,125	03/30/2012	02/17/2022
89233P	4C	7	TOYOTA MTR CRED 4.50 06/17/2020 MTN.....	.....	..	.....	..1FE	4,980,500	115.361	5,768,060	5,000,000	4,984,654	.....	.....1,693	.....	.....	.....4.500	4.549	JD.....	8,750	225,000	06/14/2010	06/17/2020
89233P	5F	9	TOYOTA MTR CRED 3.40 09/15/2021 MTN.....	.....	..	.....	..1FE	9,974,800	108.299	10,829,906	10,000,000	9,977,602	.....	.....2,174	.....	.....	.....3.400	3.430	MS.....	100,111	340,000	09/08/2011	09/15/2021
89233P	5T	9	TOYOTA MTR CRED 3.30 01/12/2022.....	.....	..	.....	..1FE	14,133,860	109.217	15,290,439	14,000,000	14,125,674	.....	.....(8,186)	.....	.....	.....3.300	3.184	JJ.....	216,883	231,000	04/03/2012	01/12/2022
89346D	AD	9	TRANSALTA CORP 4.75 01/15/2015.....	.....	I	.....	..2FE	2,993,490	105.846	3,175,378	3,000,000	2,997,404	.....	.....1,185	.....	.....	.....4.750	4.795	JJ.....	65,708	142,500	11/09/2009	01/15/2015
89346D	AF	4	TRANSALTA CORP 4.50 11/15/2022.....	.....	I	1	..2FE	5,895,960	101.486	6,089,133	6,000,000	5,897,216	.....	.....1,256	.....	.....	.....4.500	4.719	MN.....	40,500	.....	11/02/2012	11/15/2022
893526	8Y	2	TRANS-CANADA PL 7.125 01/15/2019.....	.....	I	.....	..1FE	10,047,050	126.620	12,661,979	10,000,000	10,032,305	.....	.....(4,172)	.....	.....	.....7.125	7.058	JJ.....	328,547	712,500	01/07/2009	01/15/2019
893830	BA	6	TRANSOCEAN INC 5.05 12/15/2016.....	.....	..	.....	..2FE	2,997,180	111.235	3,337,052	3,000,000	2,997,768	.....	.....545	.....	.....	.....5.050	5.071	JD.....	6,733	155,708	11/30/2011	12/15/2016
893830	BC	2	TRANSOCEAN INC 3.80 10/15/2022.....	.....	R	.....	..2FE	4,965,450	102.714	5,135,682	5,000,000	4,966,392	.....	.....942	.....	.....	.....3.800	3.883	AO.....	57,000	.....	09/10/2012	10/15/2022
898813	AK	6	TUCSON ELEC PWR 5.15 11/15/2021.....	.....	..	.....	..2FE	6,522,505	111.592	7,253,503	6,500,000	6,520,956	.....	.....(1,680)	.....	.....	.....5.150	5.103	MN.....	42,774	341,259	01/24/2012	11/15/2021
898813	AL	4	TUCSON ELEC PWR 3.85 03/15/2023.....	.....	..	.....	..2FE	6,977,250	102.032	7,142,233	7,000,000	6,977,782	.....	.....532	.....	.....	.....3.850	3.888	MS.....	80,101	.....	09/11/2012	03/15/2023
899896	AC	8	TUPPERWARE BRAND 144A 4.75 06/01/2021.....	.....	.....	.....1	..2FE	7,919,120	106.339	8,507,092	8,000,000	7,929,456	.....	.....6,635	.....	.....	.....4.750	4.879	JD.....	31,667	380,000	05/25/2011	06/01/2021
90210E	AL	0	TEXAS COMP NON-EXT T L L+350 10/10/2014.....	.....	.....	.....2	..5FE	1,836,974	75.219	1,409,864	1,874,345	1,317,908	.....	.....	.....	.....	.....3.713	5.339	MON.....	6,280	69,687	04/07/2011	10/10/2014
902118	BL	1	TYCO INTL FINANCE 8.50 01/15/2019.....	.....	R	.....	..1FE	17,725,970	130.651	22,210,701	17,000,000	17,244,201	.....	.....(148,685)	.....	.....	.....8.500	7.484	JJ.....	666,306	1,445,000	10/27/2009	01/15/2019
902133	AK	3	TYCO ELECTRONICS 4.875 01/15/2021.....	.....	R	.....	..2FE	1,988,440	111.782	2,235,633	2,000,000	1,990,414	.....	.....950	.....	.....	.....4.875	4.948	JJ.....	44,958	97,500	12/15/2010	01/15/2021
902494	AT	0	TYSON FOODS INC 4.50 06/15/2022.....	.....	..	.....1	..2FE	3,978,320	108.375	4,335,000	4,000,000	3,979,286	.....	.....966	.....	.....	.....4.500	4.568	JD.....	8,000	91,000	06/06/2012	06/15/2022
90261A	AB	8	UBS AG STAMFORD 7.625 08/17/2022.....	.....	R	.....	..2FE	7,044,000	109.519	7,666,330	7,000,000	7,042,892	.....	.....(1,108)	.....	.....	.....7.625	7.534	FA.....	198,674	.....	08/15/2012	08/17/2022
90261X	EM	0	UBS AG STAMFORD 5.875 12/20/2017.....	.....	..	.....	..1FE	9,988,000	118.649	11,864,870	10,000,000	9,993,172	.....	.....1,152	.....	.....	.....5.875	5.891	JD.....	17,951	587,500	12/17/2007	12/20/2017
90261X	GD	8	UBS AG STAMFORD 4.875 08/04/20.....	.....	R	.....	..1FE	24,926,710	115.791	27,789,886	24,000,000	24,746,823	.....	.....(81,939)	.....	.....	.....4.875	4.386	FA.....	477,750	1,170,000	10/05/2010	08/04/2020
902691	AD	6	UGI UTILITIES B 5.753 09/30/2016.....	.....	..	.....	..1FE	5,000,000	112.581	5,629,047	5,000,000	5,000,079	.....	.....(18)	.....	.....	.....5.753	5.753	MS.....	72,712	287,650	09/12/2006	09/30/2016
90269Q	AE	9	UGI UTILITIES MTNB 7.25 11/01/2017.....	.....	..	.....	..1FE	3,299,285	119.570	3,288,166	2,750,000	2,990,297	.....	.....(42,727)	.....	.....	.....7.250	5.183	MN.....	25,476	199,375	04/01/2004	11/01/2017
90320W	AA	1	UPMC HEALTH SYSTEM 3.853 12/15/2021.....	.....	..	.....	..1FE	3,000,000	107.358	3,220,738	3,000,000	3,000,045	.....	.....37	.....	.....	.....3.853	3.853	JD.....	5,137	120,406	11/23/2011	12/15/2021
90332U	AE	3	US AIRWAYS PASS-THR 991A 8.36 01/20/19.....	.....	..	.....	..4AM	6,475,736	109.125	6,911,146	6,333,238	6,333,238	.....	.....(142,225)	.....	.....	.....8.360	8.360	JJ.....	236,786	529,459	04/09/2010	01/20/2019
90333W	AC	2	US BANK NA BKNT 4.80 04/15/2015.....	.....	..	.....	..1FE	7,698,640	108.946	8,715,690	8,000,000	7,922,332	.....	.....31,166	.....	.....	.....4.800	5.256	AO.....	81,067	384,000	04/21/2004	04/15/2015
903436	AA	1	US AIR 2011-1 A 7.125 10/22/23.....	.....	..	.....	..3AM	1,886,976	112.750	2,127,566	1,8												

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907833	AE	7				.1FE	986,070	114.280	1,170,591	1,024,318	1,008,661		4,982			6.700	7.320	FA.....	24,402	68,629	07/28/1999	02/23/2019
90783Q	AA	4				.2AM	5,000,000	106.304	5,315,181	5,000,000	4,999,840		86			5.214	5.216	MS.....	65,899	260,700	09/28/2004	09/30/2014
90783T	AA	8				.1FE	8,936,157	114.324	10,216,204	8,936,157	8,936,157		21,870			5.404	5.404	JJ.....	240,114	482,910	07/22/2004	07/02/2025
90783X	AA	9				.1FE	4,496,601	123.162	5,538,082	4,496,601	4,495,854		76			6.176	6.179	JJ.....	138,084	277,710	07/19/2007	01/02/2031
908594	AC	8				.1	6,545,455	115.457	7,557,171	6,545,455	6,545,344		27			4.710	4.710	MN.....	39,393	308,291	06/07/2005	05/15/2020
908906	AC	4				.1FE	3,968,000	105.442	4,217,686	4,000,000	3,969,443		1,443			3.500	3.596	JD.....	5,056	70,000	06/11/2012	06/18/2022
90919U	AA	2				.1FE	8,970,000	111.750	10,057,500	9,000,000	8,978,031		4,428			5.349	5.474	MON...	21,396	481,410	02/18/2011	04/15/2017
909287	AA	2				.3AM	2,354,935	107.500	2,644,486	2,459,987	2,369,794		11,652			6.636	7.404	JJ.....	81,169	163,245	04/30/2010	07/02/2022
911312	AH	9				.1FE	7,984,160	120.492	9,639,357	8,000,000	7,990,947		1,519			5.500	5.526	JJ.....	202,889	440,000	01/10/2008	01/15/2018
91159H	HA	1				.1FE	6,973,330	113.201	7,924,038	7,000,000	6,976,901		2,255			4.125	4.172	MN.....	29,677	288,750	05/19/2011	05/24/2021
912920	AO	0				.2FE	738,750	103.625	1,036,250	1,000,000	743,681		1,296			7.125	9.768	MN.....	9,104	71,250	09/26/2008	11/15/2043
913017	BQ	1				.1FE	2,240,100	124.960	2,499,197	2,000,000	2,165,523		(23,133)			6.125	4.552	FA.....	51,042	122,500	08/04/2009	02/01/2019
913017	BR	9				.1FE	4,975,050	117.504	5,875,180	5,000,000	4,981,280		2,122			4.500	4.561	AO.....	47,500	225,000	02/23/2010	04/15/2020
913017	BV	0				.1FE	2,997,690	105.839	3,175,172	3,000,000	2,997,806		116			3.100	3.109	JD.....	7,750	46,500	05/24/2012	06/01/2022
91324P	BJ	0				.1FE	9,903,060	121.218	12,121,820	10,000,000	9,939,679		9,432			6.000	6.136	FA.....	226,667	600,000	09/26/2008	02/15/2018
91324P	BM	3				.1FE	2,989,950	110.988	3,329,650	3,000,000	2,991,808		884			3.875	3.916	AO.....	24,542	116,250	10/20/2010	10/15/2020
913275	AC	7				.2FE	12,381,360	108.362	14,087,044	13,000,000	12,648,317		65,495			6.000	6.715	MN.....	99,667	780,000	06/12/2008	05/15/2017
91412N	AA	8				.1FE	3,497,900	122.615	4,291,520	3,500,000	3,498,100		151			4.660	4.667	AO.....	40,775	163,100	05/12/2010	10/01/2022
91412N	AG	5				.1FE	4,673,766	104.055	4,863,549	4,674,000	4,674,000		233			3.065	3.065	AO.....	35,815	95,107	01/24/2012	10/01/2024
91529Y	AH	9				.2FE	8,041,200	114.228	9,138,220	8,000,000	8,033,598		(3,426)			5.625	5.557	MS.....	132,500	450,000	09/09/2010	09/15/2020
918204	AV	0				.1FE	3,987,600	105.982	4,239,286	4,000,000	3,989,054		1,070			3.500	3.537	MS.....	46,667	142,722	08/17/2011	09/01/2021
91820U	AB	6				.3FE	788,648	100.500	804,661	800,658	791,048		3,127			7.500	8.149	FMAN.	9,007	61,112	08/25/2011	07/08/2016
91911T	AJ	2				.2FE	992,320	113.995	1,139,947	1,000,000	994,390		669			5.625	5.727	MS.....	16,563	56,250	09/08/2009	09/15/2019
91911T	AL	7				.2FE	5,941,800	108.023	6,481,355	6,000,000	5,952,856		4,962			4.625	4.748	MS.....	81,708	277,500	09/08/2010	09/15/2020
91911T	AM	5				.2FE	9,885,320	106.970	10,697,035	10,000,000	9,894,360		9,040			4.375	4.519	JJ.....	206,597	218,750	01/05/2012	01/11/2022
91913Y	AR	1				.2FE	2,981,070	121.565	3,646,960	3,000,000	2,985,395		1,598			6.125	6.211	FA.....	76,563	183,750	02/03/2010	02/01/2020
91979N	AA	3				.2FE	8,000,000	105.084	8,406,744	8,000,000	8,000,008		(3)			5.000	5.000	JJ.....	184,444	400,000	07/07/2005	07/15/2015
920355	AF	1				.2FE	3,982,960	122.037	4,881,468	4,000,000	3,987,613		1,456			7.250	7.311	JD.....	12,889	290,000	06/16/2009	06/15/2019
920355	AG	9				.2FE	2,995,620	108.583	3,257,504	3,000,000	2,995,975		355			4.200	4.218	JJ.....	58,100	63,700	01/10/2012	01/15/2022
92239M	AD	3				.1FE	3,989,840	102.423	4,096,918	4,000,000	3,999,253		1,230			5.250	5.283	FA.....	87,500	210,000	07/24/2003	08/01/2013
92239M	AE	1				.1FE	2,975,310	111.216	3,336,477	3,000,000	2,988,279		1,731			5.750	5.833	FA.....	71,875	172,500	07/24/2003	08/01/2018
92276M	AW	5				.2FE	7,930,560	109.624	8,769,922	8,000,000	7,939,810		5,667			4.750	4.860	JD.....	31,667	380,000	05/10/2011	06/01/2021
92276M	AX	3				.2FE	5,036,677	106.049	5,302,460	5,000,000	5,037,015		338			4.250	4.148	MS.....	70,833	118,646	08/31/2012	03/01/2022
92276M	AY	1				.2FE	2,984,670	107.791	3,233,745	3,000,000	2,986,062		1,392			4.000	4.084	AO.....	20,333	64,333	04/12/2012	04/30/2019
92334N	AB	9				.2FE	8,292,930	117.344	9,387,512	8,000,000	8,284,979		(14,670)			6.000	5.202	JD.....	40,000	420,000	08/31/2012	06/01/2018
92343V	BC	7				.1FE	4,112,880	109.594	4,383,752	4,000,000	4,105,349		(7,531)			3.500	3.156	MN.....	23,333	139,222	03/30/2012	11/01/2021
92344S	AP	5				.1FE	12,946,840	105.027	12,603,239	12,000,000	12,242,503		(215,743)			5.550	3.630	FA.....	277,500	666,000	08/07/2009	02/01/2014
92553P	AB	8				.2FE	3,977,740	119.811	4,792,452	4,000,000	3,987,722		2,156			6.125	6.200	AO.....	58,528	245,000	10/03/2007	10/05/2017
92553P	AE	2				.2FE	6,950,370	105.956	7,416,936	7,000,000	6,982,062		9,905			4.375	4.533	MS.....	90,174	306,250	08/19/2009	09/15/2014
92553P	AJ	1				.2FE	2,950,830	108.706	3,261,188	3,000,000	2,955,129		4,085			3.875	4.076	JD.....	5,167	117,219	12/07/2011	12/15/2021
92554*	AA	5				.6Z	4,980,022	0.000	0	4,980,022	0					10.000		JAJO..			01/26/2011	12/31/2099
92658T	AK	4				.3FE	497,500	101.375	506,875	500,000	499,084		273			6.375	6.444	JD.....	1,417	31,875	09/09/2005	12/15/2015

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	For e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92769X	AF	2		R		.2FE	5,998,420	115.568	6,934,063	6,000,000	5,998,297		152			5.250	5.254	JJ	145,250	315,000	02/24/2011	01/15/2021
927804	EZ	3				.1FE	4,987,000	113.790	5,689,482	5,000,000	4,995,300		1,387			5.400	5.434	JJ	124,500	270,000	01/10/2006	01/15/2016
927804	FK	5			1	.1FE	1,496,385	105.863	1,587,944	1,500,000	1,496,693		308			2.950	2.978	JJ	20,404	22,494	01/09/2012	01/15/2022
92849T	AJ	7		I		.2FE	7,461,075	109.131	8,184,846	7,500,000	7,468,426		3,202			5.950	6.020	FA	185,938	446,250	07/30/2010	08/01/2020
92852E	AL	9		R		.2FE	11,961,000	116.971	14,036,532	12,000,000	11,976,356		3,646			6.625	6.670	AO	192,125	795,000	04/01/2008	04/04/2018
92852T	AE	2		R		.2FE	14,949,300	103.408	15,511,272	15,000,000	14,952,207		2,907			4.750	4.793	AO	156,354	356,250	04/03/2012	04/12/2022
92857W	AD	2		R		.1FE	17,627,250	109.416	20,789,097	19,000,000	18,596,158		175,930			5.375	6.484	JJ	428,358	1,021,250	06/22/2006	01/30/2015
92857W	AF	7		R		.1FE	1,054,172	104.248	1,042,475	1,000,000	1,040,250		(13,923)			5.000	0.776	JD	2,083	25,000	08/31/2012	12/16/2013
92857W	AK	6		R		.1FE	11,110,700	114.584	12,604,216	11,000,000	11,124,425		(9,474)			5.750	5.339	MS	186,236	603,750	08/31/2012	03/15/2016
92857W	AP	5		R		.1FE	4,981,500	117.914	5,895,707	5,000,000	4,991,046		1,862			5.625	5.674	FA	96,875	281,250	02/21/2007	02/27/2017
928670	AB	4		R		.1FE	3,577,990	110.697	3,763,704	3,400,000	3,564,213		(13,777)			4.000	3.278	FA	52,511	68,000	04/02/2012	08/12/2020
92886A	AA	1		R		.2FE	10,080,240	109.128	10,912,827	10,000,000	10,036,291		(14,750)			5.950	5.775	AO	148,750	595,000	10/23/2009	04/01/2015
92890M	AA	9			1	.1FE	6,913,340	102.871	7,200,999	7,000,000	6,915,125		1,785			3.375	3.523	AO	57,750		09/24/2012	10/03/2022
929043	AG	2				.2FE	10,051,177	110.445	11,044,527	10,000,000	10,052,611		1,141			5.000	4.923	JJ	230,556	272,500	08/31/2012	01/15/2022
929160	AF	6				.3FE	10,112,820	109.125	10,912,500	10,000,000	10,106,653		(6,214)			6.400	6.141	MN	55,111	576,000	08/31/2012	11/30/2017
92935H	AA	7				.1FE	10,543,456	104.262	11,020,319	10,569,833	10,560,533		12,859			4.141	4.215	MON	19,453	430,024	03/01/2012	11/15/2015
92935H	AB	5				.2AM	2,000,000	108.256	2,165,112	2,000,000	2,000,005		(1)			6.829	6.927	MON	17,452	125,198	11/01/2010	11/15/2015
92936M	AB	3		R		.2FE	4,974,306	108.279	5,413,964	5,000,000	4,976,569		2,078			4.750	4.815	MN	26,389	237,500	01/24/2012	11/21/2021
92936M	AC	1		R		.2FE	3,966,520	99.798	3,991,904	4,000,000	3,967,405		885			3.625	3.726	MS	45,917		09/04/2012	09/07/2022
931009	AE	4				.1FE	5,000,000	99.450	4,972,517	5,000,000	4,999,944		(56)			3.451	3.451	JJ	71,417		07/26/2012	01/15/2032
93114K	AG	8				.1FE	3,152,422	108.875	2,868,533	2,634,703	2,699,768		(59,941)			8.800	6.293	JJ	115,927	231,854	12/07/2001	12/30/2014
93884P	CQ	1				.1FE	9,145,857	123.095	9,847,589	8,000,000	8,946,546		(30,682)			6.490	5.311	MS	152,876	470,525	08/31/2012	09/27/2027
93933W	AA	4				.6	1,166,477	0.001	10	1,000,000	10		(40)			6.875		JD			04/01/2004	06/15/2011
939653	AL	5				.2FE	1,983,980	109.877	2,197,533	2,000,000	1,986,929		1,348			4.950	5.053	AO	24,750	99,000	09/23/2010	10/01/2020
947075	AF	4				.2FE	2,984,850	130.429	3,912,864	3,000,000	2,981,702		1,847			9.625	9.759	MS	96,250	288,750	01/05/2009	03/01/2019
94707V	AA	8				.2FE	8,016,280	110.525	8,841,971	8,000,000	7,994,243		(283)			5.125	5.136	MS	120,722	410,000	09/16/2010	09/15/2020
94707V	AC	4		R	1	.2FE	1,997,100	105.751	2,115,015	2,000,000	1,992,576		476			4.500	4.549	AO	19,000	47,750	03/30/2012	04/15/2022
94973V	AM	9				.2FE	6,928,040	118.439	8,290,713	7,000,000	6,962,727		7,099			5.875	6.013	JD	18,278	411,250	07/18/2007	06/15/2017
94973V	AR	8				.2FE	2,995,200	124.595	3,737,843	3,000,000	2,996,760		411			7.000	7.022	FA	79,333	210,000	02/02/2009	02/15/2019
94973V	AW	7			1	.2FE	7,990,720	104.892	8,391,389	8,000,000	7,991,806		793			3.700	3.714	FA	111,822	296,000	08/10/2011	08/15/2021
949893	AC	5				.2FE	1,985,900	104.426	2,088,520	2,000,000	1,988,880		1,755			5.875	6.000	AO	29,375	117,500	03/28/2011	04/01/2018
950840	AA	6		R		.1FE	4,000,000	101.435	4,057,397	4,000,000	4,000,004					6.998	6.998	AO	62,982	279,920	04/03/2008	04/10/2013
95259#	AA	2				.1	2,614,940	106.859	2,591,958	2,425,587	2,524,914		(19,024)			6.690	5.725	MON	7,212	162,272	08/12/2004	12/15/2018
955278	BH	8				.1FE	4,986,150	119.420	5,971,018	5,000,000	4,992,157		1,323			5.950	5.987	JD	13,222	297,500	12/06/2007	12/15/2017
95709T	AA	8				.1FE	1,988,920	106.703	2,134,054	2,000,000	1,997,908		1,294			6.000	6.074	JJ	60,000	120,000	06/14/2004	07/01/2014
95709T	AD	2				.1FE	4,802,104	118.351	4,961,282	4,192,000	4,753,892		(48,212)			5.100	3.093	JJ	98,582	106,896	04/02/2012	07/15/2020
95709T	AG	5				.1FE	3,966,960	135.900	5,436,006	4,000,000	3,977,284		2,827			8.625	8.750	JD	28,750	345,000	11/18/2008	12/01/2018
960394	AP	9				.2FE	4,101,848	110.524	3,923,597	3,550,000	3,642,270		(58,418)			8.875	6.962	JD	14,878	315,063	03/25/2002	06/14/2014
961548	AS	3				.2FE	3,356,471	110.117	3,650,371	3,315,000	3,349,748		(1,312)			7.500	7.381	JD	11,050	248,625	04/05/2006	06/15/2027
962166	AV	6				.3FE	909,975	118.406	944,879	798,000	845,827		(8,960)			6.950	5.454	FA	23,109	55,461	04/01/2004	08/01/2017
96647K	AE	2				.1FE	3,426,732	115.541	3,466,232	3,000,000	3,118,561		(43,668)			7.625	5.873	JD	10,167	228,750	04/01/2004	06/15/2015
96647K	AG	7				.1FE	4,640,000	139.070	5,562,811	4,000,000	4,474,185		(21,551)			7.440	6.148	MS	87,627	297,600	01/07/2003	09/15/2026

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
966629	AA	5				.2FE	9,933,000	103.699	10,369,894	10,000,000	9,963,198		7,301			5.875	5.974	AO	146,875	587,500	09/26/2008	04/01/2017
96928*	CN	5				.1	3,174,806	119.735	3,801,354	3,174,806	3,174,806					6.660	6.753	MON	9,397	211,442	12/17/2009	09/15/2031
96928*	CP	0				.1	4,654,604	119.735	5,573,190	4,654,604	4,654,604					6.660	6.753	MON	13,778	309,997	12/15/2009	10/15/2032
96928*	CQ	8				.1	3,546,400	119.735	4,246,282	3,546,400	3,546,400					6.660	6.753	MON	10,497	236,190	12/16/2009	06/15/2033
96928*	CR	6				.1	4,708,519	119.735	5,637,745	4,708,519	4,708,519					6.660	6.753	MON	13,937	313,587	12/23/2009	05/15/2034
96928*	CS	4				.1	2,984,209	119.735	3,573,143	2,984,209	2,984,209					6.660	6.753	MON	8,833	198,748	12/18/2009	10/15/2033
96928*	CU	9				.1	11,764,134	115.883	13,505,371	11,654,316	11,749,828		(8,277)			5.900	5.850	MON	30,560	687,605	12/22/2009	02/15/2029
96928*	CX	3				.1	11,869,314	121.319	14,256,088	11,750,911	11,859,734		(5,005)			6.190	6.168	MON	32,328	727,381	03/18/2010	01/15/2035
96928*	CZ	8				.2	3,545,812	121.007	4,247,564	3,510,180	3,543,351		(1,493)			7.250	7.246	MON	11,311	254,488	05/26/2010	01/15/2036
96928*	DA	2				.1	15,062,746	117.495	17,509,324	14,902,187	15,042,447		(10,350)			5.370	5.308	MON	35,567	800,247	06/01/2010	08/15/2031
96928*	DE	4				.2	17,164,981	113.452	19,294,607	17,006,846	17,147,187		(12,288)			5.800	5.747	MON	16,440	986,397	06/22/2010	01/25/2029
96928*	DH	7				.1	9,348,012	109.637	10,153,352	9,260,881	9,339,366		(6,614)			4.560	4.491	MON	18,769	422,296	09/16/2010	08/15/2030
96928*	DJ	3				.1	9,813,227	114.354	11,221,817	9,813,227	9,813,227					5.250	5.308	MON	22,898	515,194	09/28/2010	09/15/2031
96928*	DZ	7				.1	11,737,784	104.672	12,174,286	11,630,891	11,728,963		(7,252)			5.600	5.553	MON	28,948	651,330	04/28/2011	10/15/2029
96928*	EN	3				.1	9,950,000	104.760	10,312,574	9,844,000	9,943,219		(6,781)			4.160	4.082	MON	18,200	385,622	01/06/2012	06/15/2033
96928*	EZ	6				.2	13,000,000	100.000	13,000,000	13,000,000	12,999,993		(7)			5.040	5.093	MON	29,120	214,760	08/17/2012	09/15/2033
969457	BU	3				.2FE	4,986,100	101.003	5,050,172	5,000,000	4,986,150		50			3.700	3.733	JJ	6,681		12/13/2012	01/15/2023
97063P	AB	0	R			.2FE	6,936,650	112.870	7,900,917	7,000,000	6,945,455		5,048			5.750	5.871	MS	118,514	402,500	03/14/2011	03/15/2021
970648	AD	3				.2FE	2,994,030	113.838	3,415,125	3,000,000	2,997,018		597			6.200	6.227	MS	48,050	186,000	03/23/2007	03/28/2017
971807	AC	6				.2FE	8,463,714	101.138	8,596,730	8,500,000	8,504,918		(1,407)			4.875	4.671	AO	87,479	390,000	08/31/2012	04/15/2013
971807	AD	4				.2FE	10,203,121	126.020	12,601,990	10,000,000	10,192,340		(10,780)			8.500	8.013	AO	212,500	807,500	08/31/2012	04/02/2018
976656	CD	8				.1FE	2,969,190	104.696	3,140,889	3,000,000	2,972,688		2,700			2.950	3.070	MS	26,058	88,992	09/07/2011	09/15/2021
976826	BG	1				.1FE	2,981,550	118.283	3,548,490	3,000,000	2,986,954		1,644			5.000	5.079	JJ	69,167	150,000	07/07/2009	07/15/2019
976826	BH	9				.1FE	4,991,650	116.331	5,816,530	5,000,000	4,993,428		723			4.600	4.621	JD	10,222	230,000	06/10/2010	06/15/2020
980236	AJ	2	R			.2FE	4,964,000	105.771	5,288,552	5,000,000	4,985,651		7,232			4.500	4.663	MN	31,875	225,000	11/03/2009	11/10/2014
980236	AL	7	R		.1	.2FE	3,996,840	110.391	4,415,650	4,000,000	3,997,266		263			4.600	4.610	MN	26,067	184,000	05/03/2011	05/10/2021
980888	AD	3	R			.1FE	13,021,900	107.916	14,029,018	13,000,000	13,017,628		(1,923)			4.000	3.979	MS	143,000	520,000	09/14/2010	09/22/2020
980888	AF	8	R			.1FE	15,407,300	111.668	16,750,179	15,000,000	15,380,058		(28,760)			4.550	4.176	AO	149,771	682,500	03/29/2012	04/12/2021
981811	AD	4				.2FE	3,995,600	111.833	4,473,328	4,000,000	3,996,550		360			6.500	6.515	AO	54,889	260,000	04/08/2010	04/15/2020
983024	AE	0				.1FE	8,507,260	105.418	8,960,538	8,500,000	8,498,268		1,508			5.500	5.520	FA	194,792	467,500	12/20/2005	02/01/2014
98310W	AB	4				.2FE	60,334	113.229	69,069	61,000	60,690		68			6.000	6.148	JD	305	3,660	12/27/2006	12/01/2016
98417E	AK	6		I		.2FE	10,040,516	107.083	10,708,266	10,000,000	10,037,219		(3,123)			4.950	4.897	MN	63,250	501,875	01/24/2012	11/15/2021
98417E	AT	7		I		.2FE	4,987,350	101.026	5,051,301	5,000,000	4,987,541		191			4.000	4.031	AO	36,667		10/18/2012	10/25/2022
98419M	AA	8				.2FE	1,996,180	106.866	2,137,315	2,000,000	1,997,095		718			3.550	3.592	MS	19,919	71,000	09/15/2011	09/20/2016
98419M	AB	6				.2FE	999,350	113.556	1,135,559	1,000,000	999,433		60			4.875	4.883	AO	12,188	50,240	09/15/2011	10/01/2021
984851	AC	9	R			.2FE	2,984,670	128.408	3,852,238	3,000,000	2,988,819		1,285			7.875	7.950	JD	13,125	236,250	06/04/2009	06/11/2019
988498	AC	5				.2FE	5,975,520	121.564	7,293,862	6,000,000	5,985,545		2,282			6.250	6.305	MS	110,417	375,000	10/16/2007	03/15/2018
988498	AG	6			.1	.2FE	3,994,680	108.878	4,355,124	4,000,000	3,995,648		467			3.875	3.891	MN	25,833	155,000	08/24/2010	11/01/2020
988498	AM	4			.1	.2FE	4,977,990	106.793	5,339,640	5,000,000	4,980,787		1,996			3.750	3.802	MN	31,250	219,792	08/22/2011	11/01/2021
989701	AM	9				.3FE	9,969,500	103.750	9,969,500	10,000,000	9,111,062					5.500	6.037	MN	68,750	550,000	01/31/2006	11/16/2015
989701	BB	2				.2FE	5,655,000	104.750	6,285,000	6,000,000	5,701,437		46,437			4.500	5.843	MS	70,500	135,000	03/22/2012	03/27/2017
989701	BC	0				.2FE	2,925,000	102.375	3,071,250	3,000,000	2,934,172		9,172			4.000	4.693	JD	3,667	60,000	06/13/2012	06/20/2016

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						6,899,170,036	XXX.....	7,585,207,868	6,875,375,610	6,832,419,010	382,060	(209,111)	1,437,330	0	XXX.....	XXX.....	XXX...	90,517,160	326,919,770	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
000292	AA	0			2	1FM	5,881,396	72.000	5,901,889	8,197,068	6,282,265		387,284			0.261	7.540	MON...	416	24,736	11/04/2010	01/27/2046
00077B	4W	0				1FM	76,478	102.840	77,992	75,838	75,582		(108)			5.750	5.370	MON...	363	4,708	02/03/2003	12/25/2032
000780	NL	6				1FM	183,535	103.800	187,955	181,074	181,958		(357)			5.500	5.154	MON...	830	9,946	01/21/2004	12/25/2033
001990	AH	3			2	1FM	2,595,158	85.997	2,884,349	3,354,000	2,678,868		83,711			2.130	6.700	MON...	5,953	60,129	02/23/2012	01/28/2037
00441Y	AC	6			2	1FM	3,625,272	95.855	3,965,784	4,137,257	3,794,801		239,851			0.320	7.764	MON...	257	14,734	05/13/2011	08/25/2036
004421	HR	7			2	1FM	6,859,443	83.000	7,049,538	8,493,420	6,976,617		179,958			1.215	3.644	MON...	2,006	96,941	03/07/2012	11/25/2034
007036	SE	7			2	1FM	2,843,880	83.000	3,396,289	4,091,914	2,796,968		96,530			0.480	5.345	MON...	382	21,210	09/19/2011	11/25/2035
00703A	AC	1			2	1FM	230,976	7.000	22,378	319,690	0		45,699			5.302	9,999.000	MON...	1,412	17,620	05/08/2008	06/25/2037
00703P	AB	0			2	1FM	223,641	91.000	245,197	269,447	231,369		5,748			4.907	8.311	MON...	1,102	13,262	05/14/2008	05/25/2036
02146P	AF	2			2	1FM	4,939,219	88.063	6,780,813	7,700,000	4,897,106		(42,113)			5.376	8.013	MON...	34,494	388,435	01/19/2012	08/25/2036
02146T	AL	1			2	1FM	1,824,100	77.500	2,098,223	2,707,385	1,648,685		114,676			5.750	9.630	MON...	12,973	156,956	07/23/2008	06/25/2036
02660L	AA	8			2	1FM	1,097,030	66.000	965,386	1,462,706	1,034,308		14,380			0.400	2.379	MON...	114	6,414	05/20/2008	10/25/2046
02660T	CS	0			2	1FM	6,199,693	96.795	7,013,592	7,245,806	6,212,057		75,665			2.526	5.261	MON...	15,252	113,610	05/10/2012	02/25/2045
02660T	DH	3			2	1FM	3,666,700	87.000	3,661,440	4,208,551	3,718,202		74,354			2.510	6.740	MON...	8,804	113,869	02/28/2011	06/25/2045
02660T	EQ	2			2	1FM	2,646,473	91.000	2,884,180	3,169,428	2,647,060		20,116			2.010	5.055	MON...	5,309	28,200	07/25/2012	09/25/2045
03072S	JC	0			2	1FM	3,244,595	104.952	3,405,600	3,244,900	3,240,755		(391)			5.820	5.856	MON...	15,738	188,816	07/25/2003	10/25/2033
03072S	RC	1			2	1FM	2,425,000	85.000	2,125,000	2,500,000	2,436,568		4,754			4.909	5.355	MON...	10,227	120,390	11/16/2010	05/25/2034
03215P	BN	8			2	1FM	360,700	103.094	372,265	361,094	359,449		(311)			7.610	7.596	MON...	2,290	29,192	04/01/2004	03/25/2027
03215P	DM	8			2	1FM	3,421,230	103.285	3,531,424	3,419,093	3,419,093					7.570	7.146	MON...	21,569	258,825	02/25/1999	10/25/2027
04544P	AD	1			2	1FM	10,474,286	81.000	13,056,370	16,118,975	11,357,476		706,214			0.350	12.940	MON...	1,096	62,307	07/12/2011	07/25/2036
05530P	AA	0			2	1FM	1,733,082	99.000	1,827,114	1,845,570	1,845,570		197,099			0.310	0.310	MON...	111	6,385	01/10/2012	02/25/2047
05531R	AG	2			2	1FM	3,637,713	101.350	3,988,856	3,935,724	3,773,451		87,707			2.403	5.348	MON...	7,881	111,812	06/08/2012	04/26/2037
05531U	AF	7			2	1FM	2,599,063	85.250	2,954,268	3,465,417	2,780,193		134,319			5.500	11.938	MON...	15,883	190,598	03/08/2010	08/26/2036
05531U	AN	0			2	1FM	5,051,074	102.100	5,275,853	5,167,339	5,069,977		23,047			5.500	5.924	MON...	23,684	284,188	12/10/2009	06/26/2035
05532C	AN	9			2	1FM	10,115,710	101.350	10,906,672	10,761,393	10,053,345		156,708			6.074	8.157	MON...	54,469	648,633	08/26/2009	11/26/2036
05532E	AG	0			2	1FM	8,741,550	104.650	9,312,340	8,898,557	8,725,548		32,612			6.000	6.156	MON...	44,493	483,797	08/31/2012	06/27/2037
05532E	AS	4			2	1FM	4,634,389	104.618	4,991,923	4,771,571	4,674,484		47,618			6.000	7.047	MON...	23,858	286,289	09/09/2009	06/26/2037
05532E	BB	0			2	1FM	5,961,043	102.600	6,209,168	6,051,820	5,978,287		16,057			5.500	5.822	MON...	27,738	332,850	05/11/2010	03/26/2036
05532E	CE	3			2	1FM	1,239,183	56.500	2,642,031	4,676,162	1,482,492		51,994			6.000	19.688	MON...	23,381	280,480	09/09/2009	06/26/2037
05532E	CP	8			2	1FM	3,164,866	105.023	3,428,846	3,264,852	3,225,237		43,774			6.000	7.528	MON...	16,324	195,933	09/24/2009	03/26/2037
05532F	AB	8			2	1FM	1,869,908	91.290	1,850,448	2,027,000	1,801,445		(43,370)			5.355	3.979	MON...	9,045	108,634	03/08/2011	03/26/2037
05532K	AP	6			2	1FM	38,110	103.100	40,455	39,238	38,384		445			5.250	5.898	MON...	172	2,060	03/03/2010	07/26/2037
05532L	AL	3			2	1FM	5,962,077	103.600	6,223,387	6,007,131	5,975,129		9,523			6.000	6.256	MON...	6,007	330,858	12/18/2009	12/26/2036
05532M	AG	2			2	1FM	7,202,171	56.050	7,475,587	13,337,354	7,638,937		145,876			6.000	12.720	MON...	66,687	796,606	10/01/2010	05/26/2036
05532T	AF	9			2	1FM	3,508,148	47.250	3,810,575	8,064,709	3,578,857		70,709			2.510	8.968	MON...	16,870	162,080	03/16/2012	06/26/2045
05532T	AN	2			2	1FM	2,966,494	94.656	2,967,473	3,135,000	3,008,123		30,349			5.523	8.676	MON...	14,429	210,282	09/07/2011	12/20/2035
05532T	FD	9			2	1FM	4,345,110	104.301	4,577,767	4,389,000	4,327,279		(14,242)			5.250	5.026	MON...	19,202	244,905	09/22/2011	12/20/2035
05533C	BN	7			2	1FM	1,633,050	101.500	1,744,785	1,719,000	1,646,212		8,804			5.500	6.354	MON...	7,879	94,855	06/21/2011	10/26/2035
05533C	BP	2			2	1FM	1,564,290	100.350	1,725,017	1,719,000	1,584,192		13,318			5.500	6.912	MON...	7,879	94,855	06/21/2011	10/26/2035
05533C	FJ	2			2	1FM	3,536,963	100.520	3,689,084	3,670,000	3,639,455		55,390			4.737	7.154	MON...	14,487	181,177	03/21/2011	01/26/2037

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation		Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05533C MC 9		BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....			.2	.1FM		2,523,567		.91.523	2,566,279	2,803,963	2,593,873			64,794		5.228	8.474	MON...	12,216	147,758	11/09/2011	11/26/2035
05533D AG 1		BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE.....			.2	.1FM		15,760,122		.87.872	16,647,615	18,945,301	15,766,687			6,565		5.000	6.142	MON...	78,943	711,576	03/16/2012	04/26/2035
05533D EY 8		BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....			.2	.1FM		1,294,725		.85.000	1,333,181	1,568,448	1,351,763			57,037		5.000	12.028	MON...	5,555	37,820	05/02/2012	10/26/2035
05533F AK 7		BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....			.2	.1FM		10,163,866		.101.853	10,430,431	10,240,671	10,190,639			(8,326)		5.500	5.592	MON...	46,936	615,779	11/04/2011	12/26/2035
05533F LR 0		BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....			.2	.1FM		15,002,898		.98.275	15,358,436	15,628,019	15,053,560			123,383		2.983	3.912	MON...	38,854	456,526	11/28/2011	02/26/2036
05533G CN 7		BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....			.2	.1FM		7,545,510		.95.675	7,619,173	7,963,599	7,534,926			22,246		6.000	6.426	MON...	39,818	478,135	04/20/2011	10/26/2035
05533N DJ 0		BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....			.2	.1FM		7,310,360		.87.107	8,269,936	9,493,974	7,411,950			204,781		2.848	6.828	MON...	45,178	201,595	02/14/2012	11/26/2035
05534D AU 9		BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....			.2	.1FM		13,345,346		.93.777	14,221,377	15,165,166	13,417,961			218,707		2.603	5.148	MON...	32,891	359,466	01/06/2012	01/26/2036
05535D BG 8		BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....			.2	.6FE		1,423,384		.92.633	1,367,398	1,476,141	1,367,398	(76,278)		3,466		7.000	7.409	MON...	8,611	103,430	06/19/1997	12/25/2035
05536G AJ 5		BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....			.2	.1FM		15,576,955		.101.225	15,718,651	15,528,428	15,527,182			(34,388)		5.430	5.910	MON...	70,269	856,857	07/22/2011	03/26/2037
05536K BL 0		BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47.....			.2	.1FM		11,077,900		.95.675	11,381,241	11,895,731	11,219,534			295,430		2.932	6.223	MON...	29,062	394,591	10/14/2011	01/26/2047
05539B AD 6		BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE.....			.2	.1FM		12,858,290		.93.925	13,217,126	14,072,000	12,939,163			80,873		4.500	5.793	MON...	52,770	474,930	03/13/2012	12/26/2037
05540F AL 6		BCAP 2012-RR2 2A3 SUB CSTR 12/26/2036 RE.....			.2	.1FM		2,494,750		.89.750	2,634,163	2,935,000	2,517,748			22,998		2.643	4.895	MON...	6,465	39,074	06/12/2012	12/26/2036
05540X BK 8		BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....			.2	.1FM		17,123,176		.95.250	17,537,446	18,412,017	17,199,681			204,433		2.680	4.625	MON...	41,120	331,721	04/11/2012	05/26/2036
05540X BQ 5		BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....			.2	.1FM		18,287,094		.92.500	19,222,230	20,780,789	18,447,949			251,286		2.850	4.042	MON...	49,354	393,696	04/16/2012	11/26/2035
05541C AZ 1		BCAP 2012-RR7 5A1 SEQ 5.527 03/2047 RE.....			.2	.1FM		5,755,050		.97.750	6,466,163	6,615,000	5,760,133			5,083		5.188	6.395	MON...	28,601	148,863	07/26/2012	03/26/2047
05541D AU 0		BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....			.2	.1FM		16,177,666		.83.250	16,300,039	19,579,627	16,249,152			220,956		0.388	4.769	MON...	2,740	26,280	08/23/2012	11/20/2036
05570W AE 8		BNPP 2009-1 A5 SUB 6.0 08/27/2037 RE.....			.2	.1FM		7,320,000		.102.000	8,160,000	8,000,000	7,387,897			67,897		6.000	7.542	MON...	80,000	401,824	12/28/2011	08/27/2037
05570W AJ 7		BNPP 2009-1 A6 MEZ 6.00 08/27/2037 RE.....			.2	.1FM		7,443,384		.89.930	7,595,841	8,446,393	7,473,199			29,815		6.000	7.956	MON...	84,464	127,329	08/10/2012	08/27/2037
058931 AD 8		BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....			.2	.1FM		10,998,501		.80.187	12,509,710	15,600,711	10,762,643			(197,802)		6.000	6.872	MON...	78,004	619,292	03/29/2012	03/25/2036
05946X R7 0		BAFC 2005-7 2A2 IO INV 11/25/35.....			.234	.4FE		1,583,192		14.000	3,020,317		0					4.750		MON...	17,080	1,185,910	03/05/2008	11/25/2035
05948K ZB 8		BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....			.2	.1FM		6,068,781		.83.698	6,970,075	8,327,659	5,741,177			363,333		0.710	7.755	MON...	985	61,727	01/11/2012	05/25/2035
05948K ZF 9		BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....			.2	.1FM		5,939,789		.72.500	6,098,991	8,412,401	5,677,911			182,465		0.610	5.778	MON...	855	38,015	05/30/2012	05/25/2035
05948X 5S 6		BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....			.2	.1FM		1,839,842		.100.781	2,086,314	2,070,146	1,840,829			27,598		3.135	5.349	MON...	5,409	63,763	11/02/2011	04/25/2034
05948X NE 7		BOAMS 2003-5 2A4 IO INV 07/25/2018.....			.234	.1FE		803,125		6.060	33,790		20,361			(15,260)		7.340	185.674	MON...	682	54,873	07/02/2003	07/25/2018
05948X WD 9		BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....			.2	.1FM		5,077,720		.107.656	5,430,000	5,043,831	5,064,590			1,865		5.500	5.471	MON...	23,118	277,411	01/12/2005	11/25/2033
05948X GY 1		BOAMS 2003-4 1A57 SEQ SSUP 5.50 06/33.....				.2FM		279,125		106.540	292,985	275,000	277,850			(169)		5.500	5.423	MON...	1,260	15,125	06/10/2003	06/25/2033
05948X HA 2		BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....				.2FM		372,458		105.490	384,731	364,708	372,056			(1,940)		5.500	4.564	MON...	1,672	20,059	06/03/2003	06/25/2033
05948X HH 7		BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....				.1FM		103,447		102.240	104,717	102,422	102,422			5,701		5.500	5.563	MON...	469		06/03/2003	06/25/2033
05949C GW 0		BOAMS 2005-8 A9 PAC 5.50 9/25/35.....			.2	.1FM		6,692,156		.97.600	6,729,520	6,895,000	6,396,617			(29,210)		5.500	5.414	MON...	31,602	342,558	08/31/2012	09/25/2035
05949C KS 4		BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....			.2	.2FM		203,890		.97.380	224,666	230,710	219,424			329,126		3.102	22.540	MON...	596	6,600	09/10/2008	11/25/2035
05950F AD 7		BAFC 2006-4 A4 IO INV 7/25/36.....			.234	.5FE		928,814		19.288	219,122		0					5.290		MON...	1,002	80,864	03/12/2008	07/25/2036
05950R BG 3		BAFC 2006-6 3A2 IO INV 08/25/36.....			.234	.6FE		552,513		8.106	179,484		0					5.190	9,999.000	MON...	1,915	143,965	10/24/2008	08/25/2036
05950T AC 9		BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....			.2	.1FM		4,057,498		78.000	3,813,071	4,888,552	3,689,116			(24,925)		3.209	3.227	MON...	13,072	143,251	11/17/2010	11/20/2046
05951F AB 0		BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....			.2	.2FM		291,405		71.000	217,787	306,742	225,240			(414)		5.846	8.197	MON...	1,494		05/13/2008	01/25/2037
05951U AC 5		BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....			.2	.2FM		90,215		74.375	70,629	94,963	70,176			(281)		5.791	7.639	MON...	458	5,499	04/30/2008	10/25/2036
05952X AJ 3		BAFC 2010-R4 2A2 SUB SSNR 5.50 3/26/2037.....			.2	.1FM		1,615,000		103.880	1,765,960	1,700,000	1,645,383			14,129		5.500	6.636	MON...	7,792	93,500	09/30/2010	03/26/2037
05952X AK 0		BAFC 2010-R4 2A3 SUB SSNR 5.50 3/26/2037.....			.2	.1FM		1,445,000		105.290	1,789,930	1,700,000	1,527,731			38,965		5.500	8.917	MON...	7,792	93,500	09/30/2010	03/26/2037
05952X AL 8		BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037.....			.2	.1FM		6,524,592		85.040	7,692,891	9,046,203	7,058,193			225,186		5.500	7.153	MON...	41,462	497,414	09/30/2010	03/26/2037
05953Y AH 4		BAFC 2007-4 TA1B SEQ STP 05/25/37.....			.2	.1FM		1,257,658		77.000	1,106,739	1,437,323	1,058,255			(15,895)		5.774	7.885	MON...	6,916	82,974	04/25/2008	05/25/2037
05954D AL 0		BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....			.2	.1FM		1,056,284		79.500	965,225	1,214,120	861,627			(14,985)		5.396	9.764	MON...	5,459	66,956	04/24/2008	09/20/2037

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5		8	9							12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	For eig n	Bond CHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date			
05954U	AB	4	BAFC 2009-R9 1A2 SEQ SSNR 10/26/36.....	..	..	..2	..1FM	553,738	105.030	692,370	659,212	575,193	8,174			6.000	8.468	MON...	3,296	39,553	02/26/2010	10/26/2036			
05955D	AA	3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	..	..	..2	..1FM	3,711,312	103.260	3,832,301	3,711,312	3,706,558	5,628			6.000	5.974	MON...	18,557	222,679	01/06/2010	09/26/2037			
05955D	AF	2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	..	..	..2	..1FM	331,060	100.107	364,191	363,802	344,266	10,228			2.423	5.504	MON...	735	8,435	10/21/2009	01/26/2037			
05955Q	AA	4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....	..	..	..2	..1FM	21,948,237	103.479	23,907,254	23,103,408	22,225,160	132,655			6.000	6.849	MON...	115,517	1,385,292	11/24/2009	08/26/2037			
05955Q	AC	0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....	..	..	..2	..1FM	25,836,517	104.560	27,530,865	26,330,208	26,028,717	108,228			6.000	6.415	MON...	131,651	1,579,736	12/08/2009	10/26/2036			
05955V	AB	1	BAFC 2010-R1 1A2 SUB SSNR 5.5001/26/2036.....	..	..	..2	..3FM	1,444,915	104.580	1,582,295	1,513,000	1,458,255	6,208			5.500	6.201	MON...	6,935	83,190	10/04/2010	01/26/2036			
05955V	AG	0	BAFC 2010-R1 1A3 SUB SSNR 5.50 1/26/2036.....	..	..	..2	..1FM	1,308,745	99.940	1,512,092	1,513,000	1,343,629	16,346			5.500	7.543	MON...	6,935	83,190	10/04/2010	01/26/2036			
05955V	AH	8	BAFC 2010-R1 1A4 SEQ SSNR 5.50 1/26/2036.....	..	..	..2	..1FM	1,202,835	88.920	1,345,360	1,513,000	1,267,750	30,702			5.500	9.238	MON...	6,935	83,190	10/04/2010	01/26/2036			
05956D	AC	8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037.....	..	..	..2	..1FM	6,321,715	95.000	6,223,450	6,551,000	6,367,261	26,379			6.000	6.667	MON...	32,755	393,060	03/22/2011	10/26/2037			
05956G	AK	3	BAFC 2010-R8 2A3 SUB SSNR 5.0 9/26/37.....	..	..	..2	..1FM	1,192,795	96.459	1,204,775	1,249,000	1,204,713	8,898			5.000	6.000	MON...	5,204	62,450	08/19/2011	09/26/2037			
05956J	AK	7	BAFC 2010-R9 3A2 SEQ SSNR 5.5 12/26/2035.....	..	..	..2	..1FM	1,672,000	104.940	1,754,597	1,672,000	1,668,924	(1,692)			5.500	5.446	MON...	7,663	91,960	02/16/2011	12/26/2035			
05956R	BE	2	BAFC 2010-R11A 5A4 SUB FLT 05/26/2037 RE.....	..	..	..2	..1FM	2,814,416	59.500	3,349,155	5,628,832	2,943,099	128,683			0.560	7.174	MON...	438	24,526	03/23/2012	05/26/2037			
05956T	AC	3	BAFC 2011-R1 A2 SEQ SSNR CSTR 08/26/2036.....	..	..	..2	..1FM	4,865,058	101.105	5,137,145	5,081,000	4,937,988	58,770			5.891	7.405	MON...	24,944	299,451	09/27/2011	08/26/2036			
05990H	AA	1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....	..	..	..2	..1FM	18,104,867	106.110	19,139,302	18,037,227	18,013,173	(9,180)			6.000	5.920	MON...	90,186	1,082,036	02/10/2010	08/26/2037			
05990H	AB	9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037.....	..	..	..2	..1FM	1,775,480	103.750	1,975,400	1,904,000	1,799,675	11,182			6.000	7.064	MON...	9,520	114,222	09/23/2010	08/26/2037			
05990H	AH	6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	..	..	..2	..1FM	7,727,679	64.610	8,688,799	13,448,072	8,004,934	81,282			6.000	10.294	MON...	67,240	806,749	09/23/2010	08/26/2037			
05990H	AT	0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	..	..	..2	..1FM	4,109,312	73.000	4,137,652	5,668,017	4,364,415	(23,536)			6.250	8.255	MON...	29,521	354,251	11/12/2010	08/26/2036			
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	..	..	..2	..1FM	1,194,844	100.879	1,205,361	1,194,858	1,192,729	34			5.483	5.393	MON...	5,460	65,514	01/27/2006	02/28/2041			
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	..	..	..2	..1FM	796,562	100.879	803,574	796,572	795,153	23			5.483	5.393	MON...	3,640	43,676	01/27/2006	02/28/2041			
073870	AG	2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	..	..	..2	..1FM	232,372	57.000	222,609	390,542	155,198	6,625			2.728	11.292	MON...	888	11,383	09/15/2008	04/25/2037			
073871	AX	3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	..	..	..2	..1FM	35,920	96.500	39,843	41,288	30,639	526			2.817	3.619	MON...	97	1,175	09/26/2008	08/25/2036			
073879	GN	2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	..	..	..2	..1FM	2,417,926	85.246	2,757,422	3,234,683	2,441,481	128,172			0.610	7.347	MON...	329	20,738	12/05/2011	10/25/2034			
09774X	AU	6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	..	..	..2	..5AM	273,216	97.750	278,671	285,085	272,725				5.980	19.080	MON...	1,421	5,683	08/31/2012	01/15/2018			
09774X	BF	8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	..	..	..2	..6FE	2,734,556	66.000	1,804,807	2,734,556	1,427,584				7.440	14.681	MON...	16,954	203,451	08/26/1999	12/15/2029			
12489W	EL	4	CBASS 2002-CB1 B1 SUB FLT 08/25/30.....	..	..	..2	..1FM	626,290	99.263	706,448	711,693	639,937	20,955			3.285	9.352	MON...	455	23,929	12/02/2011	08/25/2030			
1248MB	AG	0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....	..	..	..2	..1FM	770,522	97.750	771,108	788,857	676,708				5.326	5.277	MON...	3,501	41,944	05/27/2011	02/25/2037			
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	..	..	..2	..1FM	2,632,057	59.625	1,601,392	2,685,772	1,637,955	20,654			3.132	5.190	MON...	7,009	85,423	08/29/2007	06/20/2036			
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	..	..	..2	..1FM	10,738,883	90.219	11,041,010	12,238,043	10,877,614	149,952			6.000	8.275	MON...	61,190	740,232	08/19/2011	01/25/2037			
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	..	..	..2	..1FM	1,668,828	89.420	2,295,793	2,567,427	1,725,235	51,003			5.694	10.425	MON...	12,182	148,534	08/13/2008	09/25/2037			
125585	AF	6	CIT 1995-1 A5 SUB 9.05 8/15/2020.....	..	..	..2	..1AM	4,604,727	97.344	4,479,616	4,601,851	3,701,788				9.050	11.517	MON...	18,510	416,467	02/14/1995	08/15/2020			
12558M	AG	7	CITHE 2002-1 AF6 SEQ STP 02/25/2030.....	..	..	..2	..2FM	2,035,789	96.875	1,926,418	1,988,561	2,019,552	(14,834)			6.200	5.125	MON...	10,274	123,291	02/07/2011	02/25/2030			
12566U	AN	4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....	..	..	..2	..1FM	265,413	78.000	308,804	395,902	266,485	1,122			5.750	8.696	MON...	1,897	20,864	01/03/2012	02/25/2037			
12566V	AE	2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37.....	..	..	..2	..1FM	2,483,652	83.650	2,674,573	3,197,338	2,488,120	3,078			5.750	5.324	MON...	15,321	45,962	08/31/2012	04/25/2037			
12639M	AC	9	CSMC 2010-15R 1A2 SUB SSNR 3.5 09/36 RE.....	..	..	..2	..1FM	912,380	93.000	865,830	931,000	918,433	6,053			3.500	4.569	MON...	2,715	21,722	04/24/2012	09/26/2036			
12639M	AE	5	CSMC 2010-15R 1A3 SUB SSNR 3.5 09/26 RE.....	..	..	..2	..1FM	868,158	100.500	935,655	931,000	884,142	15,985			3.500	6.488	MON...	2,715	21,722	04/24/2012	09/26/2036			
12639M	AN	5	CSMC 2010-15R 2A2 SUB SSNR 3.50 05/26/36.....	..	..	..2	..1FM	849,225	92.910	942,107	1,014,000	857,500	3,111			3.500	4.750	MON...	2,958	35,490	03/29/2011	05/26/2036			

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12641P	AE	4	CSMC 2009-6R 1A3 SUB SSUP 5.75 1/26/36.....	.....	..	..	2 4FM	1,200,000	75.000	900,000	1,200,000	1,198,688	.....	.....(391)	.....	.....	.....5.750	5.768	MON...	5.750	68,885	05/29/2009	01/26/2036
12641P	AF	1	CSMC 2009-6R 1A4 SUB SSUP 5.75 1/26/36.....	.....	..	..	2 1FM	1,000,000	72.000	720,000	1,000,000	160,657	.....	.....973	.....	.....	.....5.750	38.381	MON...	4.792	57,404	05/29/2009	01/26/2036
12641P	AG	9	CSMC 2009-6R 1A5 SUB SSUP 5.75 1/26/36.....	.....	..	..	2 1FM	800,000	66.000	528,000	800,000	39,666	.....	.....(73)	.....	.....	.....5.750	133.949	MON...	3.833	45,924	05/29/2009	01/26/2036
12641P	AH	7	CSMC 2009-6R 1A6 MEZ SSUP 5.75 1/26/36.....	.....	..	..	2 1FM	445,141	57.250	458,000	800,000	23,448	.....	.....(152)	.....	.....	.....5.750	245.637	MON...	3.833	45,924	05/29/2009	01/26/2036
12641P	AJ	3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35.....	.....	..	..	2 1FM	19,811,680	106.000	21,000,381	19,811,680	19,764,541	.....	.....(14,449)	.....	.....	.....5.500	5.483	MON...	90,804	1,093,479	05/29/2009	10/26/2035
12641P	AM	6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35.....	.....	..	..	2 1FM	3,128,160	86.000	2,690,218	3,128,160	3,123,042	.....	.....(1,588)	.....	.....	.....5.500	5.502	MON...	14,337	172,633	05/29/2009	10/26/2035
12641P	AN	4	CSMC 2009-6R 2A3 SUB SSUP 5.50 10/26/35.....	.....	..	..	2 2FM	2,085,440	72.625	1,514,551	2,085,440	2,082,447	.....	.....(934)	.....	.....	.....5.500	5.507	MON...	9.558	115,034	05/29/2009	10/26/2035
12641P	AP	9	CSMC 2009-6R 2A4 SUB SSUP 5.50 10/26/35.....	.....	..	..	2 3FM	1,191,680	62.000	738,842	1,191,680	1,140,432	.....	.....6.731	.....	.....	.....5.500	6.421	MON...	5.462	65,699	05/29/2009	10/26/2035
12641P	AQ	7	CSMC 2009-6R 2A5 SUB SSUP 5.50 10/26/35.....	.....	..	..	2 1FM	1,787,520	55.875	998,777	1,787,520	513,063	.....	.....(27,053)	.....	.....	.....5.500	13.731	MON...	8.193	98,579	05/29/2009	10/26/2035
12641P	AR	5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35.....	.....	..	..	2 1FM	1,555,195	33.000	589,882	1,787,520	32,106	.....	.....(2,597)	.....	.....	.....5.500	421.687	MON...	8.193	98,579	05/29/2009	10/26/2035
12641P	AX	2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35.....	.....	..	..	2 1FM	5,111,012	102.250	5,219,253	5,104,404	4,903,534	.....	.....(120,576)	.....	.....	.....5.500	5.414	MON...	23,395	262,421	08/31/2012	11/26/2035
12641P	AY	0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35.....	.....	..	..	2 1FM	1,032,250	91.500	955,873	1,044,670	1,031,591	.....	.....193	.....	.....	.....5.500	5.744	MON...	4.788	53,511	08/31/2012	11/26/2035
12641P	AZ	7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35.....	.....	..	..	2 1FM	932,300	85.000	807,245	949,700	931,950	.....	.....411	.....	.....	.....5.500	5.860	MON...	4.353	48,623	08/31/2012	11/26/2035
12641P	BA	1	CSMC 2009-6R 4A4 SUB SSUP 5.50 11/26/35.....	.....	..	..	2 1FM	730,023	66.250	503,341	759,760	567,938	.....	.....(3,446)	.....	.....	.....5.500	6.793	MON...	3.482	38,854	08/31/2012	11/26/2035
12641P	BB	9	CSMC 2009-6R 4A5 SUB SSUP 5.50 11/26/35.....	.....	..	..	2 1FM	782,975	42.750	365,397	854,730	74,999	.....	.....(5,248)	.....	.....	.....5.500	51.978	MON...	3.918	43,737	08/31/2012	11/26/2035
12641P	BC	7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....	.....	..	..	2 1FM	158,720	7.000	39,887	569,820	11,441	.....	.....(1,757)	.....	.....	.....5.500	305.792	MON...	2.612	29,140	08/31/2012	11/26/2035
12641P	BJ	2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35.....	.....	..	..	2 1FM	9,792,518	105.000	10,245,071	9,757,210	9,770,870	.....	.....(9,107)	.....	.....	.....5.500	5.359	MON...	44,721	513,005	08/31/2012	09/26/2035
12641P	BM	5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35.....	.....	..	..	2 1FM	1,588,706	91.250	1,461,761	1,601,930	1,587,219	.....	.....58	.....	.....	.....5.500	5.691	MON...	7.342	84,101	08/31/2012	09/26/2035
12641P	BN	3	CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35.....	.....	..	..	2 1FM	1,000,667	76.500	779,849	1,019,410	1,000,191	.....	.....431	.....	.....	.....5.500	5.869	MON...	4.672	53,438	08/31/2012	09/26/2035
12641P	BP	8	CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35.....	.....	..	..	2 1FM	849,331	62.750	548,297	873,780	724,096	.....	.....(2,977)	.....	.....	.....5.500	6.297	MON...	4.005	45,804	08/31/2012	09/26/2035
12641P	BQ	6	CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35.....	.....	..	..	2 1FM	555,402	35.000	203,882	582,520	90,748	.....	.....(30,536)	.....	.....	.....5.500	23.719	MON...	2.670	30,536	08/31/2012	09/26/2035
12641P	BR	4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....	.....	..	..	2 1FM	672,044	23.000	167,475	728,150	59,007	.....	.....(14,786)	.....	.....	.....5.500	33.362	MON...	3.337	38,170	08/31/2012	09/26/2035
12641P	BX	1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35.....	.....	..	..	2 1FM	12,580,000	106.000	13,334,800	12,580,000	12,552,360	.....	.....(8,252)	.....	.....	.....5.500	5.485	MON...	57.658	691,900	05/29/2009	10/26/2035
12641P	CA	0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35.....	.....	..	..	2 1FM	1,700,000	105.000	1,785,000	1,700,000	1,697,361	.....	.....(787)	.....	.....	.....5.500	5.502	MON...	7.792	93,500	05/29/2009	10/26/2035
12641P	CB	8	CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35.....	.....	..	..	2 1FM	1,020,000	86.000	877,200	1,020,000	1,018,551	.....	.....(432)	.....	.....	.....5.500	5.505	MON...	4.675	56,100	05/29/2009	10/26/2035
12641P	CC	6	CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35.....	.....	..	..	2 2FM	850,000	82.000	697,000	850,000	848,877	.....	.....(335)	.....	.....	.....5.500	5.508	MON...	3.896	46,750	05/29/2009	10/26/2035
12641P	CD	4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35.....	.....	..	..	2 1FM	340,000	64.500	219,300	340,000	215,674	.....	.....12,864	.....	.....	.....5.500	15.521	MON...	1.558	18,700	05/29/2009	10/26/2035
12641P	CE	2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35.....	.....	..	..	2 1FM	365,213	45.000	229,500	510,000	7,469	.....	.....(0)	.....	.....	.....5.500	556.459	MON...	2.338	28,050	05/29/2009	10/26/2035
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....	.....	..	..	2 1FM	156,805	103.000	161,509	156,805	156,003	.....	.....978	.....	.....	.....5.138	6.627	MON...	671	8,457	05/29/2009	04/26/2036
12641P	CG	7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36.....	.....	..	..	2 1FM	260,840	100.000	260,840	260,840	259,978	.....	.....(210)	.....	.....	.....5.138	5.142	MON...	1,117	14,067	05/29/2009	04/26/2036
12641P	CH	5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36.....	.....	..	..	2 1FM	118,580	95.250	112,947	118,580	118,231	.....	.....(90)	.....	.....	.....5.138	5.135	MON...	508	6,395	05/29/2009	04/26/2036
12641P	CJ	1	CSMC 2009-6R 9A4 SUB SSUP CSTR 4/26/36.....	.....	..	..	2 1FM	118,580	73.000	86,563	118,580	52,683	.....	.....(3,943)	.....	.....	.....5.138	4.824	MON...	508	6,395	05/29/2009	04/26/2036
12641P	CK	8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36.....	.....	..	..	2 1FM	118,264	44.750	53,065	118,580	2,603	.....	.....(3,327)	.....	.....	.....5.138	85.064	MON...	508	6,395	05/29/2009	04/26/2036
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35.....	.....	..																		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5		8	9							12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			F o r e i g n	Bond CHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value		Actual Cost			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12641P CX	0	CSMC 2009-6R 11A4 SUB SSUP 5.50 1/26/36.....		2	1FM	776,760	629,176	776,760	541,539	13,466	5,500	10,692	MON...	3,560	42,720	05/29/2009	01/26/2036							
12641P CY	8	CSMC 2009-6R 11A5 MEZ SSUP 5.50 1/26/36.....		2	1FM	242,242	267,982	582,570	138,583	(13,574)	5,500	12,780	MON...	2,670	32,040	05/29/2009	01/26/2036							
12641P CZ	5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35.....		2	1FM	19,893,209	21,226,780	19,931,249	19,862,958	1,506	5,000	5,049	MON...	83,047	996,538	05/29/2009	04/26/2035							
12641P DC	5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35.....		2	1FM	2,642,796	2,743,038	2,702,500	2,663,649	3,430	5,000	5,275	MON...	11,260	135,122	05/29/2009	04/26/2035							
12641P DD	3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35.....		2	1FM	1,582,656	1,613,393	1,621,500	1,589,386	2,637	5,000	5,341	MON...	6,756	81,073	05/29/2009	04/26/2035							
12641P DE	1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35.....		2	1FM	789,817	737,783	810,750	792,655	1,166	5,000	5,336	MON...	3,378	40,538	05/29/2009	04/26/2035							
12641P DF	8	CSMC 2009-6R 12A5 SUB SSUP 5.00 4/26/35.....		2	1FM	423,279	462,128	540,500	456,254	10,484	5,000	8,465	MON...	2,252	27,025	05/29/2009	04/26/2035							
12641P DG	6	CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35.....		2	1FM	196,876	535,095	810,750	278,556	32,499	5,000	29,426	MON...	3,378	40,538	05/29/2009	04/26/2035							
12641Q AA	0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		2	1FM	285,386	95,750	519,496	304,327	(167)	6,000	10,406	MON...	2,597	33,767	05/31/2009	09/26/2037							
12641Q AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		2	2FM	6,830,602	101,000	6,840,668	6,814,754	2,301	6,000	5,987	MON...	34,203	413,352	05/31/2009	07/26/2037							
12641Q AF	9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37.....		2	1FM	1,742,813	40,000	1,821,700	1,362,511	(36,566)	6,000	5,327	MON...	9,109	119,320	05/31/2009	07/26/2037							
12641Q AG	7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37.....		2	1FM	868,768	22,500	910,850	319,872	(10,425)	6,000	13,572	MON...	4,554	59,641	05/31/2009	07/26/2037							
12641Q AH	5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037.....		2	1FM	867,448	22,000	910,850	126,650	(9,034)	6,000	36,059	MON...	4,554	59,641	05/31/2009	07/26/2037							
12641Q AJ	1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		2	1FM	1,423,410	18,500	1,822,112	159,871	(94,510)	6,000	78,912	MON...	9,111	119,636	05/31/2009	07/26/2037							
12641Q AN	2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....		2	1FM	11,749,668	108,250	11,749,668	11,722,154	(1,434)	5,500	5,508	MON...	53,853	702,957	05/31/2009	11/26/2035							
12641Q AP	7	CSMC 2009-7R 5A2 SUB 5.50 11/26/35.....		2	1FM	1,360,000	71,000	1,360,000	1,358,380	(457)	5,500	5,513	MON...	6,233	81,286	05/31/2009	11/26/2035							
12641Q AQ	5	CSMC 2009-7R 5A3 SUB 5.50 11/26/2035.....		2	3FM	680,000	56,000	680,000	679,280	(202)	5,500	5,517	MON...	3,117	40,529	05/31/2009	11/26/2035							
12641Q AR	3	CSMC 2009-7R 5A4 SUB 5.50 11/26/2035.....		2	1FM	1,020,000	45,500	1,020,000	329,202	(11,039)	5,500	13,658	MON...	4,675	60,895	05/31/2009	11/26/2035							
12641Q AS	1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....		2	1FM	909,280	23,000	1,190,000	44,555	(4,422)	5,500	150,455	MON...	5,454	71,101	05/31/2009	11/26/2035							
12641Q AW	2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....		2	1FM	23,404,750	104,500	23,404,750	23,361,726	(9,309)	5,500	5,510	MON...	107,272	1,298,478	05/31/2009	09/26/2035							
12641Q AX	0	CSMC 2009-7R 6A2 SUB 5.50 09/26/35.....		2	1FM	1,652,100	30,000	1,652,100	1,434,770	15,522	5,500	7,542	MON...	7,572	99,278	05/31/2009	09/26/2035							
12641Q AY	8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35.....		2	1FM	1,548,009	20,875	2,478,150	622,613	(57,764)	5,500	12,124	MON...	11,358	148,917	05/31/2009	09/26/2035							
12641Q BC	5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....		2	1FM	3,357,249	107,000	3,366,064	3,296,527	10,505	6,000	6,192	MON...	3,366	210,444	08/31/2012	12/26/2036							
12641Q BD	3	CSMC 2009-7R 7A2 SUB FLT 12/26/36.....		2	1FM	2,248,871	102,500	2,766,767	2,699,285	41,595	6,000	8,778	MON...	15,078	168,465	08/31/2012	12/26/2036							
12641Q BE	1	CSMC 2009-7R 7A3 SUB FLT 12/26/36.....		2	1FM	948,193	100,250	1,349,642	1,033,104	27,150	6,000	10,880	MON...	1,350	84,161	08/31/2012	12/26/2036							
12641Q BF	8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....		2	1FM	756,443	67,750	4,048,927	806,191	20,138	6,000	36,100	MON...	4,049	252,533	08/31/2012	12/26/2036							
12641Q BQ	4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....		2	1FM	871,728	61,500	1,050,100	174,946	60,602	5,852	64,310	MON...	5,121	49,899	05/31/2009	05/26/2036							
12641Q BU	5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....		2	1FM	7,480,908	105,000	7,435,400	7,462,478	(8,849)	5,250	5,008	MON...	32,530	394,924	08/31/2012	08/26/2035							
12641Q BV	3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35.....		2	1FM	1,257,361	89,000	1,134,430	1,256,662	364	5,250	5,528	MON...	5,577	67,701	08/31/2012	08/26/2035							
12641Q BW	1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35.....		2	1FM	623,534	79,500	506,669	637,320	310	5,250	5,629	MON...	2,788	33,851	08/31/2012	08/26/2035							
12641Q BX	9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35.....		2	1FM	1,122,241	53,000	1,274,640	846,348	(3,473)	5,250	7,601	MON...	5,577	67,701	08/31/2012	08/26/2035							
12641Q CC	4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36.....		2	1FM	3,762	100,000	3,762	3,644	345	2,774	5,026	MON...	9	111	05/31/2009	01/26/2036							
12641Q CD	2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....		2	1FM	225,833	98,250	542,586	344,366	46,906	2,774	20,554	MON...	1,254	15,965	05/31/2009	01/26/2036							
12641Q CH	3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....		2	1FM	13,341,485	105,518	13,341,485	13,321,979	(3,464)	5,500	5,504	MON...	61,148	794,930	05/31/2009	02/26/2035							
12641Q CJ	9	CSMC 2009-7R 11A2 MEZ 5.50 2/26/35.....		2	1FM	1,679,251	44,625	2,000,000	1,396,134	1,048	5,500	8,046	MON...	9,167	119,167	05/31/2009	02/26/2035							
12641Q CN	0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....		2	1FM	1,457,705	104,500	1,447,157	1,307,146	(47,903)	5,750	2,055	MON...	6,934	83,194	05/31/2009	01/26/2036							
12641Q CP	5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36.....		2	1FM	1,088,793	104,000	1,088,793	1,085,646	(911)	5,750	5,725	MON...	5,217	67,810	05/31/2009	01/26/2036							
12641Q CQ	3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36.....		2	1FM	544,397	102,000	555,285	542,988	(407)	5,750	5,732	MON...	2,609	33,906	05/31/2009	01/26/2036							
12641Q CR	1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36.....		2	1FM	544,397	92,000	500,845	544,397	(377)	5,750	5,737	MON...	2,609	33,906	05/31/2009	01/26/2036							
12641Q CS	9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....		2	1FM	1,149,282	65,375	1,149,282	586,335	(16,707)	5,750	8,371	MON...	5,507	71,577	05/31/2009	01/26/2036							
12641Q CW	0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....		2	1FM	2,158,980	105,500	2,148,260	2,131,061	3,843	6,000	6,167	MON...	10,741	128,877	05/31/2009	06/26/2037							
12641Q CX	8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37.....		2	4FM	513,129	89,250	536,680	535,880	(38)	6,000	6,054	MON...	2,683	34,884	05/31/2009	06/26/2037							

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation		Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12641Q	CY	6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37.....	.....	.....2	.1FM		247,858	.....	54.750	146,916	268,340	122,235	.....	(1,008)	.....	.....	6.000	12.503	MON...	1,342	17,442	05/31/2009	06/26/2037
12641Q	CZ	3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....	.....	.....2	.1FM		395,218	.....	47.250	253,581	536,680	131,147	.....	(12,632)	.....	.....	6.000	14.397	MON...	2,683	34,884	05/31/2009	06/26/2037
12641Q	DM	1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....	.....	.....2	.1FM		2,375,923	102.500	.....	2,736,115	2,669,381	2,375,992	.....	40,947	.....	.....	6.000	8.654	MON...	2,669	160,163	05/31/2009	04/26/2037
12641Q	DN	9	CSMC 2009-7R 15A2 SUB FLT 4/26/37.....	.....	.....2	.1FM		120,982	.....	62.000	217,706	351,139	134,068	.....	4,517	.....	.....	6.000	20.246	MON...	351	22,824	05/31/2009	04/26/2037
12641Q	DP	4	CSMC 2009-7R 15A3 SUB FLT 4/26/37.....	.....	.....2	.1FM		48,393	.....	46.000	80,762	175,569	51,702	.....	1,147	.....	.....	6.000	23.983	MON...	176	11,412	05/31/2009	04/26/2037
12641Q	DQ	2	CSMC 2009-7R 15A4 SUB FLT 4/26/37.....	.....	.....2	.1FM		35,286	.....	38.000	66,716	175,569	35,497	.....	4	.....	.....	6.000	31.564	MON...	176	11,412	05/31/2009	04/26/2037
12641Q	DR	0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37.....	.....	.....2	.5FM		22,180	.....	28.000	49,159	175,569	21,184	.....	(548)	.....	.....	6.000	51.112	MON...	176	11,412	05/31/2009	04/26/2037
12641Q	DV	1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	.....	.....2	.2FM		5,023,025	102.500	.....	5,156,987	5,031,207	4,976,843	.....	(22,140)	.....	.....	5.750	5.225	MON...	24,108	260,932	08/31/2012	02/26/2036
12641Q	DW	9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....	.....	.....2	.1FM		817,434	44.500	.....	448,586	1,008,059	198,505	.....	(28,684)	.....	.....	5.750	11.954	MON...	4,830	56,401	08/31/2012	02/26/2036
12641Q	EA	6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....	.....	.....2	.1FM		2,068,991	.....	71.000	1,468,983	2,068,991	1,857,531	.....	45,103	.....	.....	0.360	2.858	MON...	145	8,741	05/31/2009	03/26/2037
12641Q	EB	4	CSMC 2009-7R 17A2 SUB FLT 3/26/37.....	.....	.....2	.1FM		1,020,000	43.000	.....	438,600	1,020,000	92,735	.....	12,661	.....	.....	0.360	19.537	MON...	71	4,309	05/31/2009	03/26/2037
12641Q	EC	2	CSMC 2009-7R 17A3 SUB STP 3/26/37.....	.....	.....2	.1FM		540,000	15.500	.....	83,700	540,000	13,597	.....	(1,731)	.....	.....	0.360	0.732	MON...	38	2,304	05/31/2009	03/26/2037
12641Q	ED	0	CSMC 2009-7R 17A4 SUB FLT 03/26/37.....	.....	.....2	.1FM		540,000	3.000	.....	16,200	540,000	6,692	.....	(735)	.....	.....	0.360	21.836	MON...	38	2,304	05/31/2009	03/26/2037
12641Q	EE	8	CSMC 2009-7R 17A5 SUB FLT 3/26/37.....	.....	.....2	.1FM		451,086	1.625	.....	9,750	600,000	3,703	.....	(379)	.....	.....	0.360	46.370	MON...	42	2,560	05/31/2009	03/26/2037
12641Q	EF	5	CSMC 2009-7R 17A6 MEZ FLT 03/26/37.....	.....	.....2	.1FM		151,666	0.500	.....	6,000	1,200,000	4,484	.....	(443)	.....	.....	0.360	90.316	MON...	84	5,070	05/31/2009	03/26/2037
12641Q	EK	4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....	.....	.....2	.1FM		2,066,789	101.750	.....	2,102,957	2,066,789	2,066,789	.....	6,543	.....	.....	5.880	5.814	MON...	10,127	111,365	05/31/2009	03/26/2037
12641Q	EL	2	CSMC 2009-7R 18A2 SUB STP 3/26/37.....	.....	.....2	.4FM		1,020,000	61.500	.....	627,300	1,020,000	1,016,023	.....	(1,141)	.....	.....	5.880	5.828	MON...	4,998	54,955	05/31/2009	03/26/2037
12641Q	EM	0	CSMC 2009-7R 18A3 SUB STP 3/26/37.....	.....	.....2	.1FM		540,000	30.250	.....	163,350	540,000	333,060	.....	(20,782)	.....	.....	5.880	9.725	MON...	2,646	29,094	05/31/2009	03/26/2037
12641Q	EN	8	CSMC 2009-7R 18A4 SUB STP 3/26/37.....	.....	.....2	.1FM		540,000	16.000	.....	86,400	540,000	75,600	.....	.....	.....	.....	5.880	45.851	MON...	2,646	29,094	05/31/2009	03/26/2037
12641Q	EP	3	CSMC 2009-7R 18A5 SUB STP 3/26/37.....	.....	.....2	.1FM		600,000	6.000	.....	36,000	600,000	48,000	.....	.....	.....	.....	5.880	85.717	MON...	2,940	32,327	05/31/2009	03/26/2037
12641Q	EQ	1	CSMC 2009-7R 18A6 MEZ STP 3/26/37.....	.....	.....2	.1FM		1,199,925	0.750	.....	9,000	1,200,000	1	.....	.....	.....	.....	5.880	9,999.000	MON...	5,880	64,653	05/31/2009	03/26/2037
12641Q	EV	0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36.....	.....	.....2	.1FM		10,238,250	106.375	.....	10,890,938	10,238,250	10,221,524	.....	(4,896)	.....	.....	5.750	5.755	MON...	49,058	637,395	05/31/2009	03/26/2036
12641Q	EW	8	CSMC 2009-7R 1A2 SUB 5.75 3/26/36.....	.....	.....2	.4FM		722,700	38.000	.....	274,626	722,700	721,922	.....	(214)	.....	.....	5.750	5.771	MON...	3,463	45,000	05/31/2009	03/26/2036
12641Q	EX	6	CSMC 2009-7R 1A3 SUB 5.75 03/26/36.....	.....	.....2	.1FM		361,350	31.750	.....	114,729	361,350	64,307	.....	202	.....	.....	5.750	34.170	MON...	1,731	22,501	05/31/2009	03/26/2036
12641Q	EY	4	CSMC 2009-7R 1A4 MEZ 5.75 03/26/36.....	.....	.....2	.1FM		401,593	23.000	.....	166,221	722,700	35,504	.....	(140)	.....	.....	5.750	134.855	MON...	3,463	45,000	05/31/2009	03/26/2036
12641Q	FC	1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35.....	.....	.....2	.1FM		5,639,200	106.840	.....	6,024,933	5,639,200	5,626,240	.....	(2,204)	.....	.....	5.500	5.514	MON...	25,846	335,899	05/31/2009	08/26/2035
12641Q	FD	9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35.....	.....	.....2	.1FM		563,920	51.750	.....	291,829	563,920	563,201	.....	(201)	.....	.....	5.500	5.512	MON...	2,585	33,590	05/31/2009	08/26/2035
12641Q	FE	7	CSMC 2009-7R 2A3 MEZ 5.50 08/26/35.....	.....	.....2	.1FM		681,586	38.750	.....	327,779	845,880	563,388	.....	693	.....	.....	5.500	8.485	MON...	3,877	50,385	05/31/2009	08/26/2035
12641Q	FK	3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....	.....	.....2	.1FM		226,399	100.000	.....	288,984	288,984	233,107	.....	1,576	.....	.....	6.000	8.247	MON...	1,445	18,784	05/31/2009	09/26/2037
12641R	BN	9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	.....	.....2	.1FM		7,040,642	105.750	.....	7,590,343	7,177,629	7,002,524	.....	17,771	.....	.....	5.663	7.034	MON...	33,870	409,076	01/27/2012	05/26/2037
12641T	AB	2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE.....	.....	.....2	.2FM		11,362,500	77.297	.....	11,594,520	15,000,000	11,278,108	.....	(84,392)	.....	.....	5.938	5.437	MON...	74,225	223,052	09/11/2012	07/26/2049
12641T	CP	9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE.....	.....	.....2	.1FM		5,927,951	89.332	.....	6,166,574	6,903,000	6,106,874	.....	178,923	.....	.....	2.592	7.711	MON...	14,913	104,132	05/04/2012	07/26/2049
12642L	AA	0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	.....	.....2	.1FM		411,083	103.572	.....	427,422	412,680	411,274	.....	688	.....	.....	6.000	6.049	MON...	2,063	24,761	08/05/2010	09/26/2037
12642N	BQ	0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36.....	.....	.....2	.1FM		5,890,360	104.938	.....	6,405,385	6,104,000	5,947,276	.....	21,386	.....	.....	5.350	5.923	MON...	27,214	327,468	03/01/2010	03/26/2036
12645B	BF	7	CSMC 2010-17R 3A2 SUB SSNR 3.50 5/26/36.....	.....	.....2	.1FM		3,931,250	95.920	.....	4,076,600	4,250,000	4,032,137	.....	51,169	.....	.....	3.500	5.033	MON...	12,396	148,750	03/09/2011	05/26/2036
12645B	BH	3	CSMC 2010-17R 3A3 SUB SSNR 3.5 5/26/2036.....	.....	.....2	.1FM		3,708,125	92.177	.....	3,917,527	4,250,000	3,804,536	.....	36,904	.....	.....	3.500	5.440	MON...	12,396	148,750	03/09/2011	05/26/2036
12645B	BX	8	CSMC 2010-17R 4A3 SUB 3.5 11/26/2035.....	.....	.....2	.1FM		1,016,816	90.000	.....	1,071,900	1,191,000	1,024,282	.....	3,270	.....	.....	2.906	4.380	MON...	2,885	40,159	04/04/2011	11/26/2035
12645D	CW	5	CSMC 2010-19R 5A2 SUB 3.25 08/27/2036.....	.....	.....2	.1FM		6,226,400	95.000	.....	6,536,000	6,880,000	6,531,186	.....	179,312	.....	.....	3.250	6.330	MON...	18,633	223,589	03/31/2011	08/27/2036
12645D	CY	1	CSMC 2010-19R 5A3 SUB 3.25 08/27/2036.....	.....	.....2	.1FM		7,141,440	91.000	.....	7,512,960	8,256,000	7,417,669	.....	163,002	.....	.....	3.250	5.943	MON...	22,360	268,307	04/01/2011	08/27/2036
12645D	DN	4	CSMC 2010-19R 6A2 SUB SSNR 3.25 11/27/36.....	.....	.....2	.1FM		2,712,600	95.000	.....	2,863,300	3,014,000	2,789,365	.....	45,196	.....	.....	3.250	5.222	MON...	8,163	97,948	04/04/2011	11/27/2036
12645D	DQ	7	CSMC 2010-19R 6A3 SUB SSNR 3.25 11/27/36.....	.....	.....2	.1FM		3,231,060	92.000	.....	3,466,560	3,768,000	3,345,365	.....	67,425	.....	.....	3.250	5.794	MON...	10,205	122,451	04/04/2011	11/27/2036
12645E	DU	6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35.....	.....	.....2	.1FM		6,147,379	101.082	.....	6,933,190	6,859,000	6,375,798	.....	120,975	.....	.....	3.500	5.868	MON...	20,005	240,065	02/22/2011	07/27/2035

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
				Code	F o r e i g n	Bond CHAR	NAIC Designation			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126670	AC	2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....			2	2FM	688,543	94.000	714,185	759,771	724,963			23,869			4.638	9.781	MON...	2,937	35,238	11/05/2010	02/25/2036
126670	CJ	5	CWL 2005-11 AF4 SEQ 5.21 2/25/2036.....			2	1FM	1,999,930	67.051	1,341,016	2,000,000	1,262,688			14,486			5.210	9.593	MON...	8,683	104,200	09/12/2005	02/25/2036
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....			2	1FM	931,542	70.445	656,231	931,557	473,664			(20,813)			5.227	10.502	MON...	4,058	49,449	12/08/2005	05/25/2036
126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....			2	1FM	2,621,729	91.063	2,865,610	3,146,861	2,717,741			244,928			0.550	10.891	MON...	336	18,545	10/06/2011	05/25/2036
126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....			2	1FM	168,006	85.000	191,685	225,511	175,091			10,721			0.810	4.367	MON...	36	1,929	11/22/2010	11/25/2033
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....			2	1FM	11,708,978	95.250	12,800,920	13,439,286	11,594,132			14,454			5.500	7.239	MON...	61,597	741,709	09/14/2011	04/25/2035
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....			2	1FM	7,026,279	96.438	7,710,916	7,995,766	7,011,255			76,560			5.250	7.447	MON...	34,981	280,932	03/30/2012	04/25/2035
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....			2	1FM	7,853,901	104.625	8,275,292	7,909,479	7,875,721			12,710			5.500	5.570	MON...	36,252	407,828	08/31/2012	04/25/2034
12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....			2	1FM	1,130,592	101.650	1,149,277	1,130,622	1,127,762			2,446			5.687	5.737	MON...	5,358	64,298	06/16/2004	07/25/2034
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....			2	1FM	4,791,993	93.793	4,963,788	5,292,279	4,634,172			30,432			5.500	6.818	MON...	24,256	292,323	09/06/2011	05/25/2035
12668A	4C	6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....			2	1FM	3,554,782	33.107	1,714,524	5,178,736	803,688			(183,196)			0.560	2.979	MON...	564	32,135	07/08/2008	01/25/2036
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....			2	1FM	874,781	67.000	677,576	1,011,308	663,837			(17,031)			6.000	9.316	MON...	5,057	61,228	03/30/2008	05/25/2036
12669A	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....			2	1FM	779,537	85.000	830,854	977,475	791,020			11,585			5.500	8.432	MON...	4,480	49,496	01/03/2012	11/25/2035
12669D	FZ	6	CWHL 2002-26 A5 IO INV 12/25/2017.....			234	1FE	443,234	9.500	34,653		0						7.790		MON...	474	38,381	09/30/2004	12/25/2017
12669D	P5	1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....			2	1FM	2,071,469	102.656	2,191,377	2,134,675	2,111,631			8,666			5.000	5.345	MON...	8,894	106,734	02/21/2003	04/25/2018
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....			2	1FM	7,807,662	103.490	8,091,563	7,818,690	7,810,559			12,978			5.750	5.784	MON...	37,465	420,153	08/31/2012	02/25/2033
12669E	JR	8	CWHL 2003-J5 1A6 5.50 7/25/33.....			2	1FM	166,258	103.980	168,968	162,500	163,914			(390)			5.500	5.057	MON...	745	8,933	05/15/2003	07/25/2033
12669E	JS	6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033.....			2	1FM	2,598,102	103.970	2,653,158	2,551,849	2,584,032			891			5.500	5.399	MON...	11,696	140,295	05/20/2003	07/25/2033
12669E	QV	1	CWHL 2003-J6 2A3 4.75 7/25/2018.....			2	1FM	747,868	103.115	830,186	805,106	785,692			6,690			4.750	5.571	MON...	3,187	38,243	08/11/2003	07/25/2018
12669E	Z9	0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....			2	1FM	1,342,279	102.635	1,414,786	1,378,464	1,356,113			8,251			5.000	5.527	MON...	5,744	69,023	10/05/2007	10/25/2018
12669G	FH	9	CWHL 2004-J9 2A3 IO INV 01/25/2035.....			234	3FE	435,947	1.000	2,785		8,133			(34,214)			6.890	85.421	MON...	320	57,266	07/24/2008	01/25/2035
12670F	AC	4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....			2	1FM	5,504,673	89.313	5,887,858	6,592,423	5,930,915			351,253			0.340	8.946	MON...	435	24,814	05/03/2011	06/25/2047
144531	EW	6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....			2	1FM	4,044,848	94.860	4,970,938	5,240,289	4,084,801			237,257			0.420	11.022	MON...	428	21,849	01/20/2012	01/25/2036
144531	FL	9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....			2	1FM	6,246,605	96.438	7,310,331	7,580,327	6,460,518			336,611			0.390	7.881	MON...	574	32,375	07/26/2011	02/25/2036
152314	KJ	8	CXHE 2004-C AF5 SEQ STP 6/25/2034.....			2	1FM	3,990,000	91.555	3,662,200	4,000,000	3,988,999			(497)			5.486	5.540	MON...	18,288	215,703	08/11/2010	06/25/2034
161546	CW	4	CFAB 2002-3 1A5 5.407 06/25/32.....			2	1FM	4,504,968	103.160	4,694,066	4,550,277	4,503,509			2,031			5.907	6.102	MON...	22,399	264,838	01/03/2012	06/25/2032
16162W	PV	5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....			2	1FM	806,411	82.200	753,261	916,376	686,892			10,599			2.846	8.675	MON...	2,173	25,626	09/05/2008	01/25/2036
16162X	AD	9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....			2	1FM	2,088,693	98.660	2,351,358	2,383,289	2,025,200			42,495			6.000	9.426	MON...	2,383	137,058	08/31/2012	11/25/2036
172973	3L	1	CMSI 2005-7 1A7 VADM 5.50 10/25/35.....			2	1FM	9,214,830	100.219	9,322,434	9,302,037	9,165,498			1,036			5.500	5.600	MON...	42,634	511,612	10/25/2005	10/25/2035
17307G	AL	2	CMLTI 2003-UST1 PO1 0 12-25-18.....			2	1FM	6,463	90.860	7,829	8,617	6,402			1,425				20.072	MON...			01/25/2008	12/25/2018
17307G	ED	6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....			2	1FM	7,248,930	99.639	7,980,976	8,009,868	7,255,149			93,431			2.667	5.319	MON...	17,800	214,136	09/22/2011	03/25/2034
17307G	FM	5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....			2	1FM	3,847,014	103.758	4,286,249	4,131,022	3,879,482			14,578			4.710	5.439	MON...	16,215	194,078	02/17/2010	05/25/2034
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			2	1FM	309,690	90.536	336,794	372,000	312,661			10,206			5.249	9.940	MON...	1,627	19,526	07/07/2011	08/25/2035
17309A	AF	6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			2	1FM	10,008,453	90.500	10,216,595	11,289,055	10,040,773			(42,179)			6.000	5.129	MON...	56,445	169,336	09/13/2012	04/25/2036
17309L	AD	7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			2	1FM	9,970,046	92.212	11,113,008	12,051,586	10,590,417			539,937			0.360	6.468	MON...	843	47,806	05/12/2011	08/25/2036
17309N	AD	3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			2	4FM	12,404,923	99.724	12,730,642	12,765,863	12,547,542			53,037			5.939	6.855	MON...	63,180	758,165	05/12/2010	07/25/2036
17310E	AD	0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			2	2FM	5,879,381	100.250	6,323,406	6,307,637	6,077,326			64,910			5.775	7.114	MON...	30,356	335,008	08/31/2012	09/25/2036
17312F	AB	9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....			2	5FM	357,207	80.125	294,305	367,307	239,056			68,919			6.000	21.881	MON...	1,837	22,038	09/27/2007	04/25/2037
17312H	AF	6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....			2	1FM	11,867,440	99.360	12,249,837	12,328,741	11,899,747			29,160			6.265	6.766	MON...	64,366	759,763	04/12/2011	06/25/2037
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			2	1FM	185,883	54.375	284,715	523,614	190,081			13,741			2.545	7.112	MON...	1,110	13,209	11/18/2008	03/25/2037
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....			2	1FM	1,399,740	103.736	1,457,500	1,405,009	1,399,423			5,929			6.000	6.074	MON...	7,025	70,250	11/13/2009	01/25/2036
17314Q	AD	9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36.....			2	1FM	868,116	78.245	1,997,814	2,553,283	935,959			26,504			6.000	20.111	MON...	12,766	127,664	11/13/2009	01/25/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP			F	Bond	NAIC			Rate	Fair	Par	Book/Adjusted	Unrealized	Current	Current	Total	Rate	Effective	When	Admitted	Amount	Stated	
Identification		Code	o	CHAR	Designation			Used	Value	Value	Carrying Value	Valuation	Year's	Year's	Foreign	of	Rate	Paid	Amount	Received	Contractual	
	Description		r			Actual Cost		to				Increase/	(Amortization)/	Other Than	Exchange				Due and	During	Maturity	
			e					Obtain				(Decrease)	Accretion	Impairment	Change in				Accrued	Year	Date	
			i					Fair						Recognized	B./A.C.V.							
			g					Value														
			n																			
17314Q	BF	3			.1FM	6,029,100	100.875	6,143,288	6,090,000	5,981,351		(38,071)				5.203	4.742	MON...	26,405	317,942	09/22/2011	10/25/2035
17315C	AC	1			.1FM	7,342,058	97.000	7,556,282	7,789,982	7,589,591		242,557				5.250	8.661	MON...	34,081	408,943	11/04/2011	09/25/2035
17315C	AP	2			.1FM	6,203,125	100.236	6,264,744	6,250,000	6,213,476		5,065				6.000	6.173	MON...	31,250	374,941	11/15/2010	02/25/2037
17315G	AA	6			.1FM	3,100,288	100.813	3,245,723	3,219,564	3,091,879		38,664				4.812	5.413	MON...	12,912	161,698	09/21/2010	06/25/2037
17315J	AP	7			.1FM	4,706,033	99.930	4,667,730	4,671,000	4,689,899		(7,421)				6.000	5.860	MON...	23,355	280,260	09/29/2010	08/25/2037
17315J	AY	8			.1FM	765,862	100.000	812,312	812,312	780,901		9,941				2.614	3.946	MON...	1,769	21,576	08/10/2010	07/25/2036
17315N	AD	5			.2FM	9,165,046	101.104	9,266,274	9,165,046	9,154,118		(4,965)				6.100	6.032	MON...	46,589	564,042	04/07/2011	04/25/2037
17315Q	AV	8			.1FM	11,262,956	87.337	12,530,922	14,347,715	11,147,348		(115,609)				7.089	8.547	MON...	84,761	863,313	01/30/2012	10/25/2035
17315X	AD	3			.1FM	17,543,018	101.661	18,515,425	18,212,927	17,639,829		110,091				5.192	5.936	MON...	78,801	903,735	08/31/2012	11/25/2035
17315X	AE	1			.1FM	1,294,463	80.797	3,843,528	4,757,000	1,406,771		47,110				5.192	22.525	MON...	20,582	235,869	08/31/2012	11/25/2035
17316A	AQ	3			.1FM	11,428,722	105.221	12,208,601	11,602,764	11,463,236		24,395				6.000	6.259	MON...	58,014	696,164	10/27/2009	05/25/2037
17316H	BG	9			.1FM	5,498,169	104.304	5,743,785	5,506,774	5,488,971		7,989				5.500	5.551	MON...	25,239	305,265	02/18/2010	12/25/2035
17317E	BN	0			.1FM	3,569,475	100.438	3,677,017	3,661,000	3,588,417		11,006				6.000	6.501	MON...	18,305	219,243	03/23/2011	10/25/2037
17319A	AL	1			.1FM	1,043,250	90.981	1,091,772	1,200,000	1,047,456		4,206				2.779	4.553	MON...	2,779	8,339	09/07/2012	03/20/2036
21075W	CJ	2			.1FM	512,075	89.077	456,498	512,476	268,330						7.000	13.158	MON...	2,989	35,873	02/02/1996	03/15/2027
22540V	HJ	4			.1FE	324,867	101.625	330,250	324,969	330,892		(207)				5.600	5.399	MON...	1,517	18,198	11/13/2001	09/25/2031
22541Q	FV	9			.1FM	6,870,738	105.696	7,195,159	6,807,384	6,842,513		3,550				5.500	5.457	MON...	31,201	359,724	08/31/2012	06/25/2033
22541S	ES	3			.1FM	1,617,027	69.625	1,328,443	1,907,997	1,717,716		60,214				1.860	5.776	MON...	690	36,586	01/21/2011	08/25/2034
225458	KQ	0			.1FM	7,519,471	101.725	7,614,678	7,485,552	7,503,811		(2,474)				5.500	5.495	MON...	34,309	411,705	07/07/2005	07/25/2035
225458	LD	8			.1FM	10,871,121	98.625	12,149,170	12,318,550	10,799,960		38,838				5.750	7.913	MON...	59,026	413,185	05/17/2012	07/25/2035
225458	QM	3			.1FM	9,465,363	102.219	9,639,228	9,430,000	9,367,056		(32,461)				5.500	5.217	MON...	43,221	518,570	07/05/2005	06/25/2035
225458	TU	2			.1FM	6,270,528	100.568	6,277,480	6,242,000	6,227,467		(6,815)				5.500	5.441	MON...	28,609	343,114	07/11/2005	07/25/2035
2254W0	FJ	9			.1FM	865,860	107.494	898,188	835,571	863,333		(3,057)				7.000	6.624	MON...	4,874	58,490	11/02/2010	02/25/2033
22943Y	UR	8			.1FM	2,797,870	101.630	2,982,634	2,934,797	2,837,053		30,762				4.870	6.495	MON...	11,910	136,824	03/23/2010	07/27/2037
22944F	BW	8			.1FM	1,639,595	101.000	1,772,867	1,755,314	1,691,935		39,963				2.459	5.176	MON...	3,598	56,963	06/25/2012	06/26/2037
22944J	DE	8			.1FM	5,928,497	97.825	6,037,270	6,171,500	5,951,821		23,324				3.500	4.542	MON...	18,000	90,001	07/16/2012	04/26/2038
232422	AD	7			.1FM	2,711,204	87.000	3,573,860	4,107,885	2,675,390		41,366				0.360	8.611	MON...	287	16,295	05/27/2011	04/25/2046
23242L	AB	9			.3FM	1,361,313	76.000	1,480,641	1,948,212	1,461,025		119,925				0.349	20.062	MON...	321	7,617	03/13/2008	07/15/2036
23245G	AB	7			.1FM	1,886,856	70.081	1,728,533	2,466,478	1,668,113		32,363				0.370	0.550	MON...	177	10,054	05/13/2008	12/25/2046
23248A	AJ	0			.1FM	2,559,568	60.120	2,481,955	4,128,335	2,530,285		97,255				0.500	7.315	MON...	401	22,236	06/29/2011	05/25/2047
24763L	FN	5			.1FM	457,612	89.600	423,990	473,203	457,646						7.030	7.380	MON...	2,772	22,492	08/31/2012	08/15/2030
251510	CV	3			.1FM	5,035,957	81.024	5,618,374	6,934,193	5,048,127		261,271				0.710	6.337	MON...	820	51,399	09/16/2011	02/25/2035
251510	EP	4			.1FM	8,282,198	76.500	8,441,485	11,034,621	7,869,775		222,970				0.510	4.827	MON...	937	59,709	01/06/2011	06/25/2035
251510	MD	2			.1FM	1,263,342	65.990	833,680	1,263,344	864,508		(14,522)				5.431	8.069	MON...	5,718	63,775	01/25/2006	02/25/2036
251510	MD	2			.1FM	902,388	65.990	595,486	902,388	624,718		(3,160)				5.431	7.993	MON...	4,084	45,553	01/25/2006	02/25/2036
251563	FP	2		234	.4FE	1,447,103	5.740	789,301	89,936			(14,079)				2.487	1,382.996	MON...	5,699	355,456	04/25/2008	06/25/2034
25157F	AJ	3			.1FM	4,005,681	97.033	4,186,973	4,315,000	4,053,550		47,869				5.240	7.161	MON...	18,842	169,640	03/16/2012	06/26/2035
32027N	RU	7			.1FM	1,841,900	81.000	1,830,600	2,260,000	2,021,014		110,598				0.700	5.575	MON...	307	16,756	01/18/2011	03/25/2035
32027N	ZL	8			.1FM	6,154,508	81.750	6,513,023	7,967,000	6,180,873		26,365				0.510	6.835	MON...	790	28,734	05/01/2012	01/25/2036
32051G	NS	0			.1FM	732,098	78.156	759,111	971,274	722,991		6,285				0.710	4.886	MON...	115	2,927	08/15/2012	06/25/2035
32051G	Y2	5			.1FM	1,002,331	81.000	1,288,712	1,591,002	1,053,164		42,292				2.564	6.457	MON...	3,399	40,989	08/12/2008	05/25/2036
32051S	AA	7			.1FM	3,981,744	71.000	4,112,056	5,791,628	3,954,020		185,138				0.710	6.881	MON...	685	42,929	10/18/2011	04/25/2035

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB.....				.2	.1FM	18,316,642	82.844	23,351,601	28,187,523	18,041,127	269,023			2.425	3.819	MON...	56,958	963,917	03/01/2012	11/25/2037
32113J	CF	0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....				.2	.1FM	5,254,296	85.000	5,790,796	6,812,701	5,504,789	487,056			0.480	11.982	MON...	635	35,309	09/22/2011	02/25/2036
36157N	FL	3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....				.2	.4FM	428,398	102.594	425,770	415,006	421,201	(7)			7.170	7.015	MON...	2,480	32,143	04/01/2004	12/25/2028
361856	CQ	8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....				.2	.1FM	314,910	95.701	382,694	399,885	347,647	32,941			4.590	15.245	MON...	1,530	18,355	04/17/2008	04/25/2033
36190F	AD	2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35.....				.2	.1FM	1,997,805	101.219	2,128,036	2,102,413	2,037,031	25,578			3.668	5.479	MON...	6,427	69,963	05/04/2011	07/25/2035
36190G	AA	6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....				.2	.1FM	29,488,249	103.500	31,368,304	30,307,540	29,652,088	111,244			5.975	6.547	MON...	150,906	1,745,791	08/31/2012	01/26/2037
36228F	G7	5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034.....				.2	.1FM	3,648,159	102.250	3,750,459	3,667,931	3,652,202	2,527			5.500	5.584	MON...	16,811	201,736	10/04/2004	02/25/2034
362405	AB	8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....				.2	.1FM	9,823,713	72.000	10,002,125	13,891,840	9,723,560	290,003			0.430	6.969	MON...	1,161	40,350	09/05/2012	05/25/2046
36242D	LY	7	GSR 2004-13F 4A2 IO INV 11/25/2034.....			234	.4FE	2,337,483	24.450	2,223,957		756,905	(385,256)				7.490	68.485	MON...	11,355	815,875	06/27/2011	11/25/2034
36244S	AD	0	GSAA 2006-13 AF4 SEQ STP 07/25/2036.....				.2	.1FM	11,006,250	69.712	11,119,806	15,951,087	10,863,567	(78,486)			6.119	5.306	MON...	81,335	201,053	09/14/2012	07/25/2036
362631	AB	9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046.....				.2	.1FM	3,339,247	91.969	3,856,908	4,193,716	3,374,770	186,969			0.400	9.002	MON...	326	13,494	04/19/2012	08/25/2046
362669	AV	5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027.....				.2	.1FM	4,731,949	93.000	4,747,903	5,105,272	4,687,625	(33,306)			6.000	6.306	MON...	25,526	76,560	09/24/2012	06/25/2027
38011A	AC	8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....				.2	.1FM	2,467,695	74.610	1,841,157	2,467,695	1,656,554	163,936			6.320	10.254	MON...	12,997	155,892	06/27/2006	05/25/2036
393505	HU	9	GT 1995-6 B1 SUB 7.70 9/15/2026.....				.4AM	607,562	103.050	620,758	602,385	602,385	602,385				7.700	7.825	MON...	2,061	46,384	01/27/1999	09/15/2026
393505	XE	7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....				.2	.1FE	238,874	105.875	245,327	231,714	232,234	(1,127)			7.070	6.550	MON...	728	16,382	08/29/2002	01/15/2029
39538W	DC	9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030.....				.2	.1FM	254,370	91.000	249,720	274,418	257,532	5,943			0.650	8.083	MON...	35	560	08/31/2012	07/25/2030
39678W	AA	6	GCSP 2005-1 A SEQ CSTR 9-25-34.....				.2	.1FM	2,401,860	89.250	2,154,432	2,413,929	2,397,986	1,021			5.204	5.297	MON...	10,469	125,527	01/28/2005	09/25/2034
40431H	AD	9	HALO 2006-2 1A4 IO INV 12-25-36.....			234	.6FE	1,399,103	17.075	3,451,288			0				5.190		MON...	17,485	1,137,740	03/07/2008	12/25/2036
41161G	AC	7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....				.2	.1FM	360,469	73.250	374,529	511,303	285,527	8,293		50,658	0.401	0.719	MON...	63	2,243	04/03/2008	07/21/2036
41161P	EX	7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....				.2	.1FM	2,587,305	92.000	2,966,132	3,224,056	2,603,078	69,659			2.650	6.942	MON...	7,118	76,012	01/06/2012	06/19/2034
41161P	TN	3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....				.2	.1FM	2,822,517	72.219	2,913,469	4,034,225	2,705,479	65,223			0.520	3.644	MON...	758	20,422	08/31/2012	11/19/2035
41161P	UK	7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....				.2	.1FM	2,124,900	75.313	2,269,074	3,012,878	2,164,454	62,456			0.520	11.515	MON...	566	15,228	08/31/2012	08/19/2045
41161V	AC	4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....				.2	.1FM	602,740	71.938	610,699	848,930	551,670	5,581			0.410	3.099	MON...	126	3,834	04/02/2008	09/19/2046
437084	PQ	3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....				.2	.1FM	5,380,867	96.428	6,113,318	6,339,755	5,519,512	296,930			0.590	7.881	MON...	727	36,492	01/31/2012	01/25/2036
43709J	AA	0	HEMT 2006-4 A1 SEQ STP 11/25/36.....				.2	.1FM	189,290	18.411	60,085	326,362	28,781	(498)			5.671	26.529	MON...	308	9,774	01/14/2008	11/25/2036
43710K	AC	0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037.....				.2	.1FM	8,950,000	86.563	12,984,375	15,000,000	10,573,911	1,623,911			0.395	19.244	MON...	1,151	64,825	01/18/2012	07/25/2037
437690	AX	8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....				.2	.1FM	4,253,266	88.000	4,302,154	4,888,812	4,309,949	149,564			0.730	4.755	MON...	694	37,732	10/31/2011	07/25/2034
45254N	JB	4	IMM 2004-4 2A1 SEQ STP 9/25/2034.....				.2	.1FM	2,888,005	97.875	2,938,671	3,002,474	2,901,512	10,118			4.804	5.258	MON...	12,020	145,079	06/22/2007	09/25/2034
45254N	MZ	7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....				.2	.1FM	5,787,214	71.619	5,101,290	7,122,789	5,839,032	127,011			0.830	5.329	MON...	1,149	57,270	08/31/2012	04/25/2035
45254N	NT	0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....				.2	.4FM	1,105,561	21.602	459,284	2,126,079	323,142	(14,906)			0.840	5.344	MON...	347	18,781	05/20/2008	08/25/2035
45254T	TN	4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....				.2	.1FM	126,617	95.851	173,377	180,882	132,705	3,682			0.560	3.019	MON...	20	1,088	12/01/2009	05/25/2036
456606	HK	1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....				.2	6*	425,401	33.000	172,248	521,964	10,201				0.650	31.878	MON...	66	477	05/21/2008	10/25/2013
45660L	PK	9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....				.2	.1FM	612,556	28.666	297,618	1,038,230	224,914	3,330			5.500	22.194	MON...	4,759	57,103	08/19/2008	06/25/2035
45660N	KZ	7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33.....				.2	.1FM	2,367,327	101.875	2,383,411	2,339,545	2,356,625	755			5.750	5.681	MON...	11,210	134,458	04/08/2003	01/25/2033
45660N	LD	5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....				.2	.1FM	469,287	97.375	529,819	544,101	499,209	12,535			5.750	11.488	MON...	2,607	31,271	06/03/2008	01/25/2033
45660N	X9	1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....				.2	.1FM	1,130,022	80.611	1,110,876	1,378,075	1,141,110	23,561			2.702	10.914	MON...	3,103	37,112	05/30/2008	10/25/2034
45661E	EM	2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....				.2	.1FM	44,779	1.250	1,160	92,807	0	(2,437)			4.784	9,999.000	MON...	370	4,617	05/08/2008	05/25/2036
45661F	AB	7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....				.2	.6FE	452,256	34.000	202,325	595,073	0	86,487			0.510	2.712	MON...	59	2,885	05/15/2008	06/25/2039
45661X	AB	8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....				.2	.1FM	4,936,902	71.000	5,848,092	8,236,749	4,967,403	132,019			0.510	6.119	MON...	700	25,399	06/01/2012	07/25/2036
466247	RP	0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....				.2	.1FM	6,378,279	95.000	6,827,454	7,186,794	6,389,448	72,322			3.056	5.214	MON...	18,305	110,164	06/05/2012	07/25/2035
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....				.2	.3FM	3,905,229	85.150	3,455,982	4,058,699	3,253,634	(60,271)		354,608	6.000	5.546	MON...	20,293	243,519	02/07/2008	12/25/2035

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6			7			Fair Value			10			11			Change in Book/Adjusted Carrying Value				Interest				Dates			
						3	4	5				8	9											12	13	14		15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value		Par Value			Book/Adjusted Carrying Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date			
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	.....	..	..	2	1FM	.....	1,289,368	.....	64.500	.....	827,762	.....	1,283,352	.....	902,454	.....	.....	.....	(38,155)	.....	.....	2.816	.....	4.039	MON...	.....	3,012	.....	35,771	02/07/2006	03/25/2036	
46627M	EC	7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	.....	..	..	2	1FM	.....	2,334,465	.....	82.800	.....	2,064,552	.....	2,493,420	.....	1,961,704	.....	.....	.....	(12,363)	.....	.....	5.750	.....	6.389	MON...	.....	11,948	.....	143,344	01/31/2008	03/25/2036	
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	.....	..	..	2	1FM	.....	1,851,025	.....	90.280	.....	2,243,095	.....	2,484,598	.....	2,052,443	.....	.....	.....	(19,447)	.....	.....	5.950	.....	5.790	MON...	.....	12,319	.....	143,166	05/01/2008	11/25/2036	
46628G	AE	9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	.....	..	..	2	4FM	.....	1,864,915	.....	14.320	.....	525,848	.....	3,672,125	.....	398,836	.....	.....	.....	122,146	.....	.....	0.460	.....	8.808	MON...	.....	328	.....	19,852	09/26/2008	05/25/2036	
46628L	AB	4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	.....	..	..	2	1FM	.....	377,758	.....	84.200	.....	415,998	.....	494,059	.....	376,831	.....	.....	.....	1,246	.....	.....	3.004	.....	4.929	MON...	.....	1,237	.....	4,956	08/31/2012	06/25/2036	
46628V	AH	9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36.....	.....	..	..	2	1FM	.....	8,495,860	.....	66.375	.....	9,095,366	.....	13,703,000	.....	8,339,479	.....	.....	.....	(156,381)	.....	.....	6.420	.....	5.216	MON...	.....	73,311	.....	281,309	08/09/2012	08/25/2036	
46629H	AB	2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	.....	..	..	2	1FM	.....	5,335,644	.....	80.829	.....	5,441,932	.....	6,732,674	.....	5,442,752	.....	.....	.....	224,581	.....	.....	0.390	.....	7.701	MON...	.....	510	.....	28,604	05/11/2011	07/25/2036	
466300	AL	4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	.....	..	..	2	1FM	.....	8,183,117	.....	103.270	.....	8,222,030	.....	7,961,683	.....	8,153,688	.....	.....	.....	(59,715)	.....	.....	6.000	.....	5.055	MON...	.....	39,808	.....	481,492	08/22/2011	11/26/2036	
46630G	AN	5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35.....	.....	..	..	2	1FM	.....	821,436	.....	99.625	.....	875,247	.....	878,542	.....	822,960	.....	.....	.....	9,909	.....	.....	2.991	.....	5.097	MON...	.....	2,190	.....	21,383	02/09/2012	07/25/2035	
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....	.....	..	..	2	4FM	.....	145,847	.....	88.010	.....	131,905	.....	149,875	.....	149,875	.....	.....	.....	9,909	.....	.....	5.350	.....	5.410	MON...	.....	668	.....	8,216	06/23/2008	04/25/2037	
46631N	DT	3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	.....	..	..	2	3FM	.....	439,153	.....	92.000	.....	481,556	.....	523,430	.....	443,799	.....	.....	.....	(7,190)	.....	.....	7.000	.....	8.399	MON...	.....	3,053	.....	33,585	01/03/2012	08/25/2037	
46632T	AA	3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	.....	..	..	2	1FM	.....	17,901,684	.....	85.500	.....	19,013,894	.....	22,238,473	.....	18,283,742	.....	.....	.....	545,152	.....	.....	2.536	.....	4.335	MON...	.....	47,003	.....	698,013	08/31/2012	07/27/2037	
46632Y	AA	2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	.....	..	..	2	1FM	.....	10,731,001	.....	92.570	.....	11,405,741	.....	12,321,207	.....	11,127,748	.....	.....	.....	213,292	.....	.....	3.004	.....	5.057	MON...	.....	30,847	.....	360,243	11/19/2008	06/26/2036	
46632Y	AB	0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36.....	.....	..	..	2	1FM	.....	609,003	.....	14.370	.....	686,382	.....	4,776,494	.....	580,917	.....	.....	.....	40,737	.....	.....	3.004	.....	26.009	MON...	.....	11,958	.....	150,618	11/19/2008	06/26/2036	
46632Y	AC	8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	.....	..	..	2	1FM	.....	18,363,504	.....	82.770	.....	17,370,825	.....	20,986,862	.....	17,068,445	.....	.....	.....	(99,369)	.....	.....	6.250	.....	6.782	MON...	.....	109,307	.....	1,311,433	11/19/2008	08/26/2037	
46632Y	AD	6	JPMMT 2008-R3 2A2 SUB 6.25 08/26/37.....	.....	..	..	2	1FM	.....	1,189,980	.....	7.460	.....	179,338	.....	2,404,000	.....	336,180	.....	.....	.....	(94,156)	.....	.....	6.250	.....	14.487	MON...	.....	12,521	.....	162,743	11/19/2008	08/26/2037	
46632Y	AF	1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	.....	..	..	2	1FM	.....	258,618	.....	3.700	.....	100,725	.....	2,722,293	.....	1	.....	.....	.....	(30,138)	.....	.....	6.250	.....	9,999.000	MON...	.....	29,169	.....	170,117	11/19/2008	08/26/2037	
46633A	AA	3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	.....	..	..	2	1FM	.....	2,963,237	.....	96.870	.....	3,746,151	.....	3,867,194	.....	3,169,808	.....	.....	.....	215,930	.....	.....	2.905	.....	15.826	MON...	.....	9,361	.....	108,365	12/18/2008	03/26/2037	
46633A	AC	9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.....	.....	..	..	2	2FM	.....	2,449,681	.....	87.620	.....	2,767,330	.....	3,158,331	.....	3,158,331	.....	.....	.....	85,262	.....	.....	6.335	.....	6.335	MON...	.....	16,674	.....	245,951	12/18/2008	11/26/2036	
46633A	AG	0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE.....	.....	..	..	2	1FM	.....	3,054,349	.....	102.780	.....	4,315,134	.....	4,198,418	.....	3,562,925	.....	.....	.....	345,096	.....	.....	9.500	.....	22.698	MON...	.....	33,237	.....	398,850	12/18/2008	06/26/2037	
46633K	AN	3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....	.....	..	..	2	1FM	.....	2,119,541	.....	99.750	.....	2,263,628	.....	2,269,301	.....	2,176,986	.....	.....	.....	46,333	.....	.....	2.129	.....	4.414	MON...	.....	4,027	.....	49,052	11/05/2010	01/26/2037	
46633K	AY	9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	.....	..	..	2	1FM	.....	7,384,378	.....	101.000	.....	7,827,797	.....	7,750,294	.....	7,588,548	.....	.....	.....	143,381	.....	.....	5.099	.....	9.206	MON...	.....	32,933	.....	389,250	08/31/2012	05/26/2037	
46633M	AL	3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	.....	..	..	2	1FM	.....	4,669,184	.....	101.440	.....	5,106,653	.....	5,034,161	.....	4,769,438	.....	.....	.....	61,258	.....	.....	3.089	.....	4.562	MON...	.....	12,958	.....	154,264	06/11/2009	04/26/2035	
46633M	AM	1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....	.....	..	..	2	1FM	.....	159,703	.....	34.140	.....	1,045,687	.....	3,062,937	.....	159,703	.....	.....	.....	159,703	.....	.....	3.089	.....	67.051	MON...	.....	2,692	.....	29,004	06/11/2009	04/26/2035	
46633P	AC	6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	.....	..	..	2	2FM	.....	2,377,882	.....	104.567	.....	2,461,862	.....	2,354,339	.....	2,373,189	.....	.....	.....	(5,637)	.....	.....	6.000	.....	5.591	MON...	.....	11,772	.....	141,260	01/03/2011	02/27/2037	
46633P	BQ	4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	.....	..	..	2	1FM	.....	6,320,751	.....	99.949	.....	6,804,445	.....	6,807,945	.....	6,495,027	.....	.....	.....	159,064	.....	.....	2.900	.....	5.015	MON...	.....	16,453	.....	190,785	08/18/2009	03/27/2037	
46633T	AA	2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	.....	..	..	2	1FM	.....	3,948,169	.....	102.594	.....	4,134,247	.....	4,029,726	.....	3,968,895	.....	.....	.....	13,205	.....	.....	5.841	.....	6.399	MON...	.....	19,616	.....	210,682	01/27/2012	04/20/2036	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
				Code	F o r e i g n	Bond CHAR	NAIC Designation			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
472321	AC	2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	.....	.....	2	1FM	.....	4,894,604	89.500	5,068,731	5,663,386	5,122,517	.....	.....137,897	.....	.....	.....2.949	5.753	MON...	13,920	160,246	08/26/2008	01/25/2037
472321	AD	0	JMAC 2008-R2 2A2 SUB CSTR 01/25/2037.....	.....	.....	2	1FM	.....	406,692	24.250	228,465	942,125	209,620	.....	.....147,490	314,720	.....	.....2.949	8.071	MON...	2,316	26,658	08/26/2008	01/25/2037
472321	AG	3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35.....	.....	.....	2	1FM	.....	551,379	5.000	107,628	2,152,554	50,625	.....	.....(3,188)	.....	.....	.....6.000	341.561	MON...	10,763	129,150	08/26/2008	10/25/2035
472321	AH	1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37.....	.....	.....	2	1FM	.....	264,519	4.000	37,685	942,125	93,321	.....	.....60,347	80,081	.....	.....2.949	31.685	MON...	2,316	26,658	08/26/2008	01/25/2037
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	.....	.....	2	1FM	.....	12,206,189	87.000	12,571,467	14,449,962	12,786,830	.....	.....349,733	.....	.....	.....2.496	5.497	MON...	30,057	368,317	08/31/2012	01/25/2039
472321	AK	4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39.....	.....	.....	2	1FM	.....	1,262,231	14.000	466,421	3,331,579	522,373	.....	.....25,556	.....	.....	.....2.496	23.159	MON...	6,930	84,921	08/31/2012	01/25/2039
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	.....	.....	2	1FM	.....	301,176	0.375	5,252	1,400,480	9,821	.....	.....(2,739)	.....	.....	.....2.496	753.775	MON...	2,913	35,699	08/31/2012	01/25/2039
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	.....	.....	2	1FM	.....	224,216	0.500	5,392	1,078,406	0	.....	.....(6,219)	.....	.....	.....2.949	9,999.000	MON...	5,480	27,804	08/26/2008	01/25/2037
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	.....	.....	2	1FM	.....	8,887,092	90.500	8,734,776	9,651,687	9,335,356	.....	.....188,595	.....	.....	.....3.032	5.816	MON...	24,387	292,091	09/30/2008	03/20/2036
47232A	AB	4	JMAC 2008-R3 1A2 SUB CSTR 3/25/2036.....	.....	.....	2	1FM	.....	819,686	38.000	513,518	1,351,363	803,069	.....	.....14,251	.....	.....	.....3.032	6.601	MON...	3,415	40,897	09/30/2008	03/20/2036
47232A	AC	2	JMAC 2008-R3 1A3 SUB CSTR 03/20/36.....	.....	.....	2	1FM	.....	506,761	10.000	135,136	1,351,363	195,445	.....	.....(41,044)	.....	.....	.....3.032	21.902	MON...	3,415	40,897	09/30/2008	03/20/2036
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	.....	.....	2	2FM	.....	9,968,294	93.500	9,718,193	10,393,789	10,321,019	.....	.....12,856	.....	.....	.....2.975	3.148	MON...	25,770	303,536	09/30/2008	06/25/2036
47232A	AE	8	JMAC 2008-R3 2A2 SUB CSTR 06/25/2036.....	.....	.....	2	4FM	.....	1,528,539	51.000	1,097,965	2,152,872	2,121,514	.....	.....128,382	.....	.....	.....2.975	11.760	MON...	5,338	62,872	09/30/2008	06/25/2036
47232A	AF	5	JMAC 2008-R3 2A3 SUB CSTR 6/25/2036.....	.....	.....	2	1FM	.....	1,231,846	36.000	775,034	2,152,872	775,034	(1,241,769)	243,947	.....	.....	.....2.975	16.823	MON...	5,338	62,872	09/30/2008	06/25/2036
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	.....	.....	2	1FM	.....	3,813,514	101.500	4,436,352	4,370,790	4,235,851	.....	.....173,356	.....	.....	.....3.015	9.311	MON...	10,981	134,784	09/30/2008	05/25/2037
47232A	AH	1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....	.....	.....	2	1FM	.....	1,417,843	16.000	965,340	6,033,375	1,230,885	.....	.....246,160	256,698	.....	.....3.015	15.240	MON...	15,158	186,054	09/30/2008	05/25/2037
47232A	AN	8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....	.....	.....	2	1FM	.....	274,764	2.500	32,278	1,291,111	52,505	.....	.....(37,129)	.....	.....	.....3.032	9.730	MON...	3,262	39,073	09/30/2008	03/20/2036
47232C	AV	6	JMAC 2009-R1 5A3 SUB CSTR 05/21/2036 RE.....	.....	.....	2	1FM	.....	3,948,965	98.327	4,122,521	4,192,664	3,984,083	.....	.....35,118	.....	.....	.....4.966	6.371	MON...	17,352	174,417	02/01/2012	05/21/2036
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	.....	.....	2	1FM	.....	3,315,612	101.750	3,373,692	3,315,668	3,298,031	.....	.....3,293	.....	.....	.....6.500	6.613	MON...	17,960	209,348	08/31/2012	09/26/2036
47232D	AG	7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36.....	.....	.....	2	3FM	.....	1,731,926	89.754	1,570,431	1,749,703	1,729,583	.....	.....(74)	.....	.....	.....6.500	6.653	MON...	9,478	110,466	08/31/2012	09/26/2036
47232D	AH	5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36.....	.....	.....	2	3FM	.....	853,655	70.921	620,454	874,851	740,100	.....	.....(18,026)	.....	.....	.....6.500	5.161	MON...	4,739	55,238	08/31/2012	09/26/2036
47232D	AJ	1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36.....	.....	.....	2	1FM	.....	841,394	39.193	342,881	874,851	540,972	.....	.....(12,370)	.....	.....	.....6.500	8.206	MON...	4,739	55,238	08/31/2012	09/26/2036
47232D	AK	8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36.....	.....	.....	2	1FM	.....	838,386	31.410	274,794	874,851	190,983	.....	.....(21,984)	47,045	.....	.....6.500	18.186	MON...	4,739	55,238	08/31/2012	09/26/2036
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	.....	.....	2	6FM	.....	1,165,616	21.289	329,151	1,546,110	180,734	.....	.....(113,425)	.....	.....	.....6.500	62.616	MON...	8,375	105,789	08/31/2012	09/26/2036
47232D	AM	4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....	.....	.....	2	1FM	.....	1,297,393	104.380	1,354,219	1,297,393	1,297,393	.....	.....	.....	.....	.....2.932	2.950	MON...	3,170	38,135	03/31/2009	01/26/2047
47232D	AN	2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047.....	.....	.....	2	1FM	.....	1,460,726	99.450	1,507,567	1,515,904	1,430,266	.....	.....10,569	.....	.....	.....2.932	3.600	MON...	3,704	44,558	03/31/2009	01/26/2047
47232D	AP	7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47.....	.....	.....	2	1FM	.....	646,300	76.166	577,302	757,952	634,217	.....	.....5,884	.....	.....	.....2.932	4.200	MON...	1,852	25,052	03/31/2009	01/26/2047
47232D	AQ	5	JMAC 2009-R5 3A4 SUB SSUP CSTR 1/26/47.....	.....	.....	2	1FM	.....	622,142	38.286	290,191	757,951	341,298	.....	.....10,201	.....	.....	.....2.932	9.205	MON...	1,852	25,052	03/31/2009	01/26/2047
47232D	AR	3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47.....	.....	.....	2	1FM	.....	1,099,196	26.204	567,478	2,165,577	148,910	.....	.....(18,292)	.....	.....	.....2.932	25.850	MON...	5,291	71,576	03/31/2009	01/26/2047
47232D	AS	1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....	.....	.....	2	1FM	.....	290,873	18.394	176,795	961,142	18,022	.....	.....(19,799)	.....	.....	.....2.932	217.036	MON...	2,348	28,252	03/31/2009	01/26/2047
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	.....	.....	2	1FM	.....	1,466,216	101.090	1,482,539	1,466,560	1,457,804	.....	.....5,519	.....	.....	.....5.946	6.414	MON...	7,267	80,970	08/31/2012	09/26/2036
47232D	AU	6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36.....	.....	.....	2	1FM	.....	4,600,593	90.610	4,432,180	4,891,500	4,721,790	.....	.....29,279	.....	.....	.....5.946	7.178	MON...	24,238	290,564	08/31/2012	09/26/2036
47232D	AV	4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36.....	.....	.....	2	1FM	.....	1,039,609	69.373	1,508,173	2,174,000	1,073,061	.....	.....32,355	.....	.....	.....5.946	15.954	MON...	10,772	129,154	08/31/2012	09/26/2036
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	.....	.....	2	1FM	.....	1,116,050	102.082	1,119,895	1,097,052	1,094,370	.....	.....1,023,270	.....	.....	.....5.515	5.260	MON...	5,042	66,177	03/31/2009	01/26/2036
47232D	AX	0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36.....	.....	.....	2	1FM	.....	1,226,885	88.167	1,063,296	1,206,000	1,203,673	.....	.....(51)	.....	.....	.....5.515	5.558	MON...	5,543	72,641	03/31/2009	01/26/2036
47232D	AY	8	JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36.....	.....	.....	2	4FM	.....	613,442	84.181	507,608	603,000	601,735	.....	.....(613)	.....	.....	.....5.515	5.444	MON...	2,771	36,321	03/31/2009	01/26/2036
47232D	AZ	5	JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36.....	.....	.....	2	4FM	.....	613,442	67.344	406,087	603,000	602,483	.....	.....(123)	.....	.....	.....5.515	5.548	MON...	2,771	36,321	03/31/2009	01/26/2036
47232D	BA	9	JMAC 2009-R5 5A5 SUB SSUP CSTR 1/26/36.....	.....	.....	2	1FM	.....	613,442	45.192	272,506	603,000	272,506	(316,597)	(13,676)	.....	.....	.....5.515	2.528	MON...	2,771	36,321	03/31/2009	01/26/2036
47232D	BB	7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 1/26/36.....	.....	.....	2	1FM	.....	2,249,289	36.356	803,823	2,211,000	461,734	.....	.....(36,608)	75,787	.....	.....5.515	18.475	MON...	10,161	133,175	03/31/2009	01/26/2036
47232D	BC	5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	.....	.....	2	1FM	.....	4,663,142	101.564	5,153,619	5,074,277	4,799,194	.....	.....88,021	.....	.....	.....6.000	10.381	MON...	25,371	330,344	03/31/2009	02/26/2037
47232D	BD	3	JMAC 2009-R5 6A2 SUB SSUP CSTR 2/26/37.....	.....	.....	2	1FM	.....	1,121,694	99.881	2,305,283	2,308,020	1,636,860	.....	.....177,314	.....	.....	.....6.000	21.295	MON...	11,540	150,021	02/26/2037	02/26/2037
47232D	BE	1	JMAC 2009-R5 6A3 SUB SSUP CSTR 2/26/37.....	.....	.....	2	1FM	.....	343,540	82.104	874,600	1,065,239	488,310	.....	.....52,513	.....	.....	.....6.000	26.488	MON...	5,326	69,241	03/31/2009	02/26/2037

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47232D BF	8	JMAC 2009-R5 6A4 SUB SSUP CSTR 2/26/37.....			2	1FM	308,046	67.234	835,572	1,242,780	383,931		28,274			6.000	29.191	MON...	6,214	80,781	03/31/2009	02/26/2037
47232D BG	6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....			2	6FM	303,240	42.811	828,091	1,934,295	244,932		(79)			6.000	52.315	MON...	9,671	125,951	03/31/2009	02/26/2037
47232D BH	4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....			2	1FM	330,797	101.870	336,983	330,797	330,780		11			0.550	0.584	MON...	30	1,925	03/31/2009	09/26/2036
47232D BJ	0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36.....			2	1FM	425,852	78.511	334,341	425,852	299,719		14,510	20,233		0.550	6.121	MON...	39	2,687	03/31/2009	09/26/2036
47232D BK	7	JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36.....			2	1FM	212,926	32.076	68,299	212,926	6,362		662			0.550	36.298	MON...	20	1,344	03/31/2009	09/26/2036
47232D BL	5	JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36.....			2	1FM	83,017	20.279	43,180	212,926	4,209		(46)			0.550	29.501	MON...	20	1,344	03/31/2009	09/26/2036
47232D BM	3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36.....			2	1FM	24,151	11.883	25,303	212,926	2,770		(343)			0.550	29.983	MON...	20	1,344	03/31/2009	09/26/2036
47232D BN	1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....			2	6*	55,327	5.477	9,710	177,295	2,027		(201)			0.550	55.835	MON...	16	1,032	03/31/2009	09/26/2036
47232D BP	6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....			2	1FM	1,702,825	102.070	1,738,073	1,702,825	1,694,148		2,119			6.500	6.614	MON...	9,224	110,627	03/31/2009	07/26/2037
47232D BQ	4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37.....			2	2FM	1,360,597	98.793	1,370,672	1,387,423	1,374,846		616			6.500	6.669	MON...	7,515	97,651	03/31/2009	07/26/2037
47232D BR	2	JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37.....			2	1FM	530,243	93.229	646,743	693,711	481,934		2,241			6.500	9.991	MON...	3,758	48,826	03/31/2009	07/26/2037
47232D BS	0	JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37.....			2	1FM	480,069	68.041	472,005	693,711	241,896		(903)			6.500	18.709	MON...	3,758	48,826	03/31/2009	07/26/2037
47232D BT	8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37.....			2	1FM	1,503,540	43.683	1,060,617	2,427,989	560,385		(40,283)			6.500	20.680	MON...	13,152	170,890	03/31/2009	07/26/2037
47232D BU	5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....			2	6FM	195,326	27.775	106,908	384,905	13,096		(12,750)			6.500	285.279	MON...	2,085	27,157	03/31/2009	07/26/2037
47232D BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....			2	1FM	2,374,282	100.522	2,586,264	2,572,827	2,421,281		75,769			5.500	9.573	MON...	11,792	117,921	08/31/2012	06/26/2037
47232D BW	1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37.....			2	1FM	599,498	97.109	1,105,612	1,138,527	729,056		48,763			5.500	16.971	MON...	5,218	56,096	08/31/2012	06/26/2037
47232D BX	9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37.....			2	1FM	234,641	91.131	518,776	569,264	276,069		17,401			5.500	19.974	MON...	2,609	28,048	08/31/2012	06/26/2037
47232D BY	7	JMAC 2009-R5 9A4 SUB SSUP CSTR 6/26/37.....			2	1FM	193,901	82.820	471,463	569,263	217,944		11,406			5.500	22.442	MON...	2,609	28,048	08/31/2012	06/26/2037
47232D BZ	4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....			2	1FM	408,420	66.145	1,105,655	1,671,550	399,378		(721)			5.500	23.581	MON...	7,661	82,359	08/31/2012	06/26/2037
47232D CA	8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47.....			2	1FM	2,308,713	103.823	2,396,969	2,308,713	2,294,898		5,281			2.795	3.073	MON...	5,378	74,126	03/31/2009	02/26/2047
47232D CB	6	JMAC 2009-R5 10A2 SUB SSUP CSTR 2/26/47.....			2	1FM	801,600	85.819	1,203,304	1,402,147	932,086		114,291			2.795	18.314	MON...	3,266	38,971	03/31/2009	02/26/2047
47232D CC	4	JMAC 2009-R5 10A3 SUB SSUP CSTR 2/26/47.....			2	1FM	238,043	74.611	475,525	637,339	257,646		34,833			2.795	23.129	MON...	1,485	17,714	03/31/2009	02/26/2047
47232D CD	2	JMAC 2009-R5 10A4 SUB SSUP CSTR 2/26/47.....			2	1FM	208,902	51.939	397,229	764,807	195,382		21,818			2.795	24.814	MON...	1,781	21,257	03/31/2009	02/26/2047
47232D CE	0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47.....			2	1FM	635,730	38.998	646,234	1,657,084	189,847		(5,936)			2.795	22.161	MON...	3,860	46,056	03/31/2009	02/26/2047
47232D CF	7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47.....			2	6FE	381,177	25.898	127,319	491,613	14,355		(5,266)			2.795	116.972	MON...	1,145	13,664	03/31/2009	02/26/2047
47232D CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....			2	1FM	1,540,073	100.042	1,540,726	1,540,073	1,540,073		156,271			4.859	4.909	MON...	6,237	80,048	03/31/2009	05/21/2036
47232D CH	3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36.....			2	1FM	1,015,391	77.296	784,852	1,015,391	628,192		(8,633)			4.859	7.726	MON...	4,112	52,737	03/31/2009	05/21/2036
47232D CJ	9	JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36.....			2	1FM	507,696	53.810	273,193	507,696	207,016		(6,132)			4.859	10.570	MON...	2,056	26,310	03/31/2009	05/21/2036
47232D CK	6	JMAC 2009-R5 11A4 SUB SSUP CSTR 5/21/36.....			2	1FM	507,696	41.204	209,189	507,696	141,487		(11,826)			4.859	11.451	MON...	2,056	26,310	03/31/2009	05/21/2036
47232D CL	4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....			2	1FM	221,995	30.381	219,995	724,115	40,504		(45,663)			4.859	81.017	MON...	2,932	37,609	03/31/2009	05/21/2036
47232D CN	0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....			2	1FM	540,381	100.399	542,536	540,381	540,295		34			6.000	6.075	MON...	540	32,423	03/31/2009	12/26/2036
47232D CP	5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36.....			2	1FM	643,245	97.077	624,444	643,245	645,797		(186)			6.000	6.020	MON...	643	38,595	03/31/2009	12/26/2036
47232D CQ	3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36.....			2	1FM	284,005	90.380	290,684	321,623	210,640		5,917			6.000	12.468	MON...	322	19,297	03/31/2009	12/26/2036
47232D CR	1	JMAC 2009-R5 12A4 SUB SSUP CSTR 12/26/36.....			2	1FM	119,146	81.885	263,362	321,623	136,707		4,479			6.000	18.374	MON...	322	19,297	03/31/2009	12/26/2036
47232D CS	9	JMAC 2009-R5 12A5 SUB SSUP CSTR 12/26/36.....			2	1FM	93,259	70.254	225,953	321,623	96,111		366			6.000	21.386	MON...	322	19,297	03/31/2009	12/26/2036
47232D CT	7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....			2	6FM	68,642	62.498	182,851	292,572	45,912		(5,644)			6.000	41.413	MON...	293	17,554	03/31/2009	12/26/2036
47232D CU	4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....			2	1FM	423,018	103.140	421,660	408,823	407,672		182			2.758	2.835	MON...	940	12,516	03/31/2009	04/26/2047
47232D CV	2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47.....			2	1FM	987,303	99.740	1,047,200	1,049,930	1,048,343		(125)			2.758	2.763	MON...	2,413	32,144	03/31/2009	04/26/2047
47232D CW	0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47.....			2	1FM	460,498	92.970	488,062	524,965	524,438		(93)			2.758	2.758	MON...	1,207	16,072	03/31/2009	04/26/2047
47232D CX	8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47.....			2	1FM	645,151	51.339	697,561	1,358,734	239,672		6,228			2.758	21.323	MON...	3,123	41,598	03/31/2009	04/26/2047
47232D CY	6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....			2	1FM	222,956	36.023	333,719	926,409	35,938		(5,776)			2.758	66.521	MON...	2,129	28,362	03/31/2009	04/26/2047
47232D CZ	3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....			2	1FM	4,971,123	99.167	5,028,002	5,070,228	4,948,623		(41,302)			5.500	6.104	MON...	23,239	278,817	03/31/2009	06/26/2037

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP			Description	Code	n	Bond	NAIC	Actual Cost	Rate	Fair	Par	Book/Adjusted	Unrealized	Current	Current	Total	Rate	Effective	When	Admitted	Amount	Acquired	Contractual	
Identification						CHAR	Designation		Used	Value	Value	Carrying Value	Valuation	Year's	Year's	Foreign	of	Rate of	Paid	Amount	Received		Maturity	
									to				Increase/	(Amortization)/	Other Than	Exchange				Due and	During		Date	
									Fair				(Decrease)	Accretion	Temporary	Change in				Accrued	Year			
									Value						Impairment	B./A.C.V.								
47232D	DA	7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37.....			2	1FM	460,938	48.680	494,591	1,016,002	474,034		3,517			5.500	16.017	MON...	4,657	60,534	03/31/2009	06/26/2037	
47232D	DB	5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....			2	1FM	427,449	34.080	485,091	1,423,376	211,753		(55,395)			5.500	39.938	MON...	6,524	84,805	03/31/2009	06/26/2037	
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....			2	1FM	3,719,481	101.520	3,776,008	3,719,481	3,704,620		110,025			5.500	-0.482	MON...	17,048	204,594	03/31/2009	08/26/2037	
47232D	DD	1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37.....			2	1FM	1,402,222	93.858	1,333,903	1,421,187	1,407,182		1,485			5.500	5.709	MON...	6,514	84,679	03/31/2009	08/26/2037	
47232D	DE	9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37.....			2	1FM	262,999	85.557	607,964	710,594	356,983		32,662			5.500	21.954	MON...	3,257	42,340	03/31/2009	08/26/2037	
47232D	DF	6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....			2	1FM	561,437	65.065	1,387,034	2,131,781	666,533		37,864			5.500	24.943	MON...	9,771	127,018	03/31/2009	08/26/2037	
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....			2	1FM	18,496,274	100.540	18,713,881	18,613,369	18,420,314		33,577			7.000	7.276	MON...	108,578	1,223,940	08/31/2012	08/26/2037	
47232D	DK	5	JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37.....			2	1FM	4,448,798	97.732	5,666,558	5,798,034	4,820,169		118,306			7.000	11.340	MON...	33,822	381,244	08/31/2012	08/26/2037	
47232D	DL	3	JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37.....			2	1FM	1,782,719	89.008	2,580,350	2,899,018	980,686		(37,987)			7.000	31.464	MON...	16,911	190,625	08/31/2012	08/26/2037	
47232D	DM	1	JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37.....			2	1FM	1,459,464	71.391	2,897,479	4,058,625	1,262,911		43,657			7.000	27.986	MON...	23,675	288,397	08/31/2012	08/26/2037	
47232D	DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....			2	1FM	877,866	60.567	1,924,421	3,177,355	177,349		(625,011)			7.000	14.330	MON...	18,535	225,781	08/31/2012	08/26/2037	
47232D	DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....			2	1FM	1,180,172	103.940	1,226,671	1,180,172	1,180,172					2.968	2.816	MON...	2,919	33,804	03/31/2009	09/26/2035	
47232D	DQ	2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35.....			2	1FM	3,094,031	99.816	3,088,335	3,094,031	3,088,502		(728)			2.968	2.952	MON...	7,653	88,622	03/31/2009	09/26/2035	
47232D	DR	0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35.....			2	1FM	3,562,123	90.019	5,222,286	5,801,309	4,070,624		186,964			2.968	9.049	MON...	14,349	166,167	03/31/2009	09/26/2035	
47232D	DS	8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35.....			2	1FM	715,787	34.891	944,596	2,707,277	603,775		(14,632)			2.968	10.418	MON...	6,696	77,544	03/31/2009	09/26/2035	
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....			2	1FM	1,712,408	104.180	1,844,749	1,770,730	1,754,887		3,883			5.163	5.030	MON...	7,619	82,910	08/31/2012	04/26/2037	
47232D	DW	9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37.....			2	1FM	2,781,635	99.711	3,159,404	3,168,554	2,903,830		25,904			5.163	7.220	MON...	13,634	160,132	08/31/2012	04/26/2037	
47232D	DX	7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37.....			2	1FM	762,545	97.156	1,539,225	1,584,277	955,466		48,637			5.163	15.328	MON...	6,817	74,179	08/31/2012	04/26/2037	
47232D	DY	5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37.....			2	1FM	564,534	87.778	1,390,643	1,584,277	688,407		31,655			5.163	19.115	MON...	6,817	74,179	08/31/2012	04/26/2037	
47232D	DZ	2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37.....			2	1FM	1,055,868	64.573	2,557,545	3,960,692	1,051,673		(13,053)			5.163	20.985	MON...	17,042	185,449	08/31/2012	04/26/2037	
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....			2	1FM	719,591	45.273	1,710,595	3,778,432	517,976		(75,439)			5.163	41.727	MON...	16,258	176,915	08/31/2012	04/26/2037	
47232D	EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....			2	1FM	164,611	104.238	188,969	181,286	180,535		147,898			5.036	19.263	MON...	761	9,255	03/31/2009	06/26/2037	
47232D	ED	0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37.....			2	1FM	107,074	99.090	201,198	203,046	201,237		(866)			5.036	4.763	MON...	852	10,361	03/31/2009	06/26/2037	
47232D	EE	8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37.....			2	1FM	81,651	96.750	196,448	203,046	200,112		(1,771)			5.036	4.320	MON...	852	10,359	03/31/2009	06/26/2037	
47232D	EF	5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37.....			2	1FM	91,553	89.942	260,892	290,065	253,304		2,045			5.036	6.777	MON...	1,217	14,801	03/31/2009	06/26/2037	
47232D	EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....			2	1FM	5,713,677	99.484	5,684,219	5,713,677	5,691,818		(71)			4.711	4.772	MON...	22,431	282,733	03/31/2009	02/26/2037	
47232D	EH	1	JMAC 2009-R5 20A2 SUB SSUP CSTR 2/26/37.....			2	1FM	1,418,742	71.568	1,209,068	1,689,398	1,042,488		(10,992)			4.711	7.957	MON...	6,632	83,598	03/31/2009	02/26/2037	
47232D	EJ	7	JMAC 2009-R5 20A3 SUB SSUP CSTR 2/26/37.....			2	1FM	341,689	67.231	567,900	844,698	345,286		(10,287)			4.711	10.636	MON...	3,316	41,799	03/31/2009	02/26/2037	
47232D	EK	4	JMAC 2009-R5 20A4 SUB SSUP CSTR 2/26/37.....			2	1FM	544,993	54.020	912,614	1,689,398	314,033		(57,130)			4.711	10.658	MON...	6,632	83,598	03/31/2009	02/26/2037	
47232D	EL	2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....			2	1FM	346,704	41.339	574,547	1,389,851	57,034		(60,213)			4.711	146.022	MON...	5,456	68,775	03/31/2009	02/26/2037	
47232D	EM	0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....			2	1FM	4,711,055	102.741	4,840,192	4,711,055	4,564,325					4.708	4.891	MON...	18,482	232,103	03/31/2009	05/26/2037	
47232D	EQ	1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37.....			2	1FM	1,396,462	86.710	1,980,741	2,284,334	1,035,131		11,940			4.708	13.227	MON...	8,962	103,533	03/31/2009	05/26/2037	
47232D	ER	9	JMAC 2009-R5 21A3 SUB SSUP CSTR 5/26/37.....			2	1FM	410,324	66.081	754,756	1,142,167	370,154		(8,384)			4.708	14.254	MON...	4,481	51,766	03/31/2009	05/26/2037	
47232D	ES	7	JMAC 2009-R5 21A4 SUB SSUP CSTR 5/26/37.....			2	1FM	332,678	56.825	649,035	1,142,167	294,149		(15,543)			4.708	15.247	MON...	4,481	56,639	03/31/2009	05/26/2037	
47232D	ET	5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....			2	1FM	589,533	38.910	680,144	1,747,977	241,794		(59,248)			4.708	36.540	MON...	6,858	93,576	03/31/2009	05/26/2037	
47232D	EU	2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....			2	1FM	2,413,864	104.755	2,632,671	2,513,163	2,283,264		23,058			2.904	6.086	MON...	6,081	88,260	08/31/2012	08/26/2037	
47232D	EV	0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37.....			2	1FM	1,281,983	93.194	2,135,811	2,291,788	1,134,019		29,362			2.904	11.424	MON...	5,546	80,495	08/31/2012	08/26/2037	
47232D																								

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47232D	FD	9	JMAC 2009-R5 23A3 SUB SSUP CSTR 11/26/36.....	..	..	2	1FM	2,477,484	76.770	3,378,696	4,401,059	1,868,967		(47,728)		4.631	10.150	MON...	16,985	226,223	03/31/2009	11/26/2036
47232D	FE	7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36.....	..	..	2	1FM	1,163,664	55.463	2,346,121	4,230,100	578,011		(155,491)		4.631	11.446	MON...	16,325	217,435	03/31/2009	11/26/2036
47232D	FF	4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	..	..	2	1FM	499,374	103.780	518,251	499,374	499,374				5.611	5.677	MON...	2,335	30,480	03/31/2009	12/26/2036
47232D	FG	2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36.....	..	..	2	1FM	950,000	94.407	896,866	950,000	949,514		(486)		5.611	5.505	MON...	4,442	57,742	03/31/2009	12/26/2036
47232D	FH	0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36.....	..	..	2	1FM	475,000	91.446	434,368	475,000	474,782		(218)		5.611	5.546	MON...	2,221	28,871	03/31/2009	12/26/2036
47232D	FJ	6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36.....	..	..	2	4FM	2,850,000	76.858	2,190,465	2,850,000	2,198,708		(27,957)		5.611	6.006	MON...	13,325	159,902	03/31/2009	12/26/2036
47232D	FK	3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36.....	..	..	2	1FM	991,938	24.487	465,254	1,900,000	2				5.611	9.999.000	MON...	8,883	106,601	03/31/2009	12/26/2036
47232D	FM	9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	..	..	2	1FM	57,983	74.604	219,456	294,161	66,046		(2,775)		5.036	18.328	MON...	1,235	15,017	03/31/2009	06/26/2037
47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	..	..	2	1FM	22,747,371	106.610	24,915,461	23,370,660	22,403,309		(279,681)		5.973	5.336	MON...	116,326	982,563	08/31/2012	11/26/2037
47232V	AA	0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	..	..	2	1FM	1,269,879	104.320	1,324,738	1,269,879	1,261,924		1,407		6.000	6.128	MON...	6,349	82,634	03/31/2009	02/26/2037
47232V	AB	8	JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37.....	..	..	2	3FM	367,958	81.586	300,204	367,958	367,527		(88)		6.000	6.034	MON...	1,840	23,917	03/31/2009	02/26/2037
47232V	AC	6	JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37.....	..	..	2	1FM	188,377	58.336	160,990	275,969	55,227		294		6.000	31.978	MON...	1,380	17,938	03/31/2009	02/26/2037
47232V	AD	4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37.....	..	..	2	1FM	75,917	45.290	124,986	275,969	1				6.000	9.999.000	MON...	1,380	17,938	03/31/2009	02/26/2037
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	..	..	2	1FM	263,845	32.620	109,535	335,791	1				6.000	9.999.000	MON...	1,679	21,846	03/31/2009	02/26/2037
47232V	AF	9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	..	..	2	1FM	1,789,589	102.495	1,835,991	1,791,301	1,782,555		1,219		5.750	5.845	MON...	8,583	94,510	08/31/2012	02/26/2037
47232V	AG	7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37.....	..	..	2	1FM	486,163	82.747	429,506	519,062	486,215		415		5.750	6.503	MON...	2,487	27,358	08/31/2012	02/26/2037
47232V	AH	5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37.....	..	..	2	3FM	348,308	60.915	237,139	389,297	347,221		(891)		5.750	6.229	MON...	1,865	19,068	08/31/2012	02/26/2037
47232V	AJ	1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37.....	..	..	2	1FM	330,323	36.848	143,447	389,297	67,352		(3,154)	24,098	5.750	26.795	MON...	1,865	19,068	08/31/2012	02/26/2037
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	..	..	2	4FM	206,741	28.081	133,150	474,163	33,916		(2,162)		5.750	166.759	MON...	2,272	23,224	08/31/2012	02/26/2037
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	..	..	2	1FM	2,370,600	102.790	2,436,740	2,370,600	2,355,689		(7,058)		6.250	5.871	MON...	12,347	148,157	03/31/2009	07/26/2037
47232V	AM	4	JMAC 2009-R4 3A2 SUB SSUP 6.25 07/26/37.....	..	..	2	1FM	689,661	74.873	516,372	689,661	539,327		(6,771)		6.250	6.747	MON...	3,592	43,104	03/31/2009	07/26/2037
47232V	AN	2	JMAC 2009-R4 3A3 SUB SSUP 6.25 07/26/37.....	..	..	2	1FM	313,483	54.720	171,538	313,483	72,996		(8,464)		6.250	14.499	MON...	1,633	19,593	03/31/2009	07/26/2037
47232V	AP	7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37.....	..	..	2	1FM	313,482	41.989	131,629	313,482	42,263		(11,865)		6.250	15.895	MON...	1,633	19,593	03/31/2009	07/26/2037
47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	..	..	2	1FM	319,864	31.970	148,734	465,229	17,196		(28,167)		6.250	241.101	MON...	2,423	29,077	03/31/2009	07/26/2037
47232V	AR	3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	..	..	2	1FM	2,063,335	99.170	2,155,638	2,173,680	2,072,339		4,242		6.000	6.235	MON...	10,868	130,421	03/31/2009	09/26/2036
47232V	AS	1	JMAC 2009-R4 4A2 SUB SSUP 6.00 09/26/36.....	..	..	2	1FM	274,118	94.472	566,832	600,000	291,709		2,332		6.000	8.339	MON...	3,000	36,000	03/31/2009	09/26/2036
47232V	AT	9	JMAC 2009-R4 4A3 SUB SSUP 6.00 09/26/36.....	..	..	2	1FM	95,925	54.831	164,492	300,000	99,921		1,185		6.000	19.862	MON...	1,500	18,000	03/31/2009	09/26/2036
47232V	AU	6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36.....	..	..	2	1FM	142,465	31.457	245,364	780,000	135,942		(349)		6.000	35.725	MON...	3,900	46,800	03/31/2009	09/26/2036
47232V	AV	4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	..	..	2	6FM	259,843	20.544	91,322	444,518	74,426		(16,198)		6.000	38.620	MON...	2,223	26,671	03/31/2009	09/26/2036
47232V	AW	2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	..	..	2	1FM	2,387,656	100.503	2,621,332	2,608,219	2,388,452		47,299		2.570	5.713	MON...	5,587	67,399	03/31/2009	09/26/2035
47232V	AX	0	JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35.....	..	..	2	1FM	398,489	78.064	765,985	981,221	448,272		25,629		2.570	11.468	MON...	2,102	27,188	03/31/2009	09/26/2035
47232V	AY	8	JMAC 2009-R4 5A3 SUB SSUP CSTR 09/26/35.....	..	..	2	1FM	85,017	52.072	170,314	327,074	48,299		(8,869)		2.570	7.865	MON...	701	9,063	03/31/2009	09/26/2035
47232V	AZ	5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35.....	..	..	2	1FM	195,846	36.738	120,160	327,074	18,403		(8,635)		2.570	16.924	MON...	701	9,063	03/31/2009	09/26/2035
47232V	BA	9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	..	..	2	1FM	315,850	27.281	110,325	404,407	1,536		(10,719)		2.570	2,724.719	MON...	1,743	10,339	03/31/2009	09/26/2035
47232V	BB	7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	..	..	2	1FM	5,366,481	92.628	5,772,834	6,232,277	5,324,142		212,119		0.610	5.341	MON...	3,167	43,377	03/31/2009	09/26/2035
47232V	BC	5	JMAC 2009-R4 6A2 SUB SSUP FLT 09/26/35.....	..	..	2	1FM	588,805	43.736	846,603	1,935,715	471,855		52,810		0.610	15.214	MON...	984	13,473	03/31/2009	09/26/2035
47232V	BD	3	JMAC 2009-R4 6A3 SUB SSUP FLT 09/26/35.....	..	..	2	1FM	122,112	31.068	200,460	645,238	44,370		4,684		0.610	22.248	MON...	328	4,491	03/31/2009	09/26/2035
47232V	BE	1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35.....	..	..	2	1FM	110,859	17.738	200,288	1,129,167	35,692		(82)		0.610	21.401	MON...	574	7,859	03/31/2009	09/26/2035
47232V	BF	8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	..	..	2	1FM	73,356	12.574	58,838	467,931	0		(39,208)		0.610	9.999.000	MON...	490	3,020	03/31/2009	09/26/2035
47232V	BN	3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	..	..	2	1FM	1,676,126	101.393	1,699,470	1,676,126	1,664,353		2,602		5.500	5.641	MON...	7,682	100,895	03/31/2009	11/26/2036
47232V	BM	1	JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36.....	..	..	2	3FM	465,655	89.340	416,018	465,655	465,103		(102)		5.500	5.527	MON...	2,134	27,867	03/31/2009	11/26/2036
47232V	BP	6	JMAC 2009-R4 8A3 SUB SSUP 5.50 11/26/36.....	..	..	2	3FM	232,827	67.262	156,604	232,827	232,635		(23)		5.500	5.538	MON...	1,067	13,871	03/31/2009	11/26/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.55

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47232V BQ	4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	.....	.....	..2	.1FM	483,746	35.341	354,859	1,004,107	26,753	.....	.....(1,399)	.....	.....	.....5.500	262.857	MON...	4,602	60,379	03/31/2009	11/26/2036
47232V BV	3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37.....	.....	.....	..2	.1FM	1,157,040	103.816	1,201,192	1,157,040	1,157,040	.....	.....4,110	.....	.....	.....4.191	9.704	MON...	4,041	55,949	03/31/2009	11/26/2037
47232V BW	1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37.....	.....	.....	..2	.1FM	1,529,134	99.400	1,519,959	1,529,134	1,529,134	.....	.....5,308	.....	.....	.....4.191	9.394	MON...	5,340	73,942	03/31/2009	11/26/2037
47232V BX	9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37.....	.....	.....	..2	.1FM	3,963,446	98.270	4,508,039	4,587,401	4,510,969	.....	.....113,789	.....	.....	.....4.191	10.139	MON...	16,021	221,837	03/31/2009	11/26/2037
47232V BY	7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	.....	.....	..2	.1FM	1,307,124	93.584	3,973,216	4,245,609	2,561,460	.....	.....389,936	.....	.....	.....4.191	7.047	MON...	14,827	205,308	03/31/2009	11/26/2037
47232V BZ	4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	.....	.....	..2	.1FM	169,778	103.210	175,227	169,778	169,778	.....	.....	.....	.....	.....6.000	5.733	MON...	849	10,187	03/31/2009	07/26/2036
47232V CA	8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36.....	.....	.....	..2	.1FM	844,190	99.920	843,515	844,190	841,416	.....	.....(494)	.....	.....	.....6.000	5.951	MON...	4,221	50,651	03/31/2009	07/26/2036
47232V CB	6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36.....	.....	.....	..2	.3FM	422,095	90.290	381,108	422,095	421,111	.....	.....(284)	.....	.....	.....6.000	5.993	MON...	2,110	25,326	03/31/2009	07/26/2036
47232V CC	4	JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36.....	.....	.....	..2	.1FM	422,095	64.093	270,534	422,095	245,892	.....	.....6,702	.....	.....	.....6.000	13.493	MON...	2,110	27,436	03/31/2009	07/26/2036
47232V CD	2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36.....	.....	.....	..2	.1FM	326,150	48.263	203,716	422,095	41,842	.....	.....5	.....	.....	.....6.000	65.606	MON...	2,110	25,326	03/31/2009	07/26/2036
47232V CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	.....	.....	..2	.1FM	78,241	36.380	154,406	424,423	33,350	.....	.....(4,045)	.....	.....	.....6.000	89.586	MON...	2,122	25,465	03/31/2009	07/26/2036
47232V CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	.....	.....	..2	.1FM	471,201	103.420	487,317	471,201	471,201	.....	.....5,908	.....	.....	.....5.837	5.908	MON...	2,292	24,934	03/31/2009	04/26/2037
47232V CG	5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37.....	.....	.....	..2	.1FM	672,714	92.144	619,869	672,714	664,259	.....	.....(6,528)	.....	.....	.....5.837	6.164	MON...	3,272	34,717	03/31/2009	04/26/2037
47232V CH	3	JMAC 2009-R4 11A3 SUB SSUP 5.8368 04/37.....	.....	.....	..2	.1FM	336,357	76.621	257,720	336,357	283,257	.....	.....(1,573)	.....	.....	.....5.837	6.199	MON...	1,636	17,358	03/31/2009	04/26/2037
47232V CJ	9	JMAC 2009-R4 11A4 SUB SSUP 5.8368 04/37.....	.....	.....	..2	.1FM	336,357	55.281	185,942	336,357	191,368	.....	.....(1,609)	.....	.....	.....5.837	9.181	MON...	1,636	17,358	03/31/2009	04/26/2037
47232V CK	6	JMAC 2009-R4 11A5 SUB SSUP 5.8368 04/37.....	.....	.....	..2	.1FM	336,356	37.912	127,519	336,356	71,057	.....	.....(5,655)	.....	.....	.....5.837	18.432	MON...	1,636	17,358	03/31/2009	04/26/2037
47232V CL	4	JMAC 2009-R4 11A6 MEZ SSUP 5.8368 04/37.....	.....	.....	..2	.1FM	841,481	29.247	409,886	1,401,487	102,977	.....	.....(9,142)	.....	.....	.....5.837	70.764	MON...	6,817	72,326	03/31/2009	04/26/2037
47232V CM	2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	.....	.....	..2	.2FM	6,578,026	101.265	6,671,910	6,568,567	6,568,093	.....	.....1,265	.....	.....	.....5.500	5.549	MON...	30,198	342,768	08/31/2012	11/26/2035
47232V CN	0	JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35.....	.....	.....	..2	.1FM	1,029,009	44.835	493,189	1,100,000	521,887	.....	.....(39,402)	.....	.....57,670	5.500	3.499	MON...	5,042	57,100	08/31/2012	11/26/2035
47232V CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	.....	.....	..2	.1FM	1,464,619	27.908	443,956	1,590,767	128,864	.....	.....(37,097)	.....	.....	.....5.500	79.561	MON...	7,291	82,665	08/31/2012	11/26/2035
47232V CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	.....	.....	..2	.1FM	3,478,569	104.405	3,681,194	3,525,889	3,487,676	.....	.....8,977	.....	.....	.....5.850	6.182	MON...	17,189	162,985	08/31/2012	05/26/2036
47232V CR	1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36.....	.....	.....	..2	.1FM	838,661	79.435	759,009	955,504	849,741	.....	.....2,878	.....	.....	.....5.850	7.403	MON...	4,658	43,950	08/31/2012	05/26/2036
47232V CS	9	JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36.....	.....	.....	..2	.1FM	385,690	61.061	291,718	477,752	254,289	.....	.....(3,741)	.....	.....	.....5.850	8.997	MON...	2,329	21,942	08/31/2012	05/26/2036
47232V CT	7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36.....	.....	.....	..2	.1FM	366,137	50.230	239,974	477,752	106,653	.....	.....(5,887)	.....	.....	.....5.850	13.318	MON...	2,329	21,942	08/31/2012	05/26/2036
47232V CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	.....	.....	..2	.6FM	310,582	37.721	185,082	490,663	80,133	.....	.....(23,064)	.....	.....	.....5.850	21.036	MON...	2,392	22,535	08/31/2012	05/26/2036
47232V CV	2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	.....	.....	..2	.1FM	14,314,077	88.636	13,045,005	14,717,446	14,425,003	.....	.....59,467	.....	.....	.....6.500	7.105	MON...	79,719	961,812	03/31/2009	11/26/2036
47232V CY	6	JMAC 2009-R4 14A2 SUB SSUP 6.50 11/26/36.....	.....	.....	..2	.1FM	1,598,577	81.788	2,422,659	2,962,131	1,634,287	.....	.....66,869	.....	.....	.....6.500	16.657	MON...	16,045	193,581	03/31/2009	11/26/2036
47232V CZ	3	JMAC 2009-R4 14A3 SUB SSUP 6.50 11/26/36.....	.....	.....	..2	.1FM	579,968	75.356	1,116,072	1,481,066	399,700	.....	.....(515)	.....	.....	.....6.500	24.731	MON...	8,022	96,790	03/31/2009	11/26/2036
47232V DA	7	JMAC 2009-R4 14A4 SUB SSUP 6.50 11/26/36.....	.....	.....	..2	.1FM	457,713	62.427	924,580	1,481,065	278,350	.....	.....(4,420)	.....	.....	.....6.500	34.146	MON...	8,022	96,790	03/31/2009	11/26/2036
47232V DB	5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	.....	.....	..2	.3FM	780,982	47.646	1,251,054	2,625,728	288,351	.....	.....(42,556)	.....	.....	.....6.500	66.986	MON...	14,223	171,510	03/31/2009	11/26/2036
47232V DC	3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	.....	.....	..2	.1FM	7,516,014	102.585	7,753,926	7,558,536	7,512,310	.....	.....985	.....	.....	.....5.250	5.340	MON...	33,069	343,421	08/31/2012	09/26/2035
47232V DD	1	JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35.....	.....	.....	..2	.2FM	888,888	54.576	541,941	993,000	776,199	.....	.....(11,806)	.....	.....	.....5.250	5.198	MON...	4,344	45,111	08/31/2012	09/26/2035
47232V DE	9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....	.....	.....	..2	.1FM	619,783	27.776	267,603	963,430	109,871	.....	.....(17,015)	.....	.....	.....5.250	7.335	MON...	4,215	43,767	08/31/2012	09/26/2035
47232V DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	.....	.....	..2	.1FM	1,808,562	102.641	1,930,059	1,880,407	1,817,288	.....	.....41,135	.....	.....	.....6.000	8.948	MON...	9,402	103,178	08/31/2012	04/26/2036
47232V DJ	8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36.....	.....	.....	..2	.1FM	635,302	98.577	1,010,685	1,025,279	706,587	.....	.....53,029	.....	.....	.....6.000	18.116	MON...	10,253	47,070	08/31/2012	04/26/2036
47232V DK	5	JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36.....	.....	.....	..2	.1FM	222,345	76.065	389,937	512,640	239,165	.....	.....17,126	.....	.....	.....6.000	23.052	MON...	5,126	23,535	08/31/2012	04/26/2036
47232V DL	3	JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36.....	.....	.....	..2	.1FM	165,313	56.541	289,851	512,639	152,126	.....	.....(336)	.....	.....	.....6.000	20.279	MON...	5,126	23,535	08/31/2012	04/26/2036
47232V DM	1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....	.....	.....	..2	.1FM	203,137	38.764	356,055	918,532	193,510	.....	.....(39)	.....	.....	.....6.000	42.725	MON...	9,185	42,169	08/31/2012	04/26/2036
47232V DN	9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36.....	.....	.....	..2	.1FM	9,072,000	101.474	9,205,764	9,072,000	9,030,406	.....	.....1,793	.....	.....	.....5.750	5.845	MON...	43,470	521,441	03/31/2009	02/26/2036
47232V DP	4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36.....	.....	.....	..2	.1FM	6,350,400	94.176	5,980,564	6,350,400	5,921,266	.....	.....7,566	.....	.....	.....5.750	6.355	MON...	30,429	365,009	03/31/2009	02/26/2036
47232V DQ	2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36.....	.....	.....	..2	.1FM	2,312,247	55.341	1,506,152	2,721,600	312,368	.....	.....(66,038)	.....	.....	.....5.750	26.451	MON...	13,041	156,432	03/31/2009	02/26/2036
47232V DR	0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	.....	.....	..2	.2FM	3,428,229	101.573	3,482,142	3,428,229	3,466,387	.....	.....(6,321)	.....	.....	.....6.000	5.709	MON...	17,141	205,692	03/31/2009	04/26/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47232V DS	8	JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36			2	1FM	582,060	57.412	354,685	617,791	418,925		2,813	79,833		6.000	9.608	MON...	3,089	37,068	03/31/2009	04/26/2036
47232V DT	6	JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36			2	1FM	308,895	51.762	159,890	308,895	7,198		(363)			6.000	345.514	MON...	1,544	18,534	03/31/2009	04/26/2036
47232V DU	3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36			2	1FM	85,232	44.031	136,009	308,895	5,553		(434)			6.000	478.431	MON...	1,544	18,534	03/31/2009	04/26/2036
47232V DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36			2	1FM	269,153	35.168	211,819	602,306	11,103		(4,513)			6.000	644.129	MON...	3,012	36,138	03/31/2009	04/26/2036
47232V DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36			2	1FM	936,999	104.470	980,259	938,316	936,864					6.000	4.975	MON...	4,692	49,446	08/31/2012	07/26/2036
47232V DX	7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36			2	1FM	879,280	79.384	861,220	1,084,885	905,798		25,002			6.000	11.097	MON...	5,424	57,168	08/31/2012	07/26/2036
47232V DY	5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36			2	6FM	367,085	39.733	171,517	431,673	107,829		(13,048)			6.000	25.286	MON...	2,158	22,747	08/31/2012	07/26/2036
47232V DZ	2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36			2	1FM	3,011,986	104.856	3,158,257	3,011,986	2,994,495		2,727			6.000	6.116	MON...	15,060	180,719	03/31/2009	03/26/2036
47232V EA	6	JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36			2	1FM	1,739,032	62.755	1,150,479	1,833,295	1,317,701		(9,278)	9,600		6.000	8.494	MON...	9,166	109,998	03/31/2009	03/26/2036
47232V EB	4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36			2	1FM	236,678	39.102	358,425	916,647	2					6.000	9,999.000	MON...	4,583	54,999	03/31/2009	03/26/2036
47232V EC	2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37			2	1FM	799,724	102.710	814,830	793,331	791,797		(6,371)			6.000	5.982	MON...	3,967	47,591	03/31/2009	03/26/2037
47232V ED	0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37			2	2FM	564,187	89.389	500,287	559,676	559,013		6,043	(130)		6.000	6.043	MON...	2,798	33,574	03/31/2009	03/26/2037
47232V EE	8	JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37			2	4FM	282,093	71.082	198,913	279,838	279,613		(63)			6.000	6.038	MON...	1,399	16,788	03/31/2009	03/26/2037
47232V EF	5	JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37			2	5FM	282,093	60.175	168,393	279,838	279,682		(51)			6.000	6.039	MON...	1,399	16,788	03/31/2009	03/26/2037
47232V EG	3	JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37			2	1FM	282,093	45.626	127,678	279,838	43,551		(2,934)	37,750		6.000	34.975	MON...	1,399	16,788	03/31/2009	03/26/2037
47232V EH	1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37			2	1FM	635,471	35.279	222,396	630,392	36,133		(2,442)			6.000	150.639	MON...	3,152	36,943	03/31/2009	03/26/2037
47232V EJ	7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37			2	1FM	359,592	101.470	359,493	354,285	357,384		(1,550)			5.750	5.249	MON...	1,698	20,371	03/31/2009	04/26/2037
47232V EK	4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37			2	2FM	414,684	81.895	334,593	408,564	407,987		(129)			5.750	5.775	MON...	1,958	23,492	03/31/2009	04/26/2037
47232V EL	2	JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37			2	1FM	207,342	78.010	159,361	204,282	165,273		(2,368)			5.750	5.673	MON...	979	11,746	03/31/2009	04/26/2037
47232V EM	0	JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37			2	1FM	207,342	65.329	133,454	204,282	20,345		(83)			5.750	62.198	MON...	979	11,746	03/31/2009	04/26/2037
47232V EN	8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37			2	1FM	207,341	45.370	92,682	204,281	9,979		(235)			5.750	133.976	MON...	979	11,746	03/31/2009	04/26/2037
47232V EQ	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37			2	1FM	179,073	30.305	53,467	176,431	5,344		(522)			5.750	404.781	MON...	845	10,145	03/31/2009	04/26/2037
47232V EQ	1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36			2	1FM	282,600	104.890	296,421	282,602	282,597		1,574			5.750	5.283	MON...	1,354	15,509	08/31/2012	01/26/2036
47232V ER	9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36			2	1FM	2,632,284	99.340	2,617,092	2,634,480	2,632,284					5.750	5.824	MON...	12,624	144,583	08/31/2012	01/26/2036
47232V ES	7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36			2	1FM	1,312,002	98.124	1,292,535	1,317,240	1,312,002					5.750	5.843	MON...	6,312	72,291	08/31/2012	01/26/2036
47232V ET	5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36			2	1FM	1,309,879	95.611	1,259,423	1,317,240	1,308,133		(152)			5.750	5.905	MON...	6,312	72,291	08/31/2012	01/26/2036
47232V EU	2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36			2	3FM	1,294,792	86.094	1,134,059	1,317,240	1,293,992		362			5.750	6.070	MON...	6,312	72,291	08/31/2012	01/26/2036
47232V EV	0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36			2	1FM	3,895,283	47.679	1,952,789	4,095,711	1,629,060		(135,237)			5.750	14.899	MON...	19,625	224,776	08/31/2012	01/26/2036
47232V EW	8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36			2	1FM	501,680	103.240	517,933	501,680	501,680					5.500	5.563	MON...	2,299	27,592	03/31/2009	02/26/2036
47232V EX	6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36			2	1FM	649,545	98.810	641,815	649,545	647,530		(398)			5.500	5.462	MON...	2,977	35,725	03/31/2009	02/26/2036
47232V EY	4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36			2	1FM	324,773	92.525	300,496	324,773	324,022		(214)			5.500	5.486	MON...	1,489	17,862	03/31/2009	02/26/2036
47232V EZ	1	JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36			2	3FM	324,773	63.055	204,784	324,773	324,243		(151)			5.500	5.503	MON...	1,489	17,862	03/31/2009	02/26/2036
47232V FA	5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36			2	1FM	811,932	40.788	331,173	811,932	400,145		(16,180)			5.500	7.012	MON...	3,721	44,656	03/31/2009	02/26/2036
47232V FB	3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36			2	5FM	32,516	22.759	53,180	233,662	12,275		(52,371)			5.500	130.364	MON...	1,071	12,851	03/31/2009	02/26/2036
47232V FD	9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36			2	1FM	198,722	99.949	198,621	198,722	198,071			460		5.250	5.253	MON...	869	10,433	03/31/2009	01/26/2036
47232V FE	7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36			2	1FM	587,166	90.225	544,390	603,371	521,517		(3,320)			5.250	7.325	MON...	2,640	31,677	03/31/2009	01/26/2036
47232V FF	4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36			2	1FM	152,978	104.250	157,777	151,345	149,406		4,736			5.750	7.720	MON...	725	8,702	03/31/2009	01/26/2036
47232V FG	2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36			2	1FM	3,600,000	99.003	3,564,113	3,600,000	3,573,650		3,921			5.750	5.955	MON...	17,250	207,000	03/31/2009	01/26/2036
47232V FH	0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36			2	2FM	4,000,000	96.311	3,852,436	4,000,000	3,996,937		(873)			5.750	5.777	MON...	19,167	230,000	03/31/2009	01/26/2036
47232V FJ	6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36			2	1FM	1,400,000	60.351	844,911	1,400,000	298,173		(46,985)			5.750	10.386	MON...	6,708	80,500	03/31/2009	01/26/2036
47232V FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36			2	1FM	2,963,281	103.176	3,058,603	2,964,449	2,945,311			2,000		5.090	5.824	MON...	12,574	141,288	08/31/2012	06/26/2036
47232V FL	1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36			2	1FM	609,338	99.738	1,218,174	1,221,374	986,963		134,965			5.090	23.464	MON...	5,180	58,212	08/31/2012	06/26/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36.....				2	1FM	544,148	96.846	1,478,571	1,526,718	959,477		166,061			5.090	31.415	MON...	6,476	72,765	08/31/2012	06/26/2036
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....				2	1FM	292,724	95.994	1,025,895	1,068,702	502,055		90,590			5.090	36.972	MON...	4,533	50,935	08/31/2012	06/26/2036
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36.....				2	1FM	14,382,723	95.992	21,310,163	22,200,000	17,749,446		714,898			5.950	17.875	MON...	110,075	1,717,292	03/31/2009	11/26/2036
47232V FS 6	JMAC 2009-R4 28A2 SUB SSUP 5.95 11/26/36.....				2	1FM	3,055,466	36.123	2,673,075	7,400,000	2,997,707		(34,818)			5.950	14.069	MON...	36,692	572,431	03/31/2009	11/26/2036
47232V FT 4	JMAC 2009-R4 28A3 MEZ SSUP 5.95 11/26/36.....				2	1FM	1,357,506	25.902	1,916,762	7,400,000	1,198,922		(59,875)			5.950	32.900	MON...	36,692	572,431	03/31/2009	11/26/2036
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....				2	1FM	1,932,705	103.480	1,999,963	1,932,705	1,932,705		3,393			0.905	0.907	MON...	1,458	17,455	03/31/2009	01/26/2047
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47.....				2	1FM	2,180,280	70.140	1,987,242	2,833,261	1,533,210					0.905	1.678	MON...	2,137	25,588	03/31/2009	01/26/2047
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....				2	1FM	3,427,663	101.356	3,474,141	3,427,663	3,311,395					4.871	5.087	MON...	13,915	174,547	03/31/2009	07/26/2037
47232V FX 5	JMAC 2009-R4 30A2 SUB SSUP CSTR 07/37.....				2	1FM	1,023,626	92.939	951,343	1,023,626	555,031		12,064			4.871	13.058	MON...	4,155	52,126	03/31/2009	07/26/2037
47232V FY 3	JMAC 2009-R4 30A3 SUB SSUP CSTR 07/37.....				2	1FM	240,931	81.259	415,894	511,813	207,391		(4,095)			4.871	12.383	MON...	2,078	26,063	03/31/2009	07/26/2037
47232V FZ 0	JMAC 2009-R4 30A4 SUB SSUP CSTR 07/37.....				2	1FM	331,717	56.396	577,289	1,023,626	247,339		(18,263)			4.871	16.276	MON...	4,155	52,126	03/31/2009	07/26/2037
47232V GA 4	JMAC 2009-R4 32A1 MEZ SSUP CSTR 07/37.....				2	1FM	263,298	42.584	473,805	1,112,637	86,882		57,390			4.871	5.501	MON...	4,517	56,659	03/31/2009	07/26/2037
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....				2	1FM	387,547	101.130	391,927	387,547	387,547		4,682			5.750	9.274	MON...	1,857	22,282	03/31/2009	02/26/2036
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36.....				2	1FM	546,572	97.113	530,794	546,572	544,948		(643)			5.750	5.619	MON...	2,619	31,428	03/31/2009	02/26/2036
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36.....				2	1FM	546,572	86.653	473,620	546,572	545,595		(497)			5.750	5.710	MON...	2,619	31,428	03/31/2009	02/26/2036
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36.....				2	1FM	760,329	68.574	562,211	819,858	578,321		(651)			5.750	8.123	MON...	3,928	47,175	03/31/2009	02/26/2036
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....				2	6FM	385,803	55.008	279,952	508,925	101,245		68,449			5.750	30.701	MON...	2,439	27,457	03/31/2009	02/26/2036
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....				2	1FM	976,260	98.850	968,167	979,430	966,816		4,462			6.500	7.175	MON...	5,305	57,132	08/31/2012	03/26/2036
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36.....				2	4FM	2,549,272	97.363	2,515,112	2,583,230	2,542,480		(112)			6.500	6.709	MON...	13,992	150,529	08/31/2012	03/26/2036
47232V GK 2	JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36.....				2	1FM	856,052	85.141	1,099,696	1,291,615	688,581		(4,544)	276,529		6.500	18.806	MON...	6,996	75,265	08/31/2012	03/26/2036
47232V GL 0	JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36.....				2	1FM	413,350	51.880	670,084	1,291,615	440,252		(1,230)			6.500	19.193	MON...	6,996	75,265	08/31/2012	03/26/2036
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36.....				2	1FM	323,287	41.504	536,067	1,291,615	238,633		(7,849)			6.500	31.665	MON...	6,996	75,265	08/31/2012	03/26/2036
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....				2	6FM	255,326	28.900	341,664	1,182,233	109,957		(57,360)			6.500	83.681	MON...	6,404	75,399	08/31/2012	03/26/2036
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47.....				2	1FM	131,081	35.533	671,160	1,888,841	17,065		(1,596)			0.905	111.834	MON...	1,425	17,060	03/31/2009	01/26/2047
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....				2	1FM	3,084,166	97.250	3,251,329	3,343,269	3,156,731		49,304			2.752	4.505	MON...	7,668	90,748	08/21/2009	03/26/2037
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....				2	1FM	387,355	100.443	420,950	419,093	398,239		6,920			2.699	4.957	MON...	943	11,834	04/26/2011	08/26/2046
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....				2	1FM	17,006,343	104.000	18,815,529	18,091,854	17,651,671		224,931			6.000	7.530	MON...	90,459	1,175,971	08/10/2009	09/26/2036
47233D AB 7	JMAC 2009-R11 1A2 MEZ 6.00 9/26/36.....				2	1FM	792,221	68.000	2,660,296	3,912,200	1,126,084		142,781			6.000	38.322	MON...	19,561	254,293	08/10/2009	09/26/2036
47233H AD 4	JMAC 2010-R2 1A3 SUB SSNR 6.0 05/26/2036.....				2	1FM	2,466,770	99.859	2,706,925	2,710,736	2,489,038		15,079			6.000	7.238	MON...	13,554	176,198	06/27/2011	05/26/2036
493915 AD 4	KPAC B A2 IO 9.500 04/22/2018.....				234	6Z	190,930	8.000	2,205		0					9.500		MON...	669	2,907	05/29/2001	04/22/2018
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....				2	6*	165,898	87.777	152,532	173,772	152,532		(21,240)					MON...			01/03/2002	07/26/2024
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....				2	1FM	1,507,611	80.000	1,660,708	2,075,884	1,469,662		20,376			5.500	7.896	MON...	9,514	114,174	07/23/2008	12/25/2035
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....				2	1FM	4,616,992	100.250	5,222,606	5,209,582	4,977,623		122,389			6.100	8.869	MON...	26,482	316,299	04/14/2008	09/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....				2	1FM	4,967,994	81.000	5,486,767	6,773,786	5,026,932		219,484			0.480	9.352	MON...	632	32,192	08/31/2012	12/25/2035
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....				2	1FM	3,940,870	67.438	4,504,448	6,679,441	3,911,508		(241)			0.380	4.750	MON...	493	6,513	10/03/2012	10/25/2036
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....				2	1FM	1,602,177	56.500	1,392,661	2,464,888	1,363,220		136,905	97,169		5.525	10.201	MON...	11,350	123,387	08/11/2008	01/25/2037
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....				234	1FM	997,516	36.745	1,201,774	3,270,543	955,191		0					MON...			02/28/2012	05/25/2037
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....				2	1FM	13,175,460	104.750	15,645,771	14,936,297	13,265,842		204,282			5.600	9.901	MON...	69,703	801,854	08/31/2012	07/25/2047
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....				2	1FM	7,972,498	103.759	8,292,941	7,992,479	7,966,933		10,225			5.500	5.551	MON...	36,632	438,268	01/26/2004	02/25/2034
55265K GR 8	MASTR 2003-7 4A42 INV 9/25/2033.....				23	1FM	1,003,192	120.439	1,294,822	1,075,088	811,643		56,433			15.871	34.871	MON...	2,844	169,537	07/08/2003	09/25/2033
55265K VT 7	MASTR 2003-4 6A6 IO INV 5/25/2033.....				234	1FE	609,375	7.016	5,716		0					7.690		MON...	657	8,207	04/29/2003	05/25/2033
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....				2	1FM	988,337	103.421	1,058,539	1,023,520	1,003,349		7,591			5.000	5.700	MON...	4,265	51,135	07/12/2007	06/25/2018

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55265K	YX	1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....			2	1FM	546,845	103.000	554,415	538,267	541,849		(1,529)			5.000	4.593	MON...	2,243	26,885	06/16/2003	07/25/2033
55274Q	AK	1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....			2	1FM	10,809,239	96.200	11,490,042	11,943,911	10,595,916		(44,587)			6.000	6.331	MON...	59,720	716,635	08/12/2011	06/25/2036
576431	AJ	9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....			2	1FM	1,106,165	75.000	1,030,588	1,374,118	812,772					3.117	5.284	MON...	3,569	41,314	07/22/2008	11/25/2036
576434	HM	9	MALT 2003-7 7A4 5.75 11/25/2033.....			2	1FM	2,158,384	103.444	2,157,840	2,086,000	2,150,289		(8,095)			5.750	4.311	MON...	9,995	39,899	08/31/2012	11/25/2033
576434	J7	0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....			2	1FM	7,644,620	90.000	8,276,882	9,196,535	7,677,513		144,438			0.610	5.699	MON...	935	28,828	07/09/2012	03/25/2035
57643L	LZ	7	MABS 2005-FRE1 A5 SEQ FLT 10/25/2035.....			2	1FM	8,612,500	90.971	9,097,140	10,000,000	9,672,964		640,243			0.560	7.426	MON...	1,088	59,948	04/27/2011	10/25/2035
57643M	KF	0	MASTR 2005-1 2A4 SEQ 5.5 05/25/35.....			2	1FM	4,342,500	100.604	4,527,167	4,500,000	4,389,644		34,893			5.500	6.526	MON...	20,625	246,962	08/16/2011	05/25/2035
57643M	LZ	5	MASTR 2006-1 1A3 5 05/25/36.....			2	1FM	6,835,938	99.625	6,973,750	7,000,000	6,516,799		(15,903)			5.750	5.902	MON...	33,542	364,005	08/31/2012	05/25/2036
57645T	AA	5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037.....			2	1FM	6,800,225	75.408	6,714,130	8,903,732	6,357,805					0.520	0.729	MON...	900	49,749	01/27/2011	09/25/2037
589929	PL	6	GNABS 1998-GN1 M28.02 02/25/27.....			2	1FM	56,079	107.700	60,416	56,096	53,486		(139)			8.020	7.626	MON...	375	4,499	03/05/1998	02/25/2027
589929	RJ	9	GNABS 1998-GN2 M1 7.155 07/27.....			2	1FM	195,247	103.660	202,418	195,271	194,027		(158)			7.155	7.087	MON...	1,164	9,551	07/27/1998	07/25/2027
589929	RK	6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027.....			2	1FM	108,342	101.190	109,642	108,353	106,568		(214)			7.500	7.199	MON...	677	5,425	07/27/1998	07/25/2027
589929	TP	3	MLMI 1999-H1 A5 NAS STP 5/20/2028.....			2	1FM	362,519	102.300	370,932	362,593	362,593					7.240	6.770	MON...	2,188	26,286	03/04/1999	05/20/2028
59020U	ZZ	1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....			2	1FM	1,809,995	95.362	1,983,966	2,080,454	1,817,438		43,540			1.760	5.574	MON...	3,052	41,424	09/14/2011	10/25/2035
59023N	AW	8	MLMI 2006-AF2 PO 0 10/25/36.....			2	1FM	335,364	70.630	394,779	558,940	179,045		(16)					MON...			09/21/2007	10/25/2036
59023P	AB	9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			2	1FM	3,038,356	95.313	3,235,696	3,394,811	3,043,886		41,738			2.677	6.429	MON...	7,572	87,365	09/09/2011	10/25/2036
595481	AA	0	MDST 2005-1 A SEQ 5.745 01/15/40.....			2	1AM	2,276,184	105.500	2,501,431	2,371,025	2,292,520		10,857			5.745	6.442	MON...	11,351	136,215	03/01/2010	01/15/2040
59549N	AA	1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35.....			2	1FE	3,786,101	103.250	3,927,375	3,803,753	3,795,331		1,835			7.340	7.465	JAJO...	69,799	279,195	06/30/2000	07/01/2035
59549P	AA	6	MID-STATE TR 4A ABS 8.33 4/1/2030.....			2	3AM	3,016,224	103.375	3,090,885	2,989,974	2,994,579		(4,049)			8.330	8.161	JAJO...	62,266	246,833	08/31/2012	04/01/2030
59549W	AA	1	MDST 11 A1 4.864 07/15/2038.....			2	2AM	3,454,204	103.600	3,578,661	3,454,306	3,454,253		8			4.864	4.914	MON...	7,467	168,017	06/18/2003	07/15/2038
59560W	AA	5	MDST 2010-1 A SEQ 3.50 12/15/2045.....			2	1FM	6,206,547	103.196	6,418,928	6,220,156	6,204,164		(189)			3.500	3.512	MON...	18,142	217,705	11/12/2010	12/15/2045
61746V	UV	0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17.....			2	1FM	8,620	99.775	8,404	8,423	8,166		(304)			5.500	0.002	MON...	39	461	10/03/2002	07/25/2017
61746W	UZ	1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17.....			2	1FM	2,534	100.625	2,494	2,478	2,418		(41)			5.500	3.585	MON...	11	135	10/01/2002	04/25/2017
61749L	AP	6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....			2	1FM	11,340,527	94.719	14,676,831	15,495,170	11,453,238		409,081			2.514	7.744	MON...	32,462	379,814	11/22/2011	06/25/2036
61749L	BM	2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....			2	1FM	554,130	78.500	560,377	713,856	329,157		(21,659)			5.178	7.657	MON...	3,080	38,924	05/27/2008	06/25/2036
61751Q	AB	1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....			2	1FM	4,195,873	57.063	4,177,571	7,321,044	3,571,124		(153,155)			0.310	14.500	MON...	441	25,330	05/16/2011	12/25/2036
617526	AD	0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....			2	1FM	6,027,268	66.094	6,373,836	9,643,629	6,009,866		791,750			0.310	22.881	MON...	581	31,536	01/04/2012	11/25/2036
61755F	AA	3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....			2	1FM	5,752,432	94.781	6,452,339	6,807,611	5,864,270		224,395			0.290	6.959	MON...	383	22,173	05/12/2011	06/25/2037
61758M	AA	5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....			2	3FM	20,829,916	104.125	20,885,168	20,057,784	20,784,837		(59,372)			6.000	4.784	MON...	100,289	401,156	08/21/2012	04/26/2036
61758Q	AH	1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE.....			2	1FM	12,791,280	91.813	13,103,480	14,272,000	12,949,724		158,444			3.030	5.029	MON...	36,037	333,335	03/09/2012	07/26/2035
61758Q	AN	8	MSRR 2010-R1 3B SUB CSTR 07/26/2035.....			2	1FM	2,100,000	86.000	2,150,000	2,500,000	2,119,055		19,055			2.990	5.878	MON...	6,229	24,948	08/01/2012	07/26/2035
61758V	AH	0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....			2	1FM	4,282,296	104.375	4,469,646	4,282,296	4,298,296		(5,055)			6.500	6.251	MON...	23,196	278,349	02/09/2010	10/26/2037
61758V	AP	2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37.....			2	1FM	2,208,000	97.025	2,328,600	2,400,000	2,247,422		14,866			6.500	7.715	MON...	13,000	169,000	02/09/2010	10/26/2037
61758V	AQ	0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....			2	1FM	2,745,964	42.050	2,757,972	6,558,793	2,640,502		(109,621)			6.500	16.698	MON...	35,527	426,322	02/09/2010	10/26/2037
61759D	AP	1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035.....			2	1FM	5,802,625	95.050	5,798,050	6,100,000	5,882,526		41,818			5.500	6.502	MON...	27,958	335,515	01/07/2011	10/26/2035
61759X	AA	0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037.....			2	1FM	5,335,955	101.875	5,436,004	5,335,955	5,335,955					4.000	3.925	MON...	17,787	213,391	08/12/2010	01/26/2037
61759X	AB	8	MSRR 2010-R8 1B SUB SSUP 6.00 1/26/2037.....			2	1FM	3,055,000	102.875	3,142,831	3,055,000	3,055,000					6.000	5.918	MON...	15,275	183,260	08/12/2010	01/26/2037
61759X	AC	6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037.....			2	1FM	7,113,651	61.750	6,483,377	10,499,396	6,483,376		(135,505)	397,735		7.020	10.953	MON...	61,421	828,158	08/12/2010	01/26/2037
61915R	AK	2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....			2	1FM	75,543	85.243	111,992	131,379	83,718		6,003			0.510	4.799	MON...	11	711	09/15/2008	08/25/2035
61915R	AU	0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....			2	1FM	4,125,477	83.500	5,340,734	6,396,089	4,440,738		210,358			0.470	3.531	MON...	584	32,503	10/29/2008	12/25/2035
65106F	AB	8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....			2	1FM	2,913,312	91.000	3,499,820	3,845,956	3,241,410			334,423		0.340	17.545	MON...	254	14,476	04/14/2011	04/25/2037

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65535V	KU	1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....		2	1FM	1,175,085	94.250	1,192,482	1,265,233	1,225,410		21,035			4.786	6.658	MON...	5,046	60,554	01/31/2008	03/25/2035
65535Y	AB	8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....		2	1FM	288,226	61.315	497,821	811,905	211,591		35,489			5.810	23.355	MON...	3,931	47,172	12/07/2007	04/25/2036
65536M	AC	1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....		2	1FM	7,305,080	86.000	7,966,772	9,263,688	7,601,577		461,664			0.380	10.770	MON...	684	38,626	09/08/2011	03/25/2036
65539W	AA	0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....		2	1FM	19,233,652	88.030	20,399,258	23,173,075	19,618,801		635,837			0.650	6.557	MON...	2,091	86,500	05/22/2012	08/27/2047
67087T	DE	8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....		2	1AM	1,373,689	102.800	1,412,257	1,373,791	626,807					6.030	10.057	MON...	6,903	82,840	02/25/2002	05/15/2024
674135	EM	6	OAK 1999-A M2 MEZ V/R 04/15/2029.....		2	6FE	550,234	15.850	88,000	555,202	0		(36,182)			7.690	9,999.000	MON...	3,558	42,695	06/09/1999	04/15/2029
68383N	BN	2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....		2	1FM	3,900,740	74.250	3,767,544	5,074,133	3,953,617		134,761			0.550	7.339	MON...	542	17,235	06/05/2012	07/25/2035
68383N	DN	0	OPMAC 2005-5 2A1C SEQ 5.801 12/25/2035.....		2	1FM	6,811,350	97.361	7,287,504	7,485,000	6,896,261		84,911			5.801	8.069	MON...	36,184	227,323	05/25/2012	12/25/2035
68389F	JW	5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....		2	1FM	3,011,710	94.000	3,282,327	3,491,837	3,092,528		142,471			0.420	5.982	MON...	285	15,976	05/11/2011	12/25/2035
70069F	HT	7	PPSI 2005-WHQA 2A2 SEQ FLT 05/25/35 FB.....		2	1FM	11,916,034	100.119	12,649,664	12,634,629	12,465,871		733,780			0.540	2.007	MON...	1,326	73,177	10/14/2011	05/25/2035
73316P	JD	3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		2	4FM	2,065,019	77.406	1,598,454	2,065,019	1,945,307		(18,955)			5.504	5.718	MON...	9,471	90,400	12/12/2005	01/25/2036
74924S	AB	2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....		2	1FM	12,174,322	98.000	13,458,558	13,733,223	12,888,499		964,799			0.310	8.070	MON...	827	47,515	10/25/2011	01/25/2037
74924Y	AB	9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....		2	1FM	6,585,293	97.500	7,163,917	7,347,607	6,739,744		345,142			0.390	7.955	MON...	557	25,485	02/29/2012	04/25/2037
74927B	AK	6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....		2	3FM	1,324,875	136.969	1,682,192	1,228,158	1,302,492		(13,952)			13.040	11.535	MON...	13,346	158,045	03/25/2010	09/26/2037
74927D	BY	1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....		2	1FM	17,976,369	97.094	17,563,133	18,088,840	17,989,305		28,419			5.500	5.631	MON...	82,907	992,386	01/03/2012	10/26/2037
74928D	AU	9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....		2	1FM	3,881,624	100.656	3,849,357	3,824,260	3,843,989		(18,556)			4.570	4.117	MON...	14,564	182,032	07/08/2010	06/26/2037
74928D	AV	7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		2	1FM	3,124,685	57.031	3,948,123	6,922,736	3,355,114		(6,183)			4.570	14.055	MON...	172,795	85,125	07/08/2010	06/26/2037
74928F	AY	6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		2	1FM	5,245,177	72.969	7,127,177	9,767,437	5,315,516		(65,199)			6.000	13.605	MON...	35,636	390,258	07/08/2010	03/26/2036
74928F	AZ	3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036.....		2	1FM	3,816,101	99.906	3,737,768	3,741,276	3,767,390		(24,836)			6.000	5.193	MON...	18,706	224,442	07/08/2010	03/26/2036
74928R	AA	2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35.....		2	1FM	10,044,152	101.219	10,758,270	10,628,732	10,308,581		145,876			5.500	7.050	MON...	48,715	584,580	08/24/2009	08/26/2035
74928R	AB	0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35.....		2	1FM	3,968,415	82.063	4,824,564	5,879,134	4,079,059		94,759			5.500	10.555	MON...	26,946	349,677	10/24/2011	08/26/2035
74928R	AE	4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35.....		2	1FM	8,905,600	102.625	10,385,650	10,120,000	9,073,088		55,435			5.500	6.835	MON...	46,383	602,983	09/15/2009	12/26/2035
74928R	AF	1	RBSSP 2009-10 3A2 RR MEZ CSTR 12/26/35.....		2	1FM	236,756	59.125	815,925	1,380,000	238,604		772			5.500	33.636	MON...	6,325	82,225	09/15/2009	12/26/2035
74928T	AB	6	RBSSP 2009-11 1A2 MEZ 5.128 6/26/2034.....		2	1FM	3,080,836	101.094	3,227,495	3,192,576	3,122,328		26,243			5.528	6.572	MON...	14,707	176,486	05/04/2011	06/26/2034
74928U	AL	1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36.....		2	1FM	6,927,358	102.938	7,351,391	7,141,606	6,973,809		19,511			5.130	5.660	MON...	30,530	413,282	11/03/2009	08/25/2036
74928U	AS	6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36.....		2	1FM	2,423,674	100.000	2,511,580	2,511,580	2,436,498		18,308			5.250	6.090	MON...	10,988	143,625	11/05/2009	10/25/2036
74928U	AW	7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36.....		2	2FM	5,472,304	105.906	5,868,576	5,541,293	5,473,340		11,042			5.800	6.116	MON...	26,783	322,453	11/02/2009	06/25/2036
74928U	AX	5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036.....		2	4FM	2,056,797	54.813	2,595,501	4,735,236	2,148,210	195,818	34,622			5.800	14.906	MON...	22,887	298,763	11/02/2009	06/25/2036
74928X	BB	6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....		2	1FM	7,353,229	74.000	9,068,983	12,255,382	7,498,936		145,707			5.402	11.568	MON...	12,873	607,053	01/26/2012	01/26/2036
74930E	BB	4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE.....		2	1FM	12,231,733	87.750	16,333,730	18,613,937	12,280,397		48,664			5.500	8.886	MON...	85,314	889,767	01/27/2012	12/27/2035
74930N	AQ	2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37.....		2	1FM	4,136,741	86.781	4,573,141	5,269,734	3,974,495		(97,254)			9.822	9.275	MON...	43,135	505,546	06/16/2011	07/26/2037
74930V	AA	9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036.....		2	1FM	10,649,848	98.813	10,933,383	11,064,777	10,473,112		(34,080)			5.247	5.708	MON...	48,378	602,076	10/18/2011	05/26/2036
74930X	AB	5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE.....		2	1FM	11,185,958	98.250	11,300,980	11,502,270	11,194,862		66,215			5.339	6.111	MON...	51,177	573,239	01/06/2012	12/27/2035
74930X	BB	2	RBSSP 2012-1 4B1 SEQ SSUP CSTR 01/29 RE.....		2	1FM	6,791,955	96.969	6,896,413	7,111,995	6,821,451		29,496			7.476	9.235	MON...	44,308	177,232	08/15/2012	01/16/2029
74931J	AC	1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE.....		2	1FM	13,698,604	92.719	13,957,335	15,053,411	13,836,833		338,095			0.480	4.981	MON...	1,404		05/08/2012	02/26/2036
74931N	AA	6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE.....		2	1FM	4,801,483	99.781	4,821,112	4,831,681	4,783,840		(13,484)			6.270	5.730	MON...	25,246	151,485	06/06/2012	11/26/2036
74931N	AK	4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE.....		2	4FM	9,742,573	100.500	9,803,540	9,754,766	9,701,331		(35,913)			5.660	5.641	MON...	10,736	278,409	06/21/2012	08/26/2036
74951P	DQ	8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....		2	5FM	7,099,811	39.500	6,326,331	16,016,027	6,395,664		816,799	908,956		0.793	16.228	MON...	7,762	112,880	03/09/2012	03/10/2037
749574	AC	3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....		2	1FM	1,441,954	75.000	1,600,773	2,134,363	1,144,807		56,331			3.824	7.242	MON...	6,802	80,287	10/24/2008	08/25/2036
74958W	AC	0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....		2	1FM	1,321,471	71.250	1,776,505	2,493,341	562,513		201,028			3.583	16.414	MON...	7,444	88,343	11/13/2008	02/25/2037
75406E	AD	3	RASC 2006-KS4 A4 SEQ FLT 06/25/36.....		2	1FM	4,950,000	59.625	5,962,500	10,000,000	5,491,012		428,575			0.450	9.258	MON...	874	48,793	09/14/2011	06/25/2036
75406W	AC	5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....		2	1FM	8,730,821	89.281	9,929,919	11,122,065	8,793,272		443,768			0.360	6.773	MON...	778	43,988	05/10/2011	08/25/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
759676 AF 6		RAMC 2006-2 AF3 SEQ STP 8/25/36.....			2	1FM	936,900	55.750	580,358	1,041,000	573,432		6.996			5.797	12.031	MON...	5,029	60,345	03/19/2008	08/25/2036
75970J AX 4		RAMC 2007-1 AF1B SEQ STP 04/25/2037.....			2	1FM	2,655,793	55.500	1,708,945	3,079,180	1,426,034		(163,954)	181,372		5.784	9.523	MON...	14,842	178,100	01/03/2011	04/25/2037
75970N BE 6		RAMC 2005-3 AF4 SEQ 5.14 11/25/35.....			2	4FM	8,141,200	77.500	6,587,500	8,500,000	8,200,858		31,372			5.140	5.769	MON...	36,408	436,900	09/14/2010	11/25/2035
75971F AY 9		RAMC 2007-3W AF6 SEQ STP 9/25/2037.....			2	1FM	4,889,428	74.613	5,066,873	6,790,872	4,980,738		59,634			4.381	7.373	MON...	24,790	327,169	09/21/2010	09/25/2037
759950 DM 7		RAMC 2004-3 AF5 SEQ STP 11/25/2034.....			2	1FM	6,217,213	88.000	6,199,600	7,045,000	6,248,144		30,931			5.472	6.951	MON...	32,125	230,550	04/10/2012	11/25/2034
759950 EM 6		RAMC 2004-4 AF5 SEQ STP 02/25/2035.....			2	2FM	12,910,219	93.536	13,375,605	14,300,000	13,036,416		56,201			5.493	6.533	MON...	65,458	779,637	08/24/2010	02/25/2035
759950 FX 1		RAMC 2005-4 A3 SEQ STP 2/25/36.....			2	4FM	11,748,728	82.500	10,469,557	12,690,372	12,150,212		284,105			5.565	9.142	MON...	58,852	629,865	08/22/2011	02/25/2036
760985 7F 2		RAMP 2004-RS7 AI6 NAS 5.22 7/25/34.....			2	1FM	2,214,330	91.000	2,159,152	2,372,694	1,453,654		246,496			5.220	8.868	MON...	10,321	123,846	11/06/2009	07/25/2034
760985 GQ 8		RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32.....			2	1FM	838,988	92.000	772,051	839,186	836,534		164			5.910	5.928	MON...	4,133	49,590	01/11/2002	01/25/2032
760985 M7 3		RAMP 2004-RS1 AI6A SEQ STP 01/25/34.....			2	1FM	1,105,823	98.250	1,158,902	1,179,544	1,120,972		12,808			5.634	7.301	MON...	5,538	66,433	07/19/2011	01/25/2034
760985 M8 1		RAMP 2004-RS1 AI6B SEQ STP 01/25/2034.....			2	1FM	241,270	98.000	262,717	268,078	244,905		3,049			5.555	7.466	MON...	1,241	14,887	12/03/2010	01/25/2034
760985 UA 7		RAMP 2003-RS3 AI4 SEQ 5.67 4/25/2033.....			2	3FM	2,949,732	82.250	2,427,371	2,951,211	2,712,627		35,122			5.670	8.554	MON...	13,944	182,090	04/16/2003	04/25/2033
760985 V3 2		RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034.....			2	1FM	2,493,671	94.525	2,641,049	2,794,029	2,517,172		17,413			5.335	6.648	MON...	12,422	149,026	08/17/2010	03/25/2034
760985 WY 3		RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33.....			2	3FM	4,943,930	95.500	4,724,219	4,946,826	4,938,546		449			4.870	4.895	MON...	20,076	240,834	06/20/2003	06/25/2033
760985 WZ 0		RAMP 2003-RS5 AI6 NAS 4.02 4/25/33.....			2	1FM	269,336	98.870	276,443	279,603	272,278		1,300			4.020	4.420	MON...	937	11,236	02/02/2006	04/25/2033
760985 WZ 0		RAMP 2003-RS5 AI6 NAS 4.02 4/25/33.....			2	1FM	269,336	98.870	276,443	279,603	272,278		1,300			4.020	4.420	MON...	937	11,236	02/02/2006	04/25/2033
760985 XK 2		RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33.....			2	2FM	7,157,674	91.000	6,515,008	7,159,349	6,662,471		108,520			5.420	7.869	MON...	32,336	388,037	07/18/2003	07/25/2033
76110G 5J 6		RALI 2003-QS2 A2 SEQ 6.0 02/25/2033.....			2	1FM	2,932,500	105.058	3,151,740	3,000,000	2,935,285		2,668			6.000	6.284	MON...	15,000	180,000	12/09/2011	02/25/2033
76110H E6 2		RALI 2004-QS15 A3 IO INV 11/25/2034.....			234	5FE	360,478	11.310	208,863		0					6.890	9,999.000	MON...	2,121	149,112	04/15/2008	11/25/2034
76110H E8 8		RALI 2004-QS15 A5 NAS 5.5 11/25/2034.....			2	1FM	4,037,485	102.000	4,245,603	4,162,356	4,040,238		6,069			5.500	6.097	MON...	19,077	76,310	08/14/2012	11/25/2034
76110H RV 3		RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....			2	1FM	2,545,520	102.605	2,865,260	2,792,518	2,668,197		68,332			4.350	6.633	MON...	10,123	120,462	01/03/2012	03/25/2034
76110H T9 0		RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....			2	1FM	5,014,156	77.500	5,112,422	6,596,673	4,562,989		99,679			3.308	11.228	MON...	18,185	191,532	11/13/2012	02/25/2035
76110V HJ 0		RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....			2	1FM	520,381	98.250	508,651	517,711	515,812		112			7.240	7.195	MON...	3,124	37,482	08/31/2001	10/25/2026
76110V RX 8		RFMS2 2005-HS1 AI4 SEQ STP 9/25/35.....			2	1FM	3,998,607	44.000	1,760,000	4,000,000	1,136,426		(38,574)			5.110	14.595	MON...	7,033	204,400	09/13/2005	09/25/2035
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....			2	1FM	2,944,768	86.000	2,532,923	2,945,259	1,128,174		87,840			5.230	14.048	MON...	12,836	153,993	01/20/2006	02/25/2036
76110W XQ 4		RASC 2004-KS4 AI4 SEQ 4.26 11/25/31.....			2	1FM	2,053,289	96.910	2,323,904	2,398,002	2,157,841		75,268			4.260	8.509	MON...	8,513	102,155	10/27/2010	11/25/2031
76110W XS 0		RASC 2004-KS4 AI6 NAS 4.43 05/25/2034.....			2	1FM	3,809,868	93.000	4,159,269	4,472,333	3,550,015		(39,103)			4.430	10.610	MON...	16,510	198,124	12/16/2011	05/25/2034
761118 GT 9		RALI 2005-QS13 1A2 IO INV 9/25/2035.....			234	6FE	147,321	13.851	3,089,895		0					4.890		MON...	18,182	1,168,764	06/28/2006	09/25/2035
761118 KH 0		RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			2	1FM	3,852,114	89.313	3,776,744	4,228,685	3,296,219		3,855			6.000	7.822	MON...	21,143	231,260	08/31/2012	10/25/2035
761118 UQ 9		RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....			2	1FM	536,470	74.500	431,549	579,260	436,125		(1,570)			5.500	7.546	MON...	2,655	31,859	02/22/2008	02/25/2036
76111J 7K 4		RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....			2	1FM	6,055,646	103.980	6,104,003	5,870,363	5,995,396		(2,277)			5.500	5.266	MON...	26,906	322,870	06/27/2003	06/25/2033
76111J U5 1		RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....			2	1FM	4,525,773	104.179	4,598,658	4,414,189	4,498,499		2,048			5.750	5.540	MON...	21,151	226,156	08/31/2012	03/25/2033
76111X L7 6		RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....			2	3FM	323,295	92.851	329,853	355,251	323,981		5,199			5.750	6.700	MON...	1,702	18,725	01/03/2012	02/25/2036
76112B CF 7		RAMP 2005-EFC4 M2 MEZ FLT 09/25/35.....			2	1FM	4,467,762	70.375	5,306,645	7,540,526	4,889,064		304,483			0.650	7.607	MON...	953	51,513	08/02/2011	09/25/2035
76112B C5 5		RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032.....			2	2FM	466,181	95.500	489,906	512,991	490,489		52,309			4.767	5.447	MON...	2,038	24,454	05/19/2008	10/25/2032
76112B H4 5		RAMP 2005-EFC5 M1 MEZ FLT 10/25/35.....			2	1FM	4,115,980	92.000	5,196,160	5,648,000	4,458,561		242,958			0.610	6.471	MON...	670	36,721	07/21/2011	10/25/2035
76112B KC 3		RAMP 2005-RS2 M2 MEZ FLT 02/25/35.....			2	1FM	3,352,800	95.000	4,826,000	5,080,000	3,667,345		226,318			0.690	7.459	MON...	681	37,081	07/28/2011	02/25/2035
76112B SE 1		RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....			2	1FM	5,487,999	99.375	5,647,615	5,683,135	5,583,989		22,579			5.000	5.432	MON...	23,680	279,000	10/24/2005	09/25/2034
78386N BC 2		SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			2	1FM	1,348,839	82.000	1,136,047	1,385,423	1,359,047		96				0.462	MON...	98,655		05/13/1999	04/25/2039
80382S AP 3		SAILN 2003-3 A SEQ 7.75 4/27/33.....		R	2	1FM	0	0.001	0	15,651	0					7.750		MON...			08/31/2012	04/27/2033
80382S AR 9		SAILN 2003-5 A SEQ 0.00 6/27/2033.....		R	2	1FM	3	0.001	0	6,242	3					7.350		MON...			08/31/2012	06/27/2033
805564 EM 9		SAST 1999-3 BF1A SUB 8.64 12/25/2032.....			2	1FM	597,274	71.270	425,684	597,284	171,346		38,578			8.640	67.137	MON...	4,300	46,698	07/29/1999	12/25/2032

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6			7			Fair Value			10			11			Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5				8	9														16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value	Par Value			Book/Adjusted Carrying Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date			
80557B	AB	0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	.....	..	2	1FM	.....	5,110,356	.....	95.906	.....	5,682,493	.....	5,925,050	.....	5,361,211	.....	.....	.....	384,166	.....	.....	.....	0.430	.....	9.537	MON...	.....	495	.....	27,708	08/18/2011	09/25/2047
81375F	CM	3	SASI 1993-7 TA6 6.25 12/25/2023.....	.....	..	2	1FM	.....	1,602	.....	100.560	.....	1,602	.....	1,593	.....	1,601	.....	.....	.....	(1)	.....	.....	.....	6.250	.....	5.990	MON...	.....	8	.....	33	08/31/2012	12/25/2023
81375W	JE	7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....	.....	..	2	1FM	.....	10,706,298	.....	97.494	.....	11,798,514	.....	12,101,785	.....	10,777,787	.....	.....	.....	191,084	.....	.....	.....	0.510	.....	5.584	MON...	.....	1,199	.....	66,410	09/20/2011	10/25/2035
81378E	AA	1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....	.....	..	2	1FM	.....	6,736,921	.....	44.594	.....	6,862,184	.....	15,388,220	.....	5,754,991	.....	.....	.....	.....	.....	.....	.....	0.300	.....	0.803	MON...	.....	897	.....	51,680	11/09/2011	05/25/2037
83611M	HM	3	SVHE 2005-B M2 MEZ STP 5/25/2035.....	.....	..	2	1FM	.....	2,581,625	.....	61.808	.....	2,921,100	.....	4,726,087	.....	1,702,808	.....	.....	.....	87,471	.....	.....	.....	6.225	.....	27.979	MON...	.....	24,517	.....	294,199	03/27/2008	05/25/2035
83612T	AR	3	SVHE 2007-OPT1 X IO CSTR 6/25/2037.....	.....	..	234	6FE	.....	1,421,432	.....	0.190	.....	328,636	.....	.....	.....	328,636	.....	.....	.....	(300,638)	.....	.....	.....	0.069	.....	3.751	MON...	.....	2,313	.....	146,898	10/04/2007	06/25/2037
855541	AC	2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....	.....	..	2	1FM	.....	9,589,465	.....	91.750	.....	9,668,499	.....	10,537,874	.....	9,593,240	.....	.....	.....	7,931	.....	.....	.....	3.074	.....	3.922	MON...	.....	26,991	.....	54,006	10/10/2012	01/25/2037
863572	LV	3	SASC 1996-4 A SEQ CSTR 09/25/2031.....	.....	..	2	1FM	.....	413,618	.....	103.736	.....	457,677	.....	441,192	.....	414,728	.....	.....	.....	5,405	.....	.....	.....	8.856	.....	10.107	MON...	.....	3,256	.....	39,031	09/09/2008	09/25/2031
863576	EQ	3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	.....	..	2	1FM	.....	7,646,938	.....	84.000	.....	9,675,741	.....	11,518,740	.....	7,839,683	.....	.....	.....	775,740	.....	.....	.....	0.410	.....	14.435	MON...	.....	918	.....	45,491	09/17/2012	12/25/2035
863579	Q6	8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	.....	..	2	1FM	.....	509,520	.....	99.440	.....	562,963	.....	566,133	.....	471,258	.....	.....	.....	(55,264)	.....	.....	.....	5.366	.....	6.534	MON...	.....	2,532	.....	30,674	08/19/2010	02/25/2036
863579	SU	3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....	.....	..	2	1FM	.....	4,734,340	.....	83.500	.....	5,146,903	.....	6,163,956	.....	4,748,180	.....	.....	.....	45,190	.....	.....	.....	2.651	.....	6.782	MON...	.....	13,618	.....	129,907	04/20/2012	06/25/2035
863579	UL	0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....	.....	..	2	1FM	.....	1,517,032	.....	80.361	.....	1,617,385	.....	2,012,646	.....	1,506,671	.....	.....	.....	4,031	.....	.....	.....	2.713	.....	5.182	MON...	.....	4,551	.....	9,149	10/18/2012	07/25/2035
863579	VW	5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....	.....	..	2	1FM	.....	7,550,648	.....	77.000	.....	8,305,712	.....	10,786,639	.....	7,309,480	.....	.....	.....	383,712	.....	.....	.....	0.510	.....	7.872	MON...	.....	916	.....	59,931	08/27/2008	08/25/2035
863579	XR	4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....	.....	..	2	1FM	.....	7,220,939	.....	97.810	.....	9,142,783	.....	9,347,493	.....	7,021,385	.....	.....	.....	159,921	.....	.....	.....	5.407	.....	10.335	MON...	.....	42,121	.....	506,201	08/26/2008	09/25/2035
86358E	A8	9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB.....	.....	..	2	1FM	.....	4,577,711	.....	95.750	.....	5,791,125	.....	6,048,173	.....	4,760,926	.....	.....	.....	478,425	.....	.....	.....	0.410	.....	12.641	MON...	.....	482	.....	27,058	12/21/2011	01/25/2036
86358R	DX	2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	.....	..	2	1FM	.....	4,296,512	.....	92.156	.....	4,491,129	.....	4,873,385	.....	4,495,426	.....	.....	.....	47,936	.....	.....	.....	3.375	.....	4.755	MON...	.....	13,706	.....	135,292	09/25/2012	08/25/2031
86358R	FU	6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	.....	..	2	1FM	.....	868,370	.....	91.500	.....	791,590	.....	865,126	.....	859,917	.....	.....	.....	88	.....	.....	.....	7.365	.....	7.537	MON...	.....	5,310	.....	63,745	01/03/2002	07/25/2031
86358R	XY	8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	.....	..	2	1FM	.....	5,750,213	.....	99.000	.....	7,227,493	.....	7,300,498	.....	5,932,716	.....	.....	.....	212,976	.....	.....	.....	3.450	.....	6.374	MON...	.....	20,989	.....	251,867	08/17/2011	02/25/2032
86358R	XZ	5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	.....	..	2	1FM	.....	8,545,840	.....	99.063	.....	9,377,594	.....	9,466,293	.....	8,645,389	.....	.....	.....	109,956	.....	.....	.....	3.450	.....	4.691	MON...	.....	27,216	.....	309,723	04/25/2012	02/25/2032
86358R	YB	7	SASC 2002-AL1 APO PO 02/25/2032.....	.....	..	2	1FM	.....	1,174,273	.....	81.719	.....	1,345,628	.....	1,646,658	.....	1,292,904	.....	.....	.....	69,346	.....	.....	.....	.....	.....	5.601	MON...	.....	.....	.....	.....	12/04/2002	02/25/2032
86359A	MG	5	SASC 2003-AL1 APO 4/25/31.....	.....	..	2	1FM	.....	643,066	.....	84.750	.....	773,785	.....	913,021	.....	727,344	.....	.....	.....	41,804	.....	.....	.....	.....	.....	6.269	MON...	.....	.....	.....	.....	02/05/2003	04/25/2031
86359A	NF	6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	.....	..	2	6*	.....	200,539	.....	99.575	.....	199,811	.....	200,664	.....	199,811	.....	.....	.....	(853)	.....	.....	.....	6.000	.....	5.920	MON...	.....	3,010	.....	1,110	01/29/2003	08/28/2032
86359A	QS	5	SASC 2003-10 A SEQ 6.0 4/25/33.....	.....	..	2	1FM	.....	368,959	.....	105.750	.....	405,376	.....	383,334	.....	370,859	.....	.....	.....	1,001	.....	.....	.....	6.000	.....	6.440	MON...	.....	1,917	.....	23,000	12/11/2007	04/25/2033
86359A	WT	6	SASC 2003-AL2 APO 0.00 01/25/2031.....	.....	..	2	1AM	.....	2,786,111	.....	85.276	.....	3,055,799	.....	3,583,422	.....	2,962,727	.....	.....	.....	141,408	.....	.....	.....	.....	.....	5.392	MON...	.....	.....	.....	.....	05/20/2003	01/25/2031
86359B	4U	2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035.....	.....	..	2	3FM	.....	9,350,000	.....	97.625	.....	9,762,500	.....	10,000,000	.....	9,362,473	.....	.....	.....	12,473	.....	.....	.....	5.330	.....	6.682	MON...	.....	44,417	.....	88,833	10/18/2012	03/25/2035
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	.....	..	2	1FM	.....	1,266,376	.....	101.750	.....	1,295,834	.....	1,273,547	.....	1,268,569	.....	.....	.....	6,688	.....	.....	.....	4.790	.....	5.076	MON...	.....	5,084	.....	61,003	06/27/2011	03/25/2035
86359B	5N	7	SASC 2005-3 1A2 IO INV 3/25/35.....	.....	..	234	6FE	.....	1,209,484	.....	12.880	.....	1,027,167	.....	.....	.....	373,838	.....	.....	.....	(79,603)	.....	.....	.....	6.440	.....	147.318	MON...	.....	51,578	.....	516,949	03/31/2008	03/25/2035
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	.....	..	2	1FM	.....	2,428,227	.....	100.750	.....	2,903,785	.....	2,882,169	.....	2,603,595	.....	.....	.....	74,105	.....	.....	.....	5.560	.....	9.497	MON...	.....	13,354	.....	160,249	07/14/2008	05/25/2034
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	.....	..	2	1FM	.....	992,044	.....	58.000	.....	740,046	.....	1,275,941	.....	288,698	.....	.....	.....	(22,678)	.....	.....	.....	5.500	.....	14.747	MON...	.....	1,170	.....	70,177	12/26/2007	06/25/2036
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	.....	..																													

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
92922F	3G	1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....	.....	..	..2	..1FM	2,396,316	99.750	2,491,545	2,497,789	2,434,457	.....	.....96,212	.....	.....	.....2.472	7.248	MON...	5,146	56,515	01/12/2012	10/25/2035	
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....	.....	..	..2	..1FM	1,878,514	71.500	1,663,329	2,326,334	1,696,838	.....	.....15,275	.....	.....	.....1.235	3.503	MON...	2,394	28,683	04/30/2008	01/25/2046	
92925V	AF	7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....	.....	..	..2	..1FM	2,436,111	80.000	2,443,747	3,054,684	2,428,726	.....	.....(10,852)	.....	.....	.....4.999	4.291	MON...	12,724	12,724	11/02/2012	02/25/2037	
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....	.....	..	..2	..1FM	302,369	102.088	316,599	310,122	307,132	.....	.....1,405	.....	.....	.....5.000	5.311	MON...	1,292	15,483	01/28/2003	03/25/2018	
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033.....	.....	..	..2	..1FM	10,853	83.027	14,079	16,957	10,257	.....	.....2,880	.....	.....	.....	.....36.622	MON...	.....	.....	01/25/2008	03/25/2033	
93934N	AR	6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....	.....	..	..2	..1FM	651,926	48.250	398,170	825,223	363,767	.....	.....1,832	12,406	.....	.....0.810	1.845	MON...	111	6,947	04/23/2008	07/25/2036	
9497EU	AD	9	WFHET 2006-1 A4 SEQ FLT 05/25/2036.....	.....	..	..2	..1FM	2,527,500	93.431	2,802,930	3,000,000	2,716,701	.....	.....117,898	.....	.....	.....0.440	4.990	MON...	256	14,334	05/10/2011	05/25/2036	
94980G	AH	4	WFHET 2004-2 A17 SEQ 5.0 5/25/2034.....	.....	..	..2	..1FM	3,756,041	107.100	4,284,000	4,000,000	3,914,916	.....	.....23,462	.....	.....	.....5.000	5.775	MON...	16,667	200,000	08/27/2004	05/25/2034	
94980G	AR	2	WFHET 2004-2 M4 MEZ FLT 5/25/2034.....	.....	..	..2	..1FM	2,414,676	82.830	2,898,661	3,499,531	2,512,288	.....	.....63,611	.....	.....	.....1.410	4.978	MON...	959	51,137	10/01/2010	10/25/2034	
94980S	BD	6	WFMBS 2006-9 1A28 IO INV 8/25/2036.....	.....	..	234	..6FE	168,740	5.281	181,649	.....	.....0	.....	.....	.....	.....	.....5.090	9,999.000	MON...	2,918	180,921	10/03/2007	08/25/2036	
94981S	AN	4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036.....	.....	..	..2	..1FM	10,088,672	100.875	10,087,500	10,000,000	9,785,631	.....	.....(30,216)	.....	.....	.....5.750	5.600	MON...	47,917	574,937	12/28/2005	01/25/2036	
949837	BQ	0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....	.....	..	23	..1FM	2,925,862	161.298	4,379,922	2,715,417	1,869,298	.....	.....(6,656)	.....	.....	.....37.742	61.482	MON...	17,081	1,020,688	02/28/2008	07/25/2037	
94983K	AE	9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36.....	.....	..	..2	..1FM	2,478,790	96.870	3,138,829	3,240,249	2,553,844	.....	.....75,939	.....	.....	.....2.627	4.864	MON...	7,094	85,097	10/30/2008	03/25/2036	
94983Q	AJ	5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036.....	.....	..	..2	..1FM	86,416	100.763	89,080	88,405	87,511	.....	.....1,277	.....	.....	.....5.500	6.750	MON...	405	4,862	10/06/2010	03/25/2036	
94983Q	AN	6	WFMBS 2006-3 APO PO 3/25/2036.....	.....	..	..2	..1FM	105,507	59.960	110,986	185,101	96,000	.....	.....(13,189)	.....	.....	.....	.....20.360	MON...	.....	.....	09/21/2007	03/25/2036	
94983T	AJ	9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....	.....	..	..2	..1FM	5,418,483	96.469	5,898,045	6,113,944	5,358,104	.....	.....66,539	.....	.....	.....2.644	5.708	MON...	13,470	216,037	10/11/2011	03/25/2036	
94986L	AJ	3	WFMBS 2007-16 1APO PO 12/28/2037.....	.....	..	..2	..1FM	2,185,036	76.250	2,074,509	2,720,667	2,106,160	.....	.....123,248	.....	.....	.....	.....6.632	MON...	.....	.....	11/02/2010	12/28/2037	
94986M	AA	0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38.....	.....	..	..2	..3FM	7,047,851	102.875	7,209,921	7,008,428	7,029,909	.....	.....(5,110)	.....	.....	.....6.056	6.058	MON...	35,372	424,538	08/24/2010	01/25/2038	
949912	AA	7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.....	.....	..	..2	..1FM	728,763	110.750	870,194	785,728	734,097	.....	.....13,126	.....	.....	.....5.750	8.022	MON...	3,765	45,178	03/05/2008	09/25/2033	
3399999			Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....	.....	..	.....	.....	.....2,882,612,835	XXX	3,033,984,013	3,424,499,529	2,801,772,388	(1,761,557)	39,515,578	5,043,293	0	XXX	XXX	XXX...	12,195,556	143,325,879	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
03027W	AA	0	AMTT 2007-1A AFX SEQ 5.4197 04/15/37.....	.....	..	..2	..1FE	7,000,000	103.200	7,224,000	7,000,000	7,000,008	.....	.....(6)	.....	.....	.....5.420	5.481	MON...	16,861	379,379	04/27/2007	04/15/2037	
03063N	AD	9	ACRE 2010-ARTA A2FX ABS 4.9543 01/14/29.....	.....	..	..2	..1FM	5,999,982	115.700	6,942,000	6,000,000	5,999,124	.....	.....(226)	.....	.....	.....4.954	4.997	MON...	16,514	297,258	12/09/2010	01/14/2029	
055359	AC	7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40.....	.....	..	..2	..1FE	34,373,516	118.094	42,395,666	35,900,000	34,976,428	.....	.....169,741	.....	.....	.....5.858	6.611	MON...	116,835	2,103,022	01/20/2011	07/17/2040	
05947U	7J	1	BACM 2006-1 A3A SEQ CSTR 9/10/45.....	.....	..	..2	..1FM	27,941,055	106.781	29,570,373	27,692,477	27,692,477	.....	.....(8,730)	.....	.....	.....5.447	5.034	MON...	125,701	1,476,075	08/31/2012	09/10/2045	
059513	AC	5	BACM 2007-4 A3 SEQ CSTR 2/10/51.....	.....	..	..2	..1FM	7,406,703	104.720	8,198,912	7,829,366	7,699,739	.....	.....68,915	.....	.....	.....5.796	7.020	MON...	37,817	461,071	02/08/2008	02/10/2051	
05955F	AA	8	BALL 2009-UB1 A4A SEQ CSTR 6/24/50.....	.....	..	..2	..1FE	948,938	113.720	1,194,060	1,050,000	988,150	.....	.....13,426	.....	.....	.....5.623	7.489	MON...	4,921	59,361	10/28/2009	06/24/2050	
05955T	AA	8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51.....	.....	..	..2	..1FE	23,348,594	114.340	26,298,200	23,000,000	23,188,140	.....	.....(66,290)	.....	.....	.....5.688	5.401	MON...	109,029	1,320,487	07/22/2010	02/24/2051	
05955T	AC	4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49.....	.....	..	..2	..1FE	9,869,589	115.260	11,526,000	10,000,000	9,936,204	.....	.....21,727	.....	.....	.....5.751	5.880	MON...	47,927	542,875	08/31/2012	12/24/2049	
05955T	AE	0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44.....	.....	..	..2	..1FE	19,253,000	113.814	23,900,940	21,000,000	19,930,706	.....	.....234,725	.....	.....	.....5.325	6.823	MON...	93,188	1,082,750	08/31/2012	02/24/2044	
05955T	AG	5	BALL 2009-UB2 A4B1 SUB 5.325 02/24/44.....	.....	..	..2	..1FE	1,939,472	106.000	2,098,800	1,980,000	1,947,574	.....	.....5,429	.....	.....	.....5.325	5.749	MON...	8,786	105,435	06/21/2011	02/24/2044	
05955T	AL	4	BALL 2009-UB2 A4B3 SUB CSTR 06/24/2049.....	.....	..	..2	..1FE	8,925,653	110.550	10,108,977	9,144,258	8,974,879	.....	.....25,054	.....	.....	.....5.806	6.275	MON...	44,241	539,849	12/14/2010	06/24/2049	
05955T	AU	4	BALL 2009-UB2 A4B7 SUB 5.563 12/24/2044.....	.....	..	..2	..1FE	4,355,189	107.000	5,022,623	4,694,040	4,440,608	.....	.....40,231	.....	.....	.....5.563	6.891	MON...	21,761	261,129	10/07/2010	12/24/2044	
05955U	AA	5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49.....	.....	..	..2	..1FE	16,079,531	113.630	19,317,100	17,000,000	16,402,849	.....	.....120,076	.....	.....	.....5.654	6.702	MON...	80,094	971,578	02/17/2010	06/15/2049	
05955U	AG	2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46.....	.....	..	..2	..1FE	15,125,000	116.27															

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5		8	9							12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date			
07388L	AC 4	BSCMS 2006-PW13 A3 SEQ 5.518 09/11/2041.....	.....	..	..2	..1FM	.....	.....1,237,500	102.600	1,539,000	1,500,000	1,459,686	.....	.....37,146	.....	.....5.518	11.140	MON...	6.898	82,770	10/23/2008	09/11/2041			
07388L	AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41.....	.....	..	..2	..1FM	.....	.....34,266,307	114.690	38,730,813	33,770,000	34,093,158	.....	.....(58,133)	.....	.....5.540	5.191	MON...	155,905	1,796,991	08/31/2012	09/11/2041			
07388R	AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	.....	..	..2	..1FM	.....	.....4,094,289	101.040	4,210,808	4,167,467	4,158,033	.....	.....14,282	.....	.....5.309	5.461	MON...	18,438	184,376	08/31/2012	02/11/2044			
07388R	AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 02/11/44.....	.....	..	..2	..1FM	.....	.....30,270,823	113.625	32,295,220	28,422,636	30,013,669	.....	.....(243,671)	.....	.....5.331	3.785	MON...	126,268	1,061,187	07/06/2012	02/11/2044			
12513E	AE 4	CD 2005-CD1 A3 SEQ SSNR CSTR 07/15/2044.....	.....	..	..2	..1FM	.....	.....1,287,459	105.066	1,308,321	1,245,238	1,267,765	.....	.....(10,279)	.....	.....5.219	4.396	MON...	5,416	66,096	01/25/2011	07/15/2044			
12513X	AE 2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046.....	.....	..	..2	..1FM	.....	.....6,046,406	112.114	7,847,945	7,000,000	6,602,256	.....	.....142,752	.....	.....5.304	7.629	MON...	30,940	342,032	08/31/2012	01/15/2046			
125277	AA 1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR 3/51.....	.....	..	..2	..1FE	.....	.....14,655,547	115.151	19,575,670	17,000,000	15,549,822	.....	.....297,753	.....	.....5.485	8.128	MON...	41,442	932,450	09/30/2009	03/17/2051			
125278	AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39.....	.....	..	..2	..1FE	.....	.....15,493,496	113.871	18,219,360	16,000,000	15,686,455	.....	.....73,819	.....	.....5.311	5.972	MON...	37,767	849,760	02/23/2010	12/19/2039			
125278	AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51.....	.....	..	..2	..1FE	.....	.....17,803,734	115.554	19,038,759	16,476,000	17,442,174	.....	.....(187,930)	.....	.....6.068	4.669	MON...	44,434	999,764	01/10/2011	02/19/2051			
12527E	AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44.....	.....	..	..2	..1FM	.....	.....29,710,938	118.453	34,351,406	29,000,000	29,616,416	.....	.....(68,355)	.....	.....4.961	4.657	MON...	119,898	1,438,777	08/04/2011	04/15/2044			
12527X	AA 4	CGCMT 2010-RR3 MLSR SEQ CSTR 06/14/2050.....	.....	..	..2	..1FE	.....	.....10,686,328	115.830	11,583,000	10,000,000	10,470,958	.....	.....(104,788)	.....	.....5.737	4.493	MON...	30,278	577,455	11/18/2010	06/14/2050			
12527X	AB 2	CGCMT 2010-RR3 MLJR SUB CSTR 06/2050.....	.....	..	..2	..1FE	.....	.....7,973,783	109.000	8,609,365	7,898,500	7,953,282	.....	.....(11,250)	.....	.....5.737	5.647	MON...	23,915	455,048	03/17/2011	06/14/2050			
12621R	AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49.....	.....	..	..2	..1FE	.....	.....14,956,416	115.790	18,526,400	16,000,000	15,354,704	.....	.....146,720	.....	.....5.543	6.852	MON...	73,907	886,880	02/05/2010	12/11/2049			
12624K	AD 8	COMM 2012-CR2 A4 SEQ 3.147 08/15/2045.....	.....	..	..2	..1FE	.....	.....8,199,483	105.528	8,442,200	8,000,000	8,233,305	.....	.....33,822	.....	.....3.147	2.797	MON...	20,980	83,920	08/08/2012	08/15/2045			
12638U	AA 6	CSMC 2009-RR3 A5A SEQ 5.342 12/15/2043.....	.....	..	..2	..1FE	.....	.....14,519,531	115.018	17,252,760	15,000,000	14,680,294	.....	.....64,430	.....	.....5.342	5.972	MON...	66,775	801,300	05/17/2010	12/15/2043			
12639C	AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40.....	.....	..	..2	..1FE	.....	.....14,592,639	116.000	20,029,720	17,267,000	15,755,172	.....	.....391,341	.....	.....5.695	8.988	MON...	81,946	983,356	09/18/2009	09/15/2040			
12639C	AG 2	CSMC 2009-RR4 A4B SUB 5.695 09/15/40.....	.....	..	..2	..1FE	.....	.....8,535,513	111.180	9,628,188	8,660,000	8,558,618	.....	.....15,353	.....	.....5.695	6.008	MON...	41,099	493,187	06/16/2011	09/15/2040			
12641U	AG 8	CSMC 2009-RR2 IQA SEQ 5.6945 04/16/49.....	.....	..	..2	..1FE	.....	.....8,435,938	110.842	11,084,180	10,000,000	9,017,523	.....	.....188,520	.....	.....5.695	8.632	MON...	47,454	569,454	07/30/2009	04/16/2049			
12641V	AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040.....	.....	..	..2	..1FE	.....	.....25,359,062	113.350	28,054,125	24,750,000	25,182,031	.....	.....(132,581)	.....	.....5.383	4.801	MON...	111,024	1,332,292	07/19/2011	02/15/2040			
12643J	AA 4	CSMC 2010-RR1 1A SEQ 5.692 04/16/49.....	.....	..	..2	..1FE	.....	.....20,041,875	116.393	24,442,425	21,000,000	20,372,076	.....	.....121,241	.....	.....5.692	6.556	MON...	99,610	1,195,320	02/03/2010	04/16/2049			
12643J	AW 6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE.....	.....	..	..2	..1FE	.....	.....6,259,688	109.772	6,663,166	6,070,000	6,246,241	.....	.....(13,447)	.....	.....5.695	4.976	MON...	28,807	115,229	08/15/2012	09/15/2040			
12643K	AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39.....	.....	..	..2	..1FE	.....	.....12,673,516	116.000	15,080,000	13,000,000	12,799,535	.....	.....48,155	.....	.....5.762	6.320	MON...	62,416	763,034	04/09/2010	09/15/2039			
12643K	AW 3	CSMC 2010-RR2 2B SUB CSTR 09/15/39.....	.....	..	..2	..1FE	.....	.....11,387,847	111.030	13,369,122	12,041,000	11,501,993	.....	.....94,222	.....	.....5.762	7.129	MON...	57,812	657,658	02/02/2012	09/15/2039			
12644C	AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40.....	.....	..	..2	..1FE	.....	.....21,680,078	113.400	24,381,000	21,500,000	21,629,512	.....	.....(45,809)	.....	.....5.383	5.181	MON...	96,445	1,157,345	04/06/2011	02/15/2040			
12644C	AG 5	CSMC 2010-RR4 1B MEZ 5.383 02/15/2040.....	.....	..	..2	..1FE	.....	.....5,254,688	109.640	6,578,400	6,000,000	5,397,296	.....	.....121,219	.....	.....5.383	8.459	MON...	26,915	322,759	11/22/2011	02/15/2040			
12645A	AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48.....	.....	..	..2	..1FE	.....	.....29,750,305	114.620	32,506,232	28,360,000	29,340,762	.....	.....(234,649)	.....	.....5.378	4.412	MON...	127,100	1,525,201	03/17/2011	08/12/2048			
12645A	AG 8	CSMC 2010-RR7 1B SUB 5.378 08/12/2048.....	.....	..	..2	..1FE	.....	.....11,729,400	111.094	15,375,375	13,840,000	12,365,867	.....	.....290,071	.....	.....5.378	8.608	MON...	62,026	744,315	09/01/2010	08/12/2048			
173067	EE 5	CGCMT 2004-C2 A5 SEQ 4.733 10/15/41.....	.....	..	..2	..1FM	.....	.....5,601,687	105.465	5,984,078	5,674,000	5,704,993	.....	.....5,500	.....	.....4.733	4.223	MON...	22,379	221,220	08/31/2012	10/15/2041			
17309D	AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....	.....	..	..2	..1FM	.....	.....3,011,429	102.230	2,988,010	2,922,831	2,915,728	.....	.....(4,210)	.....	.....5.738	5.975	MON...	13,976	170,268	12/19/2006	03/15/2049			
17309D	AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049.....	.....	..	..2	..1FM	.....	.....29,368,359	114.211	32,391,506	28,361,000	28,712,620	.....	.....(128,557)	.....	.....5.738	5.260	MON...	135,616	1,652,154	05/17/2007	03/15/2049			
17311Q	BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49.....	.....	..	..2	..1FM	.....	.....22,884,688	105.489	25,317,241	24,000,000	23,775,545	.....	.....193,891	.....	.....5.702	6.528	MON...	114,041	1,313,139	08/31/2012	12/10/2049			
17311Q	BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49.....	.....	..	..2	..1FM	.....	.....16,893,438	118.095	20,076,184	17,000,000	17,017,653	.....	.....8,221	.....	.....5.702	5.685	MON...	80,779	941,327	08/31/2012	12/10/2049			
20047E	AC 6	COMM 2006-C8 A3 SEQ 5.308 12/10/20																							

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30261J	AK	5			2	1FM	6,000,000	101.940	6,116,400	6,000,000	5,999,974		(26)			2.812	2.826	MON...	3,281	28,600	10/04/2012	10/25/2044
30290U	AJ	8			2	1FM	6,000,498	99.095	5,945,688	6,000,000	6,000,582		84			3.687	3.734	MON...	18,433		11/27/2012	08/25/2045
36159X	AC	4			2	1FM	1,338,750	106.896	1,603,446	1,500,000	1,165,093		(198,137)			5.481	3.305	MON...	6,851	82,215	08/12/2008	12/10/2049
36186X	AC	1			234	1FE	2,526,504	2.313	2,825,621		2,217,371		(70,367)			0.266	10.284	MON...	18,960	328,883	02/22/2010	07/10/2035
36186X	AE	7			234	1FE	3,095,709	7.250	3,081,250		3,090,472		(5,236)			0.576	6.000	MON...	27,200		11/28/2012	07/10/2050
36188A	AD	7			234	1FE	3,120,000	9.563	3,729,375		3,040,337		(36,008)			0.783	8.431	MON...	17,813	305,370	12/23/2010	02/10/2047
36190K	AC	3			2	1FE	5,614,367	107.600	6,043,892	5,617,000	5,610,897		(1,646)			5.286	5.307	MON...	24,743	296,915	10/21/2010	12/17/2039
36190K	AE	9			2	1FE	423,638	114.375	451,781	395,000	411,765		(4,856)			5.842	4.433	MON...	1,923	23,494	06/16/2010	07/12/2038
36190K	AS	8			2	1FE	14,930,504	110.570	16,064,715	14,529,000	14,805,864		(79,779)			5.842	5.306	MON...	70,733	864,167	08/09/2011	07/12/2038
36190K	BJ	7			2	1FE	15,334,229	113.653	18,874,304	16,607,000	15,864,404		182,511			5.147	6.659	MON...	71,229	854,747	11/18/2009	12/14/2049
36191Y	BA	5			2	1FM	8,079,695	111.330	8,906,400	8,000,000	8,115,288		(17,031)			3.817	3.657	MON...	25,447	305,360	09/22/2011	08/10/2044
362332	AE	8			2	1FM	4,748,184	115.344	5,552,655	4,814,000	4,772,813		9,288			5.560	5.871	MON...	22,305	267,658	03/12/2010	11/10/2039
36246L	AC	5			2	1FM	4,790,703	106.540	4,992,448	4,686,000	4,749,352		(32,720)			5.789	5.131	MON...	22,608	275,779	09/28/2011	08/10/2045
36248E	AB	1			2	1FM	19,871,279	121.260	23,060,014	19,017,000	19,761,267		(79,906)			5.162	4.591	MON...	81,805	981,658	08/08/2011	12/10/2043
36248F	AG	7			2	1FM	45,924,193	117.250	52,803,538	45,035,000	45,808,355		(84,421)			4.753	4.521	MON...	178,376	2,140,513	08/29/2011	03/10/2044
38012D	AA	5			234	1FE	3,546,375	2.094	4,757,125		3,403,551		(55,095)			0.171	9.970	MON...	22,717	390,956	02/19/2010	05/10/2050
43710M	AA	0			2	1FM	428,412	67.000	417,507	623,145	102,988		67,300			0.320	123.384	MON...	39	2,217	03/05/2008	02/25/2037
46625M	VR	7			2	1FM	2,204,983	100.313	2,276,706	2,269,614	2,264,779		13,577			4.767	5.421	MON...	9,016	108,192	08/17/2007	03/12/2039
46625Y	CU	5			2	1FM	348,996	100.730	386,976	384,172	375,931		11,209			4.475	8.359	MON...	1,433	17,192	10/17/2008	07/15/2041
46625Y	CV	3			2	1FM	18,869,428	105.577	19,788,241	18,743,000	18,737,484		(18,380)			5.115	5.058	MON...	79,892	958,704	08/22/2007	07/15/2041
46625Y	T9	4			2	1FM	507,226	98.500	583,495	592,380	557,213		94,175			0.584	27.294	MON...	163	3,717	03/17/2010	07/15/2019
46629P	AC	2			2	1FM	28,573,651	114.370	31,670,197	27,691,000	28,353,187		(165,976)			5.336	4.646	MON...	123,133	1,477,592	08/24/2011	05/15/2047
46629P	AM	0			2	1FM	6,049,078	101.918	6,344,580	6,225,181	6,220,904		(8,046)			5.298	5.073	MON...	27,484	326,375	01/03/2012	05/15/2047
46629Y	AB	5			2	1FM	2,472,597	103.310	2,652,283	2,567,305	2,533,084		19,529			5.447	6.192	MON...	11,653	139,841	02/11/2008	06/12/2047
46630J	AB	5			2	1FM	25,204,719	110.381	30,198,045	27,358,011	26,444,771		295,610			5.434	7.209	MON...	123,886	1,486,541	11/12/2008	01/15/2049
46630J	AC	3			2	1FM	8,874,375	115.563	10,400,625	9,000,000	8,989,608		16,035			5.420	5.431	MON...	40,650	451,639	08/31/2012	01/15/2049
46630V	AC	6			2	1FM	29,132,008	106.000	30,422,000	28,700,000	28,982,015		(98,459)			5.728	5.324	MON...	136,984	1,633,783	08/31/2012	02/12/2049
46631B	AD	7			2	1FM	35,731,950	106.000	37,950,120	35,802,000	35,711,263		(2,261)			5.812	5.894	MON...	173,392	2,115,913	09/09/2010	06/15/2049
46632H	AD	3			2	1FM	21,753,562	118.320	25,979,522	21,957,000	22,197,593		25,471			5.882	5.499	MON...	107,626	1,095,444	08/31/2012	02/15/2051
46634G	AC	5			234	1FE	5,006,580	11.550	4,128,912		3,721,065		(462,430)			1.972	7.299	MON...	58,755	756,816	03/22/2010	12/05/2027
46634V	AA	6			2	1FE	1,764,500	117.140	1,874,240	1,600,000	1,725,602		(28,845)			5.812	3.771	MON...	7,749	94,555	08/17/2011	06/20/2049
46634V	AX	6			2	1FE	17,634,579	117.250	20,937,333	17,857,000	17,686,278		21,746			5.737	5.986	MON...	85,376	1,041,969	06/04/2010	06/20/2049
46634V	BG	2			2	1FE	8,852,266	113.350	10,121,022	8,929,000	8,858,190		5,924			5.737	6.021	MON...	42,691	434,187	02/10/2012	06/20/2049
46635T	CG	5			2	1FM	12,713,594	116.938	15,201,875	13,000,000	12,744,931		22,999			4.717	5.040	MON...	51,102	613,223	08/11/2011	02/15/2046
46636V	AC	0			2	1FM	12,119,976	114.160	13,699,200	12,000,000	12,105,021		(11,985)			4.171	4.061	MON...	41,712	500,544	09/16/2011	08/15/2046
47231A	AA	7			2	4AM	2,292,773	92.063	2,301,563	2,500,000	2,311,191		9,175			8.836	10.186	MON...	3,682	220,893	11/12/2010	10/25/2045
48124W	AA	7			2	1FE	42,425,703	116.813	56,070,000	48,000,000	44,517,877		688,641			5.648	7.796	MON...	225,916	2,688,214	08/31/2012	03/18/2051
48124X	AA	5			2	1FE	27,974,098	115.590	35,502,313	30,714,000	29,092,576		375,792			5.543	7.215	MON...	141,873	1,665,524	08/31/2012	12/17/2049
48124X	AC	1			2	1FE	28,326,310	116.250	35,705,025	30,714,000	29,210,530		296,342			5.737	7.115	MON...	146,834	1,733,952	08/31/2012	06/17/2050
48248C	AC	8		R	2	1FE	8,377,063	95.630	8,377,188	8,760,000	8,374,904		2,842			1.760	2.855	FMAN	20,129		12/21/2012	05/15/2021
52521V	AE	2			2	1FE	7,707,237	97.396	10,635,003	10,919,342	9,540,689		1,259,709			0.460	6.845	MON...	976	47,448	08/31/2012	06/25/2037
55312Y	AC	6			2	1FM	12,203,047	103.271	13,425,217	13,000,000	12,683,922		110,975			5.364	6.478	MON...	58,110	697,320	09/26/2008	08/12/2048

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Designation					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59023B	AC	8	MLMT 2006-C1 A3 SEQ CSTR 05/12/2039.....	.....	..	..2	..1FM	1,675,000	106.940	2,138,800	2,000,000	1,984,073	.....	.....52,232	.....	.....	.....5.684	11.447	MON...	9,473	115,172	10/27/2008	05/12/2039
60687U	AC	1	MLCFC 2006-2 A3 SEQ CSTR 6/12/46.....	.....	..	..2	..1FM	1,922,607	102.499	2,055,095	2,005,000	1,994,469	.....	.....16,608	.....	.....	.....5.860	6.972	MON...	9,791	119,542	02/14/2008	06/12/2046
60687V	AE	5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46.....	.....	..	..2	..1FM	6,917,969	114.910	8,043,700	7,000,000	6,958,330	.....	.....8,152	.....	.....	.....5.414	5.622	MON...	31,582	378,980	05/18/2007	07/12/2046
617458	AE	4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047.....	.....	..	..2	..1FM	6,059,982	114.863	6,891,780	6,000,000	6,061,193	.....	.....(11,060)	.....	.....	.....4.700	4.499	MON...	23,500	282,000	02/10/2011	09/15/2047
61745M	6G	3	MSC 2005-HQ6 A4A SEQ 4.989 8/13/42.....	.....	..	..2	..1FM	24,460,938	109.132	27,283,000	25,000,000	24,803,250	.....	.....64,772	.....	.....	.....4.989	5.347	MON...	103,938	1,247,250	12/28/2006	08/13/2042
61754J	AF	5	MSC 2007-T27 A4 SEQ CSTR 6/11/42.....	.....	..	..2	..1FM	4,955,859	118.418	5,920,895	5,000,000	4,973,879	.....	.....3,630	.....	.....	.....5.651	5.821	MON...	23,547	304,929	08/14/2007	06/11/2042
61760D	AA	1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	.....	..	..2	..1FE	11,671,740	99.891	11,835,158	11,848,073	11,723,891	.....	.....44,037	.....	.....	.....4.250	4.593	MON...	41,962	503,543	03/25/2011	12/17/2040
61760D	AC	7	MSRR 2011-KEYA 1X IO CSTR 12/17/2040.....	.....	..	234	..1FE	690,357	1.312	351,713	.....	.....440,952	.....	.....(174,600)	.....	.....	.....0.582	-8.246	MON...	12,993	462,896	03/25/2011	12/19/2040
61760R	BA	9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049.....	.....	..	..2	..1FM	9,089,706	112.899	10,160,910	9,000,000	9,112,213	.....	.....(16,747)	.....	.....	.....4.054	3.902	MON...	30,405	364,860	09/14/2011	07/15/2049
62888X	AB	0	NGN 2010-C1 A2 SUB 2.90 10/29/2020.....	.....	..	..2	..1FE	3,989,801	106.750	4,270,000	4,000,000	3,992,780	.....	.....1,351	.....	.....	.....2.900	2.991	MON...	1,289	116,000	11/03/2010	10/29/2020
749271	AA	0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR 9/17/39.....	.....	..	..2	..1FE	35,242,281	104.950	38,831,500	37,000,000	36,648,906	.....	.....368,461	.....	.....	.....5.762	6.787	MON...	177,647	2,054,379	08/31/2012	09/17/2039
749271	AG	7	RBSCF 2009-RR1 CSB SUB CSTR 09/17/2039.....	.....	..	..2	..1FE	5,110,625	104.610	5,361,263	5,125,000	5,110,408	.....	.....352	.....	.....	.....5.762	5.852	MON...	24,606	300,121	01/03/2012	09/17/2039
749289	AA	2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/16/48.....	.....	..	..2	..1FE	31,637,813	113.094	38,451,875	34,000,000	32,547,805	.....	.....323,911	.....	.....	.....5.223	6.563	MON...	147,985	1,775,820	03/09/2010	08/16/2048
749289	AQ	7	RBSCF 2009-RR2 JPB SUB 5.336 05/16/47.....	.....	..	..2	..1FE	7,835,000	111.260	8,900,800	8,000,000	7,868,775	.....	.....24,911	.....	.....	.....5.336	5.807	MON...	35,573	426,880	08/15/2011	05/16/2047
749289	AZ	7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51.....	.....	..	..2	..1FE	23,906,250	117.531	29,382,813	25,000,000	24,266,331	.....	.....133,058	.....	.....	.....5.921	6.755	MON...	123,355	1,501,483	02/08/2010	02/16/2051
749289	BQ	6	RBSCF 2009-RR2 BSB SUB 5.331 02/16/2044.....	.....	..	..2	..1FE	2,617,601	111.480	3,274,168	2,937,000	2,678,296	.....	.....50,736	.....	.....	.....5.331	7.930	MON...	13,048	156,571	10/12/2011	02/16/2044
749289	BT	0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47.....	.....	..	..2	..1FE	27,477,656	114.250	34,275,000	30,000,000	28,453,868	.....	.....347,352	.....	.....	.....5.336	6.976	MON...	133,400	1,600,800	12/14/2009	05/16/2047
74928H	AA	4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039.....	.....	..	..2	..1FE	18,171,563	113.911	20,503,908	18,000,000	18,082,271	.....	.....(34,372)	.....	.....	.....5.467	5.292	MON...	82,005	984,060	03/31/2010	09/16/2039
74928H	AB	2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039.....	.....	..	..2	..1FE	15,827,574	110.840	17,673,438	15,945,000	15,854,839	.....	.....19,485	.....	.....	.....5.467	5.626	MON...	72,643	825,084	08/31/2012	09/16/2039
74928H	AU	0	RBSCF 2010-RR3 MSCB SUB SSUP CSTR 06/49.....	.....	..	..2	..1FE	5,133,594	115.770	5,788,500	5,000,000	5,099,938	.....	.....(21,374)	.....	.....	.....5.882	5.471	MON...	24,508	298,899	06/03/2011	06/16/2049
74928H	BM	7	RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051.....	.....	..	..2	..1FE	8,273,750	115.930	9,274,400	8,000,000	8,199,725	.....	.....(41,178)	.....	.....	.....6.119	5.394	MON...	40,793	479,153	03/03/2011	02/16/2051
74928H	BZ	8	RBSCF 2010-RR3 MS4B SUB SSNR CSTR 4/40.....	.....	..	..2	..1FE	7,380,322	104.600	8,018,636	7,666,000	7,533,121	.....	.....64,762	.....	.....	.....4.970	6.008	MON...	31,750	381,000	07/08/2010	04/16/2040
74930A	AA	5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49.....	.....	..	..2	..1FE	18,043,266	118.750	19,682,813	16,575,000	17,771,096	.....	.....(224,938)	.....	.....	.....6.006	4.305	MON...	82,958	971,105	08/31/2012	12/16/2049
74930A	AG	2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR 12/49.....	.....	..	..2	..1FE	15,666,127	115.350	17,844,645	15,470,000	15,611,938	.....	.....(33,403)	.....	.....	.....6.006	5.893	MON...	77,427	944,346	08/03/2011	12/16/2049
74930A	BA	4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49.....	.....	..	..2	..1FE	7,942,500	102.748	8,219,864	8,000,000	7,974,713	.....	.....11,013	.....	.....	.....5.305	5.599	MON...	35,367	424,315	09/16/2010	01/16/2049
74930A	BE	6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40.....	.....	..	..2	..1FE	19,934,817	116.550	21,766,587	18,675,750	19,604,827	.....	.....(178,570)	.....	.....	.....5.695	4.430	MON...	88,632	1,025,622	08/31/2012	09/16/2040
74930A	BL	0	RBSCF 2010-RR4 CSCB SEQ 5.695 09/40 RE.....	.....	..	..2	..1FE	4,982,599	110.070	5,346,100	4,857,000	4,974,266	.....	.....(8,333)	.....	.....	.....5.695	5.094	MON...	23,051	92,202	08/29/2012	09/16/2040
74930A	BV	8	RBSCF 2010-RR4 WBCB SUB SSUP 04/16/47.....	.....	..	..2	..1AM	3,380,029	106.840	3,872,950	3,625,000	3,427,425	.....	.....37,442	.....	.....	.....5.509	7.045	MON...	16,642	199,701	09/16/2011	04/16/2047
74930A	CE	5	RBSCF 2010-RR4 MSCB SUB AFC 04/16/49.....	.....	..	..2	..1FE	11,998,873	110.790	14,129,049	12,753,000	12,129,816	.....	.....111,521	.....	.....	.....5.692	7.030	MON...	60,492	725,901	10/25/2011	04/16/2049
74935T	AA	9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044.....	.....	..	..2	..2AM	4,999,058	100.500	5,024,053	4,999,058	4,998,727	.....	.....(331)	.....	.....	.....5.623	5.600	MON...	23,427	23,427	11/13/2012	11/15/2044
92935J	BA	2	WFRBS 2011-C2 A3 SEQ SSNR 4.498 2/15/44.....	.....	..	..2	..1FM	8,079,824	114.029	9,122,320	8,000,000	8,036,136	.....	.....(13,186)	.....	.....	.....4.498	4.341	MON...	29,987	359,840	02/17/2011	02/15/2044
92935J	BC	8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44.....	.....	..	..2	..1FM	40,526,930	118.031	45,760,722	38,770,000	40,299,259	.....	.....(164,799)	.....	.....	.....4.869	4.296	MON...	157,309	1,887,711	08/05/2011	02/15/2044
92936C	AJ	8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44.....	.....	..	..2	..1FM	37,768,464	118.531	43,856,563	37,000,000	37,631,824	.....	.....(66,747)									

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00174E AG 4		AMMC 2006-6A A2 CLO FLT 05-03-2018.....		R	234	1FE		1,380,348	97.500	1,391,049	1,426,717	1,382,886		19,603			0.562	2.948	FMAN.	823	8,228	05/22/2012	05/03/2018
001750 AA 6		AMMC CLO 2011-9A E FLT 01-15-22.....		R	234	1AM		11,960,000	93.250	12,122,500	13,000,000	12,057,380		91,731			7.790	9.768	JAJO...	219,425	878,396	11/17/2011	01/15/2022
001752 AA 2		AMMC CLO 2012-10A E FLT 04/11/22.....		R	234	2AM		7,738,731	92.500	7,575,750	8,190,000	7,765,363		26,632			7.797	9.184	JAJO...	145,448	367,233	02/06/2012	04/11/2022
001752 AC 8		AMMC CLO 2012-10A F FLT 4/11/22.....		R	234	1AM		4,007,640	88.750	4,038,125	4,550,000	4,043,952		36,312			7.797	10.830	JAJO...	80,805	204,018	02/06/2012	04/11/2022
00175E AC 2		AMMC 2006-7A C CLO FLT12/19/2019.....		R	234	1FE		4,475,000	89.000	4,450,000	5,000,000	4,494,177		19,177			0.971	3.414	JAJO...	9,977		10/18/2012	12/19/2019
00176A AG 0		AMMC CLO 2012-11A D FLT 10/30/23.....		R	234	1AM		14,169,330	96.390	14,169,330	14,700,000	14,180,850		11,520			5.863	6.659	JAJO...	181,957		10/17/2012	10/30/2023
00191D AJ 9		ARES 2012-3A B2 CLO 3.3815 01/17/2024.....		R	2	1Z		9,000,000	100.000	9,000,000	9,000,000	9,000,000					3.382	3.394	JAJO...			12/04/2012	01/17/2024
00213R AA 1		ARLFR 2012-1A A1 ABS FLT 12/15/2042.....			2	1FE		4,000,000	100.470	4,018,800	4,000,000	3,999,893		(107)			1.963	1.970	MON...	3,272		12/06/2012	12/15/2042
00505H AA 0		ACST 2006-1A G1 ABS FLT 06/20/2031.....			2	1AM		2,480,185	91.750	2,535,453	2,763,437	2,593,326		86,272			0.479	4.911	MON...	625	14,466	10/07/2010	06/20/2031
006346 AK 6		ADMSO 2010-1 A ABS 5.438 12/20/2040.....			2	1FE		18,481,843	111.641	20,272,740	18,158,867	18,441,185		(37,364)			5.438	4.856	MON...	30,173	917,258	08/31/2012	12/20/2040
009349 AF 8		AERLS 2007-1A G3 ABS FLT 05/10/2032.....		R	2	1FE		7,670,755	96.250	7,856,976	8,163,092	7,478,047		(141,089)			0.473	4.572	MON...	2,681	32,545	03/06/2012	05/10/2032
03763R AA 9		APID 2012-9A A CLO FLT 07/15/2023.....		R	2	1FE		4,970,000	100.000	5,000,000	5,000,000	4,965,010		(4,990)			1.868	1.990	JAJO...	45,140		08/13/2012	07/15/2023
038763 AA 6		ARCLO 2012-1A A CLO FLT 10/15/2022.....		R	2	1FE		9,000,000	100.250	9,022,500	9,000,000	8,998,855		(1,145)			3.209	3.237	MON...	13,638	68,211	09/12/2012	10/15/2022
038763 AC 2		ARCLO 2012-1A B CLO FLT 10/15/2022.....		R	2	2AM		1,500,000	100.000	1,500,000	1,500,000	1,499,760		(240)			5.959	6.041	MON...	4,221	20,994	09/12/2012	10/15/2022
04013Y AA 0		ARES 2012-2A A CLO 1.9228 10/12/2023.....		R	2	1FE		13,000,000	100.540	13,070,200	13,000,000	13,055,084		55,084			2.178	1.624	JAJO...	75,519		08/29/2012	10/12/2023
04964H AA 6		ATRM 8A A1 CLO FLT 10/23/2022.....		R	2	1FE		12,000,000	100.100	12,012,000	12,000,000	11,999,261		(739)			1.785	1.793	JAJO...	41,656		09/18/2012	10/23/2022
04964H AC 2		ATRM 8A B CLO FLT 10/23/2022.....		R	2	1FE		2,977,500	100.350	3,010,500	3,000,000	2,977,962		462			2.815	2.981	JAJO...	16,422		09/18/2012	10/23/2022
05377R AC 8		AESOP 2009-2A A ABS 5.68 02/20/14.....			2	1FE		9,793,255	100.450	9,710,167	9,666,667	9,674,751		(58,511)			5.680	4.843	MON...	16,777	517,511	08/31/2012	02/20/2014
05377R AF 1		AESOP 2010-3A A ABS 4.64 05/20/16.....			2	1FE		17,236,622	107.582	18,288,991	17,000,000	17,113,681		(48,898)			4.640	4.356	MON...	24,102	788,800	05/21/2010	05/20/2016
05377R AV 6		AESOP 2011-5A A SEQ 3.27 2/20/18.....			2	1FE		17,993,446	107.103	19,278,612	18,000,000	17,995,006		1,172			3.270	3.300	MON...	17,985	588,600	08/19/2011	02/20/2018
073568 AA 5		BEACN 2012-1A A ABS 3.72 09/20/2027.....			2	1Z		5,849,895	101.614	5,944,581	5,850,156	5,849,893		5			3.720	3.750	MON...	6,650	47,757	09/25/2012	09/20/2027
092019 AA 6		BLACK 2005-2A A CLO FLT 01/07/2018 FB.....		R	23	1FE		25,471,559	98.677	26,935,910	27,297,050	26,106,395		1,013,096			0.611	3.932	JAJO...	39,859	204,517	10/26/2011	01/07/2018
12479H AA 7		CAUTO 2011-1A A ABS 5.61 11/15/2039.....			2	1FE		7,895,627	107.801	8,514,289	7,898,176	7,895,946		330			5.610	5.682	MON...	19,693	445,549	11/18/2011	11/15/2039
12479K AA 0		CAUTO 2012-1A A ABS 4.70 07/01/2042.....			2	1FE		3,976,039	102.280	4,067,523	3,976,851	3,975,579		(452)			4.700	4.752	MON...	8,307	71,130	07/25/2012	07/15/2042
12548V AA 3		CIFC 2012-2A A1L CLO FLT 12/05/2024.....		R	2	1FE		19,000,000	100.000	19,000,000	19,000,000	18,999,525		(475)			1.760	1.739	MJSD.	49,239		10/12/2012	12/05/2024
12548V AB 1		CIFC 2012-2A A2L CLO FLT 12/05/2024.....		R	2	1FE		3,000,000	100.000	3,000,000	3,000,000	2,999,898		(102)			2.610	2.594	MJSD.	11,529		10/12/2012	12/05/2024
12548V AC 9		CIFC 2012-2A A3L CLO FLT 12/05/2024.....		R	2	1FE		2,931,290	97.710	2,931,290	3,000,000	2,932,268		978			3.360	3.689	MJSD.	14,841		10/12/2012	12/05/2024
12548W AF 0		CIFC 2012-3A A2F CLO 3.654 01/29/2025.....		R	2	1Z		6,000,000	100.000	6,000,000	6,000,000	6,000,000					3.654	3.670	JAJO...			12/05/2012	01/29/2025
125634 AC 9		CLIF 2011-2A NOTE ABS 4.94 10/15/2026.....			2	1FE		8,843,715	103.250	9,134,580	8,847,050	8,874,314		(5,974)			4.940	4.987	MON...	16,996	443,114	10/26/2011	10/18/2026
125634 AE 5		CLIF 2012-1A A ABS 4.21 06/18/2027.....			2	1FE		3,760,021	104.475	3,928,758	3,760,487	3,760,037		44			4.210	4.250	MON...	5,717	79,159	06/15/2012	06/18/2027
12629H AA 6		CSAMF 3A A1 CLO FLT 09/01/2015 FB.....		R	23	1FE		3,140,771	99.750	3,213,250	3,221,304	3,168,516		65,266			0.891	3.499	MJSD.	2,470	34,739	10/26/2011	09/01/2015
12803P AA 6		CAJUN 2011-1A A2 SEQ 5.995 2/20/2041.....			2	2AM		10,350,000	109.068	11,288,538	10,350,000	10,349,963		7			5.955	5.999	FMAN.	70,195	612,862	02/18/2011	02/20/2041
13875V AL 0		CANYC 2012-1A B2 CLO 3.16 01/15/2024.....		R	2	1Z		4,044,725	95.170	4,044,725	4,250,000	4,044,725					3.160	4.123	JAJO...			12/18/2012	01/15/2024
14309Y AA 2		CGMS 2012-4A A CLO FLT 01/20/2025.....		R	2	1FE		3,500,000	100.000	3,500,000	3,500,000	3,499,935		(65)			1.702	1.707	JAJO...	3,308		11/19/2012	01/20/2025
14574K AE 2		CAUTO 2010-1A A ABS 5.73 12/15/2038.....			2	1FE		11,742,950	108.071	12,609,237	11,667,592	11,738,398		(5,011)			5.730	5.534	MON...	29,713	635,125	08/31/2012	12/15/2038
19516P AB 7		COLLB 2007-1A A2 CDO FLT 12/09/2047.....		R	23	6FE		4,569,574	7.000	350,543	5,007,752	0		6,160			1.961	154.983	MJSD.	6,818	102,921	12/11/2007	12/09/2047
227170 AA 5		CRNN 2011-1A A1 ABS 4.94 11/18/2026.....		R	2	1FE		7,130,682	101.010	7,205,380	7,133,334	7,130,935		495			4.940	5.000	MON...	12,725	352,387	11/17/2011	11/18/2026
227170 AD 9		CRNN 2012-2A A ABS 3.81 09/18/2027.....		R	2	1FE		7,796,737	103.396	8,064,888	7,800,000	7,796,808		152			3.810	3.850	MON...	10,732	66,040	09/20/2012	09/18/2027
228452 AB 4		CRNPT 2012-1A A1LB CLO FLT 11/21/2022.....		R	2	1FE		16,000,000	100.250	16,040,000	16,000,000	16,001,908		1,908			1.843	1.919	FMAN.	102,585		10/11/2012	11/21/2022
22943E AB 9		CTCDO 2005-3A A2 CDO 5.16 6/25/35.....		R	2	3AM		2,407,451	100.960	2,406,530	2,383,647	2,377,356		929			5.160	4.956	MON...	10,250	122,996	07/26/2005	06/25/2035
23335J AA 4		DSCMT 2011-1 A SEQ 3.91 03/15/2016.....			2	1FE		5,999,834	102.530	6,151,800	6,000,000	5,999,393		490			3.910	3.951	MON...	10,427	234,600	03/07/2011	03/15/2016
24488R AC 5		DEKA 2004-2A B CDO FLT 08/23/2034.....		R	23	1AM		1,484,375	58.000	1,450,000	2,500,000	1,589,991		26,543			1.662	4.441	FMAN.	4,500	46,306	05/12/2008	08/23/2034

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	g n	Bond CHAR	NAIC Designation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25755T AC	4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042.....				..2	2AM	15,820,000		111.757	17,679,957	15,820,000	15,819,703		(293)			5.216	5.250	JAJO...	151,281	504,271	03/06/2012	01/25/2042
26223N AE	5	DRUG 2012-1 A2 ABS 5.80 07/15/2024.....				..2	2AM	6,948,534		102.044	7,091,769	6,949,744	6,948,603		248			5.800	5.850	JAJO...	85,096	220,577	03/21/2012	07/15/2024
26250D AC	7	DRSLF 2012-24A A CLO 1.7973 11/2023.....		R		..2	1FE	7,500,000		100.000	7,500,000	7,500,000	7,506,689		6.689			1.797	2.306	FMAN.	28,456		09/25/2012	11/15/2023
26358B AA	6	DUANE 2006-3A A1 CLO FLT 01/11/21.....				..23	1FE	9,358,677		97.500	9,707,138	9,956,039	9,643,749		209,243			0.597	2.851	JAJO...	13,533	73,315	08/22/2011	01/11/2021
34528Q AQ	7	FORDF 2010-3 A1 ABS 4.20 2/15/17.....				..2	1FE	14,994,696		107.230	16,084,500	15,000,000	14,997,587		1,065			4.200	4.245	MON...	28,000	630,000	03/03/2010	02/15/2017
3622NH AB	1	GSCI 2007-1A B CLO MEZ FLT 1/21/2020.....				..23	1FE	2,852,100		96.000	2,880,000	3,000,000	2,898,002		10,799			2.819	3.370	JAJO...	17,147	91,156	01/04/2008	01/21/2020
37952U AA	1	SEACO 2012-1A A ABS 4.11 07/17/2027.....		R		..2	1FE	7,665,146		104.491	8,011,007	7,666,667	7,665,190		108			4.110	4.150	MON...	12,254	118,163	07/25/2012	07/19/2027
40537V AC	3	HLA 2012-2A A CLO FLT 12/20/2024.....		R		..2	1FE	3,500,000		100.000	3,500,000	3,500,000	3,499,800		(200)			1.785	1.747	MJSD.	5,901		11/09/2012	12/20/2024
40537V AE	9	HLA 2012-2A B CLO FLT 12/20/2024.....		R		..2	1FE	5,963,400		99.375	5,962,500	6,000,000	5,963,449		49			2.755	2.819	MJSD.	15,613		11/09/2012	12/20/2024
42805R AV	1	HERTZ 2009-2A A2 5.29 03/25/16.....				..2	1FE	19,194,243		108.751	20,662,690	19,000,000	19,167,550		(27,101)			5.290	4.869	MON...	16,752	934,567	08/31/2012	03/25/2016
449792 AA	8	INGIM 2005-1A A1 CLO FLT 12/01/2017.....		R		..2	1FE	10,984,639		98.360	11,062,461	11,246,910	11,004,920		23,394			0.581	1.802	MJSD.	5,622	19,352	09/25/2012	12/01/2017
44986E AC	3	INGIM 2012-3A A CLO 1.8102 10/15/2022.....				..2	1FE	18,936,521		100.200	19,038,000	19,000,000	18,937,414		893			1.769	1.842	JAJO...	70,013		09/27/2012	10/15/2022
44986E AC	9	INGIM 2012-3A B CLO 2.8102 10/15/2022.....		R		..2	1FE	6,407,591		100.500	6,461,145	6,429,000	6,407,585		(7)			2.769	2.850	JAJO...	37,084		09/27/2012	10/15/2022
44986G AA	8	INGIM 2012-4A A1 CLO FLT 10/15/2023.....		R		..2	1FE	5,600,000		100.000	5,600,000	5,600,000	5,599,939		(61)			1.624	1.629	JAJO...	8,336		11/05/2012	10/15/2023
46616M AA	8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....				..2	1FE	3,294,565		107.000	3,525,897	3,295,231	3,294,632		86			3.820	3.854	MON...	5,595	125,878	10/29/2010	12/15/2048
46616M AB	6	HENDR 2010-3A B SEQ 6.85 12/15/2050.....				..2	1FE	999,971		110.000	1,100,000	1,000,000	999,973		3			6.850	6.949	MON...	3,044	68,500	10/29/2010	12/15/2050
46616P AA	1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....				..2	1FE	6,471,750		111.550	7,221,089	6,473,439	6,471,884		164			4.700	4.750	MON...	13,522	304,252	06/08/2011	10/15/2056
46616Q AA	9	HENDR 2011-2A A SEQ 4.94 09/15/56.....				..2	1FE	7,745,186		110.000	8,524,607	7,749,642	7,743,846		(569)			4.940	5.001	MON...	17,015	393,466	12/01/2011	09/15/2056
46616V AA	8	HENDR 2012-1A A ABS 4.21 02/16/2065.....				..2	1FE	4,891,232		107.144	5,241,843	4,892,335	4,891,276		66			4.210	4.250	MON...	9,154	155,048	03/13/2012	02/16/2065
48248C AA	2	KKR 2007-1A A CLO FLT 05/15/2021 FB.....		R		..23	1FE	47,831,646		97.374	51,828,000	53,225,696	49,664,024		1,624,205			0.660	4.397	FMAN.	45,863	441,067	12/16/2011	05/15/2021
493268 AY	2	KSLT 2000-B A2 ABS FLT 07/25/29.....				..2	4AM	667,727		82.500	680,092	824,354	824,202		(57)			0.625	0.633	JAJO...	974	6,567	07/02/2008	07/25/2029
493268 BY	1	KSLT 2004-A 2A2 ABS FLT 10/28/2041 FB.....				..2	1FE	11,125,826		97.362	11,593,174	11,907,239	11,198,297		241,840			0.613	3.139	JAJO...	13,387	94,070	12/16/2011	10/28/2041
49327H AE	5	KSLT 2006-A 2A2 ABS FLT 06/27/2025.....				..2	1FE	131,371		99.000	180,635	182,459	170,355		15,391			0.390	9.882	MJSD.	10	1,016	07/08/2008	06/27/2025
50183Y AB	3	LCM 12A A CLO FLT 10/19/2022.....		R		..2	1FE	12,000,000		100.340	12,040,800	12,000,000	11,994,621		(5,379)			1.879	1.793	JAJO...	55,742		09/14/2012	10/19/2022
50183Y AC	3	LCM 12A B CLO MEZ FLT 10/19/2022.....		R		..2	1FE	2,462,155		101.580	2,539,500	2,500,000	2,461,950		(205)			2.909	3.079	JAJO...	17,979		09/14/2012	10/19/2022
506762 AG	8	LAFSQ 2005-1A A3 CLO MEZ FLT 11/15/19 FB.....		R		..23	1FE	8,992,500		96.500	10,615,000	11,000,000	9,589,119		504,780			0.860	6.715	FMAN.	12,351	113,521	10/19/2011	11/15/2019
55818H AL	2	MDPK 2012-10A A1B FLT CLO 01/20/2025.....		R		..2	1FE	9,000,000		100.000	9,000,000	9,000,000	8,999,837		(163)			2.370	2.380	JAJO...	8,295		11/15/2012	01/20/2025
55952U AB	1	MAGNE 2012-6A A CLO FLT 09/15/2023.....		R		..2	1FE	19,010,625		100.000	19,000,000	19,000,000	19,004,478		(6,147)			1.808	1.808	MJSD.	16,222	95,844	11/19/2012	09/15/2023
55952U AC	9	MAGNE 2012-6A B CLO FLT 09/15/2023.....		R		..2	1FE	6,000,000		100.000	6,000,000	6,000,000	5,997,025		(2,975)			3.058	3.079	MJSD.	8,664	50,058	08/21/2012	09/15/2023
566428 AA	6	MAREA 2012-1A A CLO FLT 10/16/2023.....		R		..2	1FE	13,206,623		100.180	13,237,785	13,214,000	13,205,477		(1,145)			1.976	1.993	JAJO...	73,983		09/13/2012	10/16/2023
566428 AC	2	MAREA 2012-1A B CLO FLT 10/16/2023.....		R		..2	1FE	2,921,780		97.360	2,920,800	3,000,000	2,924,673		2,894			2.806	3.313	JAJO...	23,852		09/12/2012	10/16/2023
568416 AA	9	MRNPK 2012-1A A1A CLO 2.0031 05/18/2023.....		R		..2	1FE	12,000,000		99.750	11,970,000	12,000,000	11,998,788		(1,212)			2.003	2.011	FMAN.	64,100		09/11/2012	05/18/2023
568416 AE	1	MRNPK 2012-1A B CLO 3.6331 05/18/2023.....		R		..2	1FE	4,382,100		99.500	4,477,500	4,500,000	4,386,134		4,034			3.633	4.176	FMAN.	43,598		09/11/2012	05/18/2023
57430U AO	3	MDIBS 2006-1A A ABS 5.55 12/10/2065.....				..2	1FE	7,378,666		92.000	7,219,273	7,847,036	7,519,662		94,444			5.550	7.202	MON...	25,405	435,510	06/17/2011	12/10/2065
60253X AC	3	MCS VA 1 CLO FLTR 3/26/2013.....		R		..2	6FE	786,793		55.000	416,052	756,459	75,000		2,036,155			2.060	21.317	MJSD.	5,007	17,088	04/01/2004	03/26/2013
604668 AA	1	MRMX 2011-1A A ABS 6.25 10/20/2021.....				..2	3AM	15,802,286		105.082	16,572,943	15,771,429	15,795,512		(14,697)			6.250	6.178	JAJO...	194,405	847,143	02/15/2012	10/20/2021
64129G AA	4	NEUB 2012-13A A1 CLO FLT 01/23/24.....		R		..2	1FE	12,000,000		100.000	12,000,000	12,000,000	11,999,860		(140)			1.785	1.791	JAJO...	7,085		11/20/2012	01/23/2024
64129G AE	6	NEUB 2012-13A C3 CLO FLT 01/23/24.....		R		..2	1FE	5,700,000		95.000	5,700,000	6,000,000	5,701,355		1,355			3.215	4.202	JAJO...	6,402		11/20/2012	01/23/2024
651587 AD	9	NEWMARKET CORP 4.10 12/15/2022.....					2AM	1,996,600		102.026	2,040,529	2,000,000	1,996,608		8			4.100	4.121	JD.....	2,506		12/13/2012	12/15/2022
66859J AC	5	WOODS 2012-9A A CLO FLT 01/18/2024.....		R		..2	1FE	6,000,000		100.000	6,000,000	6,000,000	5,999,888		(112)			1.791	1.798	JAJO...	5,673		11/27/2012	01/18/2024
67089B AA	6	OHAIN 2011-1A A CLO FLT 4/20/2021.....				..23	1FE	12,080,775		100.000	12,080,000	12,080,000	12,234,326		94,306			1.819	3.518	JAJO...	44,551	137,754	08/11/2012	04/20/2021

Annual Statement for the year 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP			Code	For e i g n	Bond CHAR	NAIC Designation		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
67089N	AG	7	.....	R	2	..1FE	.....	12,000,000	100.000	12,000,000	12,000,000	11,999,137	.....	.....(863)	.....	.....	1.791	1.797	FMAN.	28,059	.....	10/22/2012	11/22/2023	
67089N	AJ	1	.....	R	2	..1FE	.....	6,125,750	98.250	6,116,063	6,225,000	6,127,089	.....	.....1,339	.....	.....	2.511	2.809	FMAN.	20,407	.....	11/27/2012	11/22/2023	
67572B	AB	8	.....	.....	.....23	..1FE	.....	3,620,000	98.500	3,940,000	4,000,000	3,777,057	.....	.....131,019	.....	.....	0.941	4.604	MJSD.	3,135	45,050	09/16/2011	12/02/2016	
69138V	AB	7	.....	.....	.....2	..1FE	.....	16,879,648	110.998	17,759,680	16,000,000	16,861,133	.....	.....(48,866)	.....	.....	4.969	4.005	FMAN.	132,507	496,900	08/08/2012	05/01/2036	
70337U	10	0	.....	.....	.....	..1FE	.....	14,159,677	97.350	14,113,767	14,497,963	14,219,385	.....	.....	.....	.....	5.775	5.960	MON.	18,606	837,277	09/17/2010	04/23/2018	
70337Y	10	2	.....	.....	.....	..1FE	.....	4,102,981	98.080	4,159,383	4,240,807	4,240,807	.....	.....98,587	.....	.....	5.859	5.931	MON.	14,495	248,486	09/17/2010	01/10/2020	
70338A	10	3	.....	.....	.....	..1FE	.....	4,291,160	96.850	4,155,989	4,291,160	4,291,160	.....	.....(1)	.....	.....	5.646	5.713	MON.	9,422	242,279	12/12/2003	11/17/2018	
70338C	10	9	.....	.....	.....	..3AM	.....	4,163,072	92.780	3,862,498	4,163,072	4,163,072	.....	.....(6)	.....	.....	6.673	6.766	MON.	20,835	277,802	04/30/2004	11/04/2019	
709629	AG	4	.....	R	1	4AM	.....	9,057,520	113.909	9,112,717	8,000,000	9,053,349	.....	.....(4,171)	.....	.....	5.000	3.151	MN.	14,444	.....	12/18/2012	05/15/2021	
74982G	AC	5	.....	R	2	..1FE	.....	9,500,000	100.000	9,500,000	9,500,000	9,499,476	.....	.....(524)	.....	.....	1.730	1.735	FMAN.	24,653	.....	10/26/2012	11/08/2024	
77356P	AA	0	.....	.....	.....2	..1FE	.....	3,277,892	116.645	3,827,954	3,281,717	3,280,330	.....	.....364	.....	.....	5.220	5.268	FMAN.	21,889	171,306	07/28/2004	05/17/2021	
78443C	BN	3	.....	.....	.....2	..1FE	.....	15,900,000	83.465	16,693,000	20,000,000	16,315,960	.....	.....415,954	.....	.....	0.638	4.237	MJSD.	6,026	163,377	03/07/2012	03/15/2024	
78444V	AB	7	.....	.....	.....2	..1FE	.....	7,624,493	105.816	8,067,957	7,624,493	7,615,548	.....	.....(2,703)	.....	.....	3.709	3.781	MON.	13,354	291,684	03/04/2010	07/15/2042	
78445M	AB	6	.....	.....	.....2	..1FE	.....	13,996,087	105.340	14,743,478	13,996,087	13,981,530	.....	.....(4,831)	.....	.....	3.459	3.530	MON.	22,861	508,476	03/03/2010	05/16/2044	
78445Q	AB	7	.....	.....	.....2	..1FE	.....	15,000,000	102.585	15,387,750	15,000,000	14,990,995	.....	.....(1,451)	.....	.....	2.859	2.938	MON.	20,251	443,510	06/30/2010	12/16/2019	
78446D	AB	5	.....	.....	.....2	..1FE	.....	20,429,141	110.355	21,960,645	19,900,000	20,274,876	.....	.....(101,973)	.....	.....	4.370	3.806	MON.	38,650	869,630	06/16/2011	04/17/2028	
78446T	AB	0	.....	.....	.....2	..1FE	.....	25,000,000	106.360	26,590,000	25,000,000	24,990,396	.....	.....(10,077)	.....	.....	3.459	3.528	MON.	40,835	931,078	11/21/2011	10/17/2044	
78446V	AB	5	.....	.....	.....2	..1FE	.....	4,699,928	107.260	5,041,201	4,700,000	4,699,945	.....	.....16	.....	.....	3.830	3.861	MON.	8,000	152,508	02/06/2012	01/17/2045	
78447B	AB	8	.....	.....	.....2	..1FE	.....	14,998,082	106.352	15,952,800	15,000,000	14,997,161	.....	.....(920)	.....	.....	3.310	3.338	MON.	22,067	268,938	05/23/2012	10/15/2046	
803440	AA	4	.....	R	2	..1FE	.....	7,722,421	98.000	7,934,964	8,096,903	7,805,701	.....	.....150,601	.....	.....	0.528	3.816	MJSD.	2,019	57,038	01/06/2012	12/15/2019	
818813	AA	5	.....	R	2	..1FE	.....	5,994,000	99.900	5,994,000	6,000,000	5,992,967	.....	.....(1,033)	.....	.....	1.858	1.764	JAJO.	13,006	.....	11/01/2012	10/20/2023	
83149U	AB	7	.....	.....	.....2	..1FE	.....	4,997,940	108.401	5,420,045	5,000,000	4,998,510	.....	.....366	.....	.....	3.740	3.778	MON.	8,311	188,039	06/15/2011	02/15/2029	
83149U	AC	5	.....	.....	.....2	..1FE	.....	2,806,875	101.826	3,054,769	3,000,000	2,808,397	.....	.....1,469	.....	.....	2.459	3.949	MON.	3,484	76,435	12/14/2011	06/16/2042	
83546D	AA	6	.....	.....	.....2	..3AM	.....	11,488,341	112.078	12,810,550	11,430,000	11,479,010	.....	.....(8,596)	.....	.....	5.438	5.398	MON.	18,992	621,563	07/15/2011	05/20/2041	
86359A	ME	0	.....	.....	.....2	..1FM	.....	2,774,152	96.547	3,071,495	3,181,347	2,825,896	.....	.....53,411	.....	.....	3.357	4.924	MON.	8,898	106,782	06/28/2010	04/25/2031	
86359A	WR	0	.....	.....	.....2	..1FM	.....	12,855,313	99.000	15,262,041	15,416,203	13,140,051	.....	.....337,407	.....	.....	3.357	5.408	MON.	43,120	480,793	07/11/2012	01/25/2031	
872162	AH	5	.....	.....	.....2	..1FE	.....	13,601,070	102.420	13,792,560	13,466,667	13,592,133	.....	.....(18,207)	.....	.....	4.310	4.048	MON.	19,347	482,166	06/06/2012	05/20/2026	
872162	AK	8	.....	.....	.....2	..1FE	.....	7,530,433	104.000	7,834,667	7,533,333	7,530,601	.....	.....307	.....	.....	3.860	3.900	MON.	8,885	169,626	05/09/2012	05/20/2027	
87244A	AA	8	.....	R	2	..1FE	.....	6,000,000	99.750	5,985,000	6,000,000	5,999,934	.....	.....(66)	.....	.....	1.959	1.968	JAJO.	3,919	.....	11/28/2012	01/15/2024	
87244A	AR	1	.....	R	2	..1FE	.....	5,904,600	98.410	5,904,600	6,000,000	5,905,074	.....	.....474	.....	.....	3.310	3.622	JAJO.	6,068	.....	11/28/2012	01/15/2024	
87244A	AU	4	.....	R	2	..1FE	.....	2,429,500	97.180	2,429,500	2,500,000	2,429,837	.....	.....337	.....	.....	4.310	4.880	JAJO.	3,292	.....	11/28/2012	01/15/2024	
88165F	AG	7	.....	R	.....	..1FE	.....	5,988,120	100.864	6,051,869	6,000,000	5,988,157	.....	.....37	.....	.....	2.950	2.973	JD.	6,392	.....	12/13/2012	12/18/2022	
883145	AJ	3	.....	R	2	..1FE	.....	14,291,705	104.880	14,753,994	14,067,500	14,285,264	.....	.....(14,962)	.....	.....	4.700	4.329	MON.	31,222	552,699	09/11/2012	06/15/2026	
883145	AN	4	.....	R	2	..1FE	.....	8,398,954	104.078	8,742,552	8,400,000	8,399,018	.....	.....133	.....	.....	4.210	4.250	MON.	15,717	232,929	04/10/2012	04/15/2027	
89655Y	AA	4	.....	.....	.....2	..1FE	.....	14,356,000	121.069	17,008,560	14,048,685	14,346,283	.....	.....(11,336)	.....	.....	6.657	6.380	MON.	38,968	857,286	08/31/2012	11/16/2039	
89656C	AA	1	.....	.....	.....2	..1AM	.....	11,602,543	114.900	12,754,226	11,100,284	11,592,647	.....	.....(17,605)	.....	.....	5.194	4.691	MON.	24,023	392,373	08/31/2012	10/16/2040	
89656F	AB	2	.....	.....	.....2	..1FE	.....	4,500,000	101.680	4,575,600	4,500,000	4,500,007	.....	.....7	.....	.....	3.525	3.551	MON.	5,288	.....	12/12/2012	01/15/2043	
89678D	AA	3	.....	.....	.....2	..1FE	.....	6,590,853	103>															

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																									
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22																							
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date											
92328C	AC	9	VENTR 2012-11A C CLO 3.61925 11/14/2022	.....	R	2	..1FE	.....	6,878,480	.....	98,500	.....	6,993,500	.....	7,100,000	.....	6,884,580	.....	.....	6,100	.....	.....	.....	.....	.....	.....	.....	.....	3.619	.....	4.299	FMAN.	.....	49,966	.....	09/25/2012	11/14/2022									
92329J	AD	1	VENTR 2012-12A B2 CLO 3.74 02/28/2024	.....	R	2	..1Z	.....	8,191,800	.....	99,900	.....	8,191,800	.....	8,200,000	.....	8,191,800	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.740	.....	3.776	FMAN.	.....	.....	12/19/2012	02/28/2024									
96032Q	AA	0	WESTR 2012-1 A ABS 4.50 09/20/2025	.....	..	.....2	..1FE	.....	3,597,871	.....	102,313	.....	3,681,071	.....	3,597,871	.....	3,586,291	.....	.....	(8,168)	.....	.....	.....	.....	.....	.....	.....	.....	4.500	.....	4.480	MON.	.....	13,492	.....	102,539	04/08/2012	09/20/2025								
96032T	AA	4	WESTR 2012-2A A ABS 3.0 01/20/2025	.....	..	.....2	..1Z	.....	5,753,048	.....	100,813	.....	5,799,791	.....	5,753,048	.....	5,737,159	.....	.....	(13,904)	.....	.....	.....	.....	.....	.....	.....	.....	3.000	.....	2.996	MON.	.....	14,383	.....	34,039	09/14/2012	01/20/2025								
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....									1,206,267,971		XXX		1,248,986,959		1,235,003,502		1,206,773,592		0	8,035,950		0		0	XXX		XXX		XXX		XXX		XXX		3,609,058		25,187,865		XXX		XXX					
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....									12,841,565,823		XXX		13,995,798,560		13,407,747,787		12,711,950,587		(1,379,497)	53,103,847		6,480,623		0	XXX		XXX		XXX		XXX		XXX		XXX		114,410,002		593,839,567		XXX		XXX			
Hybrid Securities - Issuer Obligations																																														
05518T	20	9	BAC CAP TR VIII SER Z 6.00 08/25/2035	SD	..	1	..1AM	.....	533,139	.....	25,130	.....	751,387	.....	747,500	.....	536,807	.....	.....	2,796	.....	.....	.....	.....	.....	.....	.....	.....	6.000	.....	9.004	FMAN.	.....	4,485	.....	44,850	07/17/2008	08/25/2035								
06423W	20	4	BANK ONE CAP TR 7.20 10-15-31	.....	..	.....1	..2FE	.....	210,111	.....	25,730	.....	198,610	.....	192,975	.....	192,975	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	7.200	.....	7.265	JAJO.	.....	2,933	.....	13,894	04/01/2004	10/15/2031							
44841Y	AA	4	HUTCHINSON WHAMPOA INTL 6.00 VR	.....	R	1	..2FE	.....	2,000,000	.....	106,000	.....	2,120,000	.....	2,000,000	.....	2,000,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	6.000	.....	6.000	AO	.....	21,000	.....	120,000	10/21/2010	10/28/2020.							
59021F	20	6	ML CAP TRUST III 7	.....	..	.....1	..4AM	.....	2,197,600	.....	25,000	.....	2,000,000	.....	2,197,600	.....	2,197,600	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	175,000	.....	6,371	MJSD.	.....	389	.....	140,000	04/01/2004	01/01/9999.							
59021G	20	4	ML CAP TRUST IV 7.12	.....	..	.....1	..4AM	.....	1,105,600	.....	24,970	.....	998,800	.....	1,105,600	.....	1,105,600	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	178,000	.....	6,440	MJSD.	.....	198	.....	71,200	04/01/2004	01/01/9999.							
92978A	AA	0	WACHOVIA CAP III 5.80	.....	..	.....1	..2AM	.....	2,000,000	.....	99,750	.....	1,995,000	.....	2,000,000	.....	2,000,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	5.570	.....	5.662	MJSD.	.....	5,260	.....	113,252	01/25/2006	03/15/2011.							
92978A	AA	0	WACHOVIA CAP III 5.80	.....	..	.....1	..2AM	.....	2,000,000	.....	99,750	.....	1,995,000	.....	2,000,000	.....	2,000,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	5.570	.....	5.662	MJSD.	.....	5,260	.....	113,252	01/25/2006	03/15/2011.							
4299999. Hybrid Securities - Issuer Obligations.....									10,046,451		XXX		10,058,797		10,243,675		10,032,982		0	2,796		0		0	XXX		XXX		XXX		XXX		XXX		XXX		39,526		616,447		XXX		XXX			
4899999. Total - Hybrid Securities.....									10,046,451		XXX		10,058,797		10,243,675		10,032,982		0	2,796		0		0	XXX		XXX		XXX		XXX		XXX		XXX		39,526		616,447		XXX		XXX			
Totals																																														
7799999. Total - Issuer Obligations.....									8,423,730,604		XXX		9,241,940,816		8,343,180,232		8,355,857,867		382,060	(589,501)		1,437,330		0	XXX		XXX		XXX		XXX		XXX		XXX		111,237,036		380,746,958		XXX		XXX			
7899999. Total - Residential Mortgage-Backed Securities.....									2,958,003,060		XXX		3,093,631,402		3,466,793,118		2,853,293,949		(1,761,557)	35,323,689		5,043,293		0	XXX		XXX		XXX		XXX		XXX		XXX		XXX		13,217,453		154,024,987		XXX		XXX	
7999999. Total - Commercial Mortgage-Backed Securities.....									1,873,920,184		XXX		2,143,512,645		1,886,779,804		1,886,343,639			5,710,151		0	XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		8,170,353		99,370,290		XXX		XXX	
8099999. Total - Other Loan-Backed and Structured Securities.....									1,312,780,286		XXX		1,359,762,318		1,340,862,200		1,313,170,510			7,980,940		0	XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		4,841,757		28,037,419		XXX		XXX	
8399999. Grand Total - Bonds.....									14,568,434,134		XXX		15,838,847,181		15,037,615,353		14,408,665,965		(1,379,497)	48,425,278		6,480,623		0	XXX		XXX		XXX		XXX		XXX		XXX		137,466,599		662,179,655		XXX		XXX			

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
			3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00838#	11	2	AGAMI SYSTEMS INC SERIES C.....	R.....	500,000.000	.....	.....0.000	0	0.001	1	1,200,000	.....	.....	.....	.....	.....	.....	.....0	.....	RP6A.....	08/20/2007
61686Z	ZZ	1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%.....	R.....	3,000.000	250.00	5.049	15,146	5.049	15,146	15,146	.....	.....	.....	.....	.....	.....	.....0	.....	P4AZ.....	12/28/2010
759351	70	3	REINSURANCE GRP 6.20 09/15/2042.....	.....	.....200,000.000	25.00	24.979	4,995,801	27.110	5,422,000	5,000,000	.....	.....98,167	.....	.....	.....(4,199)	.....	.....(4,199)	.....	RP2UFE	08/14/2012
84999999.		Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....																			
							5,010,948	XXX.....	5,437,146	6,215,146	0	98,167	0	0	(4,199)	0	(4,199)	0	(4,199)	XXX.....	XXX.....
89999999.		Total - Preferred Stocks.....					5,010,948	XXX.....	5,437,146	6,215,146	0	98,167	0	0	(4,199)	0	(4,199)	0	(4,199)	XXX.....	XXX.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value				17		18					
					3	4					7	8							10	11	12	13	14		15	16			
						F					Rate Per								Declared	Amount	Nonadmitted	Unrealized	Current	Total	Total				
						o					Share								but	Received	Declared	Valuation	Year's	Change	Foreign				
						r					Used to								Unpaid	During	but	Increase/	Other Than	in	Exchange				
						e					Obtain									Year	Unpaid	(Decrease)	Temporary	B./A.C.V.	Change	Indicator			
						i					Fair												Impairment	in	in	(a)			
						n					Value												Recognized	(13-14)	B./A.C.V.				

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
629209 10 7	NMI HOLDINGS INC.....				600,000.000	6,300,000	10.500	6,300,000	6,000,000				300,000		300,000		U.....	04/17/2012
629377 50 8	NRG ENERGY INC.....				345.000	7,932	22.990	7,932	7,607		62		1,680		1,680		L.....	02/12/2009
633707 10 4	NATIONAL BANK HOLDINGS CORP CL A.....				150,000.000	2,848,500	18.990	2,848,500	3,000,000		7,500		448,500		448,500		L.....	10/13/2009
67572A 20 3	OCTAGON VII 0.00 12/02/2016.....	R.....	R.....		5,000,000.000	2,600,000	0.520	2,600,000	2,000,000		438,261		475,000		475,000		U.....	09/22/2011
682143 10 2	OMEROS CORP.....				153,061.000	794,387	5.190	794,387	2,619,000				189,796		189,796		L.....	10/02/2009
68620A 10 4	ORGANOVO HOLDINGS INC.....	R.....			2,000,000.000	5,200,000	2.600	5,200,000	1,800,000				3,400,000		3,400,000		L.....	12/17/2012
716933 10 6	PHARMACYCLICS INC.....				20,000.000	1,155,600	57.780	1,155,600	606,946				548,654		548,654		L.....	05/29/2012
744320 10 2	PRUDENTIAL FINANCIAL, INC.....				150,000.000	7,999,500	53.330	7,999,500	7,543,839		240,000		614,541		614,541		L.....	06/01/2012
760975 10 2	RESEARCH IN MOTION LTD.....		L.....		35,000.000	415,450	11.870	415,450	514,017				156,800	729,620	(572,820)		L.....	02/14/2012
844741 10 8	SOUTHWEST AIRLINES CO.....				245,000.000	2,508,800	10.240	2,508,800	2,024,946	2,450	4,900		483,855		483,855		L.....	05/23/2012
881575 30 2	TESCO PLC-SPONSORED ADR.....		R.....		253,000.000	4,145,380	16.385	4,145,380	3,699,129		130,691		446,250		446,250		U.....	05/30/2012
89147U 10 0	TORTOISE ENERGY CAPITAL CORP.....				85,900.000	2,445,573	28.470	2,445,573	1,996,453		142,165		140,876		140,876		L.....	12/29/2005
910047 10 9	UNITED CONTINENTAL HOLDINGS.....				115,000.000	2,688,700	23.380	2,688,700	2,328,249				360,452		360,452		L.....	03/06/2012
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....		R.....		365,500.000	9,206,945	25.190	9,206,945	9,776,772	189,795	362,140		(569,827)		(569,827)		L.....	05/17/2012
947625 2* 9	RFS WEBCRAFT HOLDING CORP.....				6,302.000	0	0.000	0	63,020						0		A.....	12/23/1986
983555 ZZ 9	XCEL BRANDS WTS \$0.01 09/28/2018.....	R.....			255,100.000	1,275,500	5.000	1,275,500	1,275,500						0		A.....	09/29/2011
98883A ZZ 9	NAYLOR PUBLISHING WTS EXP 4/20/2021.....	R.....			2,923.000	0	0.000	0							0		A.....	04/20/2011
G79441 10 4	SEACO LTD.....		F.....		1,043,750.000	56,363	0.054	56,363	44,439				(603,730)		(603,730)		L.....	02/12/2009
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....					222,866,495	XXX.....	222,866,495	217,454,658	314,403	10,812,471	0	21,231,073	3,401,197	17,829,876	0	...XXX.....	...XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates																		
03612* 10 4	ANNUITY INVESTORS LIFE INSURANCE CO.....				20,000.000	178,505,044	8,925.252	178,505,044	175,055,121				21,147,434		21,147,434		K.....	11/13/1995
11800@ 10 7	BROTHERS MANAGEMENT LLC.....				100.000	1,000	10.000	1,000	1,000						0		K.....	01/01/2005
36352@ 10 6	GALIC BROTHERS INC.....				80.000				800						0		K.....	11/12/1993
563116 ZZ 8	MANHATTAN NATIONAL HOLDING CORP.....				10,000.000	11,798,974	1,179.897	11,798,974	51,521,217				1,528,038		1,528,038		K.....	09/30/2008
784407 10 8	SKIPJACK MARINA CORPORATION.....				1,000.000				10,000						0		K.....	10/01/1999
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					190,305,018	XXX.....	190,305,018	226,588,138	0	0	0	22,675,472	0	22,675,472	0	...XXX.....	...XXX.....
9799999.	Total - Common Stock.....					413,171,514	XXX.....	413,171,514	444,042,796	314,403	10,812,471	0	43,906,544	3,401,197	40,505,348	0	...XXX.....	...XXX.....
9899998.	Total - Preferred Stock from Section 1.....					5,010,948	XXX.....	5,437,146	6,215,146		98,167				(4,199)		...XXX.....	...XXX.....
9899999.	Total - Preferred and Common Stock.....					418,182,462	XXX.....	418,608,660	450,257,942	314,403	10,910,638	0	43,906,544	3,401,197	40,501,149	0	...XXX.....	...XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....12, the total \$ value (included in Column 8) of all such issues \$.....69,156,374.

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
Bonds - U.S. Government								
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		1,250,876	1,000,000	2,389
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032.....		08/31/2012	Reinsurance Intercompany Balance.....		31,789	27,469	149
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032.....		08/31/2012	Reinsurance Intercompany Balance.....		52,568	45,942	268
36218V G4 9	GNSF 233419 PT 9.50 09/15/2017.....		08/31/2012	Reinsurance Intercompany Balance.....		738	735	6
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042.....		01/10/2012	MORGAN STANLEY & CO.....		4,000,000	4,000,000	
649085 AA 5	NEW VALEY GEN II 5.572 05/01/20.....		08/31/2012	Reinsurance Intercompany Balance.....		2,116,584	1,811,662	33,649
83162C FF 5	SBAP 1994-20D 1 7.70 04/01/2014.....		08/31/2012	Reinsurance Intercompany Balance.....		5,815	5,781	185
83162C GJ 6	SBAP 1995-20K 1 6.65 11/01/2015.....		08/31/2012	Reinsurance Intercompany Balance.....		128,203	127,451	2,825
912828 JT 8	U.S. TREASURY NOTES 2.00 11/30/2013.....		08/31/2012	Reinsurance Intercompany Balance.....		511,016	500,000	2,514
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015.....		08/07/2012	GOLDMAN SACHS.....		295,718	288,000	1,575
0599999.	Total - Bonds - U.S. Government.....					8,393,307	7,807,040	43,560
Bonds - U.S. States, Territories and Possessions								
20772G 4Z 8	CT ST 2009 B 5.632 12/01/2029.....		08/16/2012	J. P. MORGAN SECURITIES.....		1,459,276	1,215,000	15,206
20772G F4 5	CT ST SER A 5.85 3/15/2032.....		08/14/2012	MORGAN STANLEY & CO.....		9,178,884	7,270,000	179,569
20772G F4 5	CT ST SER A 5.85 3/15/2032.....		09/05/2012	MORGAN STANLEY & CO.....		6,392,200	5,000,000	142,188
20772G F4 5	CT ST SER A 5.85 3/15/2032.....		09/07/2012	MORGAN STANLEY & CO.....		6,257,700	5,000,000	143,813
20772J EM 0	CT ST SER A 2.934 04/15/2022.....		04/12/2012	BARCLAYS AMERICA.....		2,000,000	2,000,000	
246380 7R 4	DELAWARE ST SCH CONSTR 4.55 07/01/2029.....		12/06/2012	WELLS FARGO BROKERAGE.....		4,680,000	4,000,000	81,394
246380 7R 4	DELAWARE ST SCH CONSTR 4.55 07/01/2029.....		12/10/2012	WELLS FARGO BROKERAGE.....		4,655,320	4,000,000	81,900
246380 7R 4	DELAWARE ST SCH CONSTR 4.55 07/01/2029.....		12/13/2012	WELLS FARGO BROKERAGE.....		5,775,600	5,000,000	105,535
452152 GR 6	ILLINOIS BABS 6.20 7/01/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,110,940	1,000,000	10,333
574193 GK 8	MARYLAND ST FACS LOAN 2.80 8/01/2027.....		08/08/2012	MORGAN STANLEY & CO.....		5,300,888	5,370,000	
57582P UT 5	MASS ST BABS 4.91 5/1/2029.....		08/09/2012	GOLDMAN SACHS.....		6,961,229	5,875,000	82,532
57582P WH 9	MASS ST SER D 4.50 8/01/2031.....		09/12/2012	MORGAN KEEGAN & COMPANY.....		2,152,997	1,935,000	11,126
605580 5X 3	MISS ST BAB 5.245 11/01/2034.....		08/15/2012	MORGAN STANLEY & CO.....		6,456,161	5,430,000	86,232
605580 5X 3	MISS ST BAB 5.245 11/01/2034.....		10/17/2012	MORGAN STANLEY & CO.....		3,552,030	3,000,000	74,741
68583R BR 2	OR ST CLG-TXB-PENSION 5.44 06/30/2023.....		08/23/2012	MORGAN KEEGAN & COMPANY.....		12,707,855	10,595,000	92,859
882722 VN 8	TX ST BAB A 4.681 04/01/2040.....		10/22/2012	BARCLAYS AMERICA.....		8,514,367	7,315,000	22,828
882722 VP 3	TX ST BABS A 4.631 04/01/2033.....		10/23/2012	RAMIREZ & CO.....		3,068,951	2,670,000	8,587
93974C RF 9	WA ST MTR VHCLE FUEL F 5.09 8/01/2033.....		12/14/2012	MITSUBISHI.....		5,181,108	4,345,000	84,778
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					95,405,506	81,020,000	1,223,621
Bonds - U.S. Political Subdivisions of States								
057507 HU 2	BAKERSFIELD CA SD-TXB 4.39 05/01/2026.....		06/28/2012	US BANCORP/PIPER JAFFRAY.....		1,350,000	1,350,000	
057507 HV 0	BAKERSFIELD CA SD-TXB 4.39 05/01/2033.....		06/28/2012	US BANCORP/PIPER JAFFRAY.....		2,775,420	3,000,000	
167505 KK 1	CHICAGO IL BRD OF ED G 1.75 12/15/2025.....		02/01/2012	MORGAN KEEGAN & COMPANY.....		3,697,250	5,000,000	14,097
167505 KK 1	CHICAGO IL BRD OF ED G 1.75 12/15/2025.....		05/03/2012	GOLDMAN SACHS & CO.....		6,476,800	10,000,000	25,764
401784 YV 9	GUILFORD CNTY NC SCH B 3.934 03/01/2032.....		03/01/2012	WELLS FARGO BROKERAGE.....		2,500,000	2,500,000	
40179P AA 3	GUILFORD CNTY PUB FAC 4.564 04/01/2032.....		03/15/2012	WELLS FARGO BROKERAGE.....		2,250,000	2,250,000	
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032.....		09/20/2012	WELLS FARGO BROKERAGE.....		6,125,000	5,000,000	20,967
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032.....		09/21/2012	WELLS FARGO BROKERAGE.....		6,131,100	5,000,000	21,840
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032.....		10/17/2012	WELLS FARGO BROKERAGE.....		3,670,080	3,000,000	26,733
54438C PC 0	LOS ANGELES COMM C 6.68 08/01/2036.....		10/25/2012	GOLDMAN SACHS & CO.....		14,733,700	11,365,000	187,687
544646 ZR 6	LA CA SCH DIST 6.758 07/01/2034.....		11/20/2012	GOLDMAN SACHS & CO.....		3,219,575	2,395,000	65,191
592112 DR 4	NASHVILLE GOVT-BAB 5.707 07/01/2034.....		08/29/2012	MORGAN KEEGAN & COMPANY.....		3,791,280	3,000,000	29,962
592112 LR 5	MET GOVT NASHVILLE 3.367 08/01/2027.....		08/02/2012	MORGAN KEEGAN & COMPANY.....		3,700,000	3,700,000	
602245 UM 2	MILWAUKEE CNTY PENSION A 6.84 12/01/2028.....		12/06/2012	MORGAN KEEGAN & COMPANY.....		5,828,340	4,205,000	7,990

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
631294 3V 5	NASHUA NH PENNICHUCK 2.877 01/15/2021.....	.....	01/11/2012	J. P. MORGAN SECURITIES.....	.....	1,450,000	1,450,000	.....
631294 3X 1	NASHUA NH PENNICHUCK 3.197 01/15/2023.....	.....	01/11/2012	J. P. MORGAN SECURITIES.....	.....	1,185,000	1,185,000	.....
68666P AA 4	ORLEANS PARISH LA SCH BD 4.4 02/01/2021.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	1,124,860	1,000,000	3,667
717883 LV 2	PHILADELPHIA SD A 5.995 09/01/2030.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	1,123,110	1,000,000	41,798
777543 TX 7	ROSEMONT IL TXBL SRS A 4.35 12/01/2023.....	.....	03/22/2012	MESIROW FINANCIAL.....	.....	1,350,000	1,350,000	.....
777543 TY 5	ROSEMONT IL TXBL SRS A 4.55 12/01/2024.....	.....	03/22/2012	MESIROW FINANCIAL.....	.....	1,750,000	1,750,000	.....
797646 NE 2	SAN FRAN CNTY CA BAB 5.75 6/15/2027.....	.....	09/05/2012	MORGAN KEEGAN & COMPANY.....	.....	10,397,041	8,275,000	112,345
797646 NF 9	SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028.....	.....	08/09/2012	MORGAN KEEGAN & COMPANY.....	.....	13,135,200	10,400,000	101,074
799017 KX 5	SAN MATEO HSD-B 3.07 09/01/2023.....	.....	10/25/2012	STIFEL NICOLAUS & CO.....	.....	875,000	875,000	.....
799017 KY 3	SAN MATEO HSD-B 3.22 09/01/2024.....	.....	10/25/2012	STIFEL NICOLAUS & CO.....	.....	1,000,000	1,000,000	.....
833119 XK 1	SNOHOMISH CNTY WA SCH 1.14 12/01/2023.....	.....	01/11/2012	BB&T CAPITAL.....	.....	4,631,612	6,320,000	9,206
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....	.....	.....	.....	.....	104,270,368	96,370,000	668,321
Bonds - U.S. Special Revenue and Special Assessment								
010608 5M 5	AL PUB SCH CONSTR BD 5.15 09/01/2027.....	.....	07/17/2012	WELLS FARGO BROKERAGE.....	.....	4,834,480	4,000,000	391,400
040507 NB 7	ARIZONA ST HLTH FACS AUTH B 4.162 1/1/30.....	.....	10/18/2012	BANK OF AMER/ML.....	.....	4,000,000	4,000,000	.....
071239 CV 7	BATON ROUGE LA TXBL 3.291 01/15/2022.....	.....	03/07/2012	MORGAN KEEGAN & COMPANY.....	.....	1,565,000	1,565,000	.....
071239 CW 5	BATON ROUGE LA TXBL 3.491 01/15/2023.....	.....	03/07/2012	MORGAN KEEGAN & COMPANY.....	.....	2,640,000	2,640,000	.....
071239 CX 3	BATON ROUGE LA TXBL 3.691 01/15/2024.....	.....	03/07/2012	MORGAN KEEGAN & COMPANY.....	.....	1,300,000	1,300,000	.....
071239 CY 1	BATON ROUGE LA TXBL 3.941 01/15/2025.....	.....	03/07/2012	MORGAN KEEGAN & COMPANY.....	.....	2,000,000	2,000,000	.....
071239 DA 2	BATON ROUGE LA TXBL 4.191 01/15/2026.....	.....	03/07/2012	MORGAN KEEGAN & COMPANY.....	.....	1,000,000	1,000,000	.....
20281P BQ 4	CMWLTH FINANCE AUTH PA A 5.74 06/01/2027.....	.....	10/17/2012	BARCLAYS AMERICA.....	.....	6,411,185	5,500,000	123,649
231266 FD 4	CURATORS UNIV MO BABS 5.96 11/01/2039.....	.....	10/22/2012	CITIGROUP.....	.....	4,600,684	3,530,000	101,688
235416 3W 2	DALLAS WTRWKS & SWR SER B 2.919 10/1/24.....	.....	08/22/2012	CITIGROUP.....	.....	2,000,000	2,000,000	.....
235416 3X 0	DALLAS WTRWKS & SWR-B 3.069 10/1/2025.....	.....	08/22/2012	CITIGROUP.....	.....	1,500,000	1,500,000	.....
264416 AN 8	DUKE UNIV NC SER A 5.85 4/01/2037.....	.....	09/11/2012	US BANCORP/PIPER JAFFRAY.....	.....	12,669,012	9,415,000	249,380
264416 AN 8	DUKE UNIV NC SER A 5.85 4/01/2037.....	.....	10/24/2012	MITSUBISHI.....	.....	3,403,903	2,565,000	11,671
29270C YQ 2	ENERGY N W WA ELEC REV 2.953 7/1/2022.....	.....	08/16/2012	BANK OF AMER/ML.....	.....	2,500,000	2,500,000	.....
29270C YR 0	ENERGY N W WA ELEC REV 3.103 7/1/2023.....	.....	08/16/2012	BANK OF AMER/ML.....	.....	2,500,000	2,500,000	.....
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	828	739	3
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	117,357	107,660	583
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	66,154	56,976	332
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	1,041,515	1,000,000	4,167
347622 CJ 9	FT LAUDERDALE FL SPL OBLG 3.824 1/1/2024.....	.....	09/20/2012	CITIGROUP.....	.....	9,190,000	9,190,000	.....
347622 CK 6	FT LAUDERDALE FL SPL 3.824 1/1/2024.....	.....	09/20/2012	CITIGROUP.....	.....	3,000,000	3,000,000	.....
358266 CA 0	FRESNO PENSION A 0.00 8/15/2023.....	.....	04/19/2012	WELLS FARGO BROKERAGE.....	.....	4,792,463	8,545,000	.....
358266 CC 6	FRESNO CTY CA PENSION A 0.00 8/15/2025.....	.....	09/11/2012	RBC DOMINION.....	.....	2,809,500	6,000,000	.....
438701 RE 6	HONOLULU HI WSTEWTR B 5.193 07/01/2024.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	1,116,630	1,000,000	8,655
452227 FP 1	IL ST SALES TAX REV 3.231 6/15/2024.....	.....	05/10/2012	KEYBANK CAPITAL MARKET.....	.....	7,000,000	7,000,000	.....
454622 QD 6	IN BD BK-TXB--5-A 5.04 01/15/2014.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	1,057,820	1,000,000	6,440
454622 QE 4	IN BD BK-TXB--5-A 5.04 07/15/2014.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	1,048,830	1,000,000	6,440
45528S 5R 3	INDIANPLS IMPT BAB B2 5.966 1/15/2030.....	.....	01/18/2012	RBC DOMINION.....	.....	14,475,296	11,800,000	15,644
49130T PC 4	KY ST HSG CORP A 3.368 01/01/2021.....	.....	06/06/2012	CITIGROUP.....	.....	2,500,000	2,500,000	.....
49130T PD 2	KY ST HSG CORP A 3.568 01/01/2022.....	.....	06/06/2012	CITIGROUP.....	.....	500,000	500,000	.....
49130T PP 5	KY ST HSG CORP A 3.618 07/01/2022.....	.....	06/06/2012	CITIGROUP.....	.....	890,000	890,000	.....
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....	.....	06/11/2012	WELLS FARGO BROKERAGE.....	.....	5,227,500	5,000,000	.....
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39.....	.....	10/09/2012	MORGAN KEEGAN & COMPANY.....	.....	11,487,113	9,250,000	193,039
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040.....	.....	12/13/2012	MORGAN KEEGAN & COMPANY.....	.....	4,663,715	3,500,000	101,468

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040.....	.....	12/14/2012	MORGAN KEEGAN & COMPANY.....	.....	4,343,885	3,250,000	94,908
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	1,192,240	1,000,000	10,800
57586N MT 5	MA HSG FIN-C-TXBL 3.629 06/01/2023.....	.....	09/14/2012	BANK OF AMER/ML.....	.....	350,000	350,000	.....
57586N MU 2	MA HSG FIN-C-TXBL 3.729 12/01/2023.....	.....	09/14/2012	BANK OF AMER/ML.....	.....	350,000	350,000	.....
57586N MW 8	MA HSG FIN-C-TXBL 4.029 12/01/2027.....	.....	09/14/2012	BANK OF AMER/ML.....	.....	1,500,000	1,500,000	.....
590545 TC 3	MESA AZ UTILITY SYS 3.569 07/01/2022.....	.....	03/16/2012	BANK OF AMER/ML.....	.....	1,000,000	1,000,000	.....
590545 TE 9	MESA AZ UTIL SYS 3.919 07/01/2024.....	.....	03/16/2012	BANK OF AMER/ML.....	.....	1,000,000	1,000,000	.....
59447P CQ 2	MI FIN AUTH 5.496 09/01/2020.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	558,415	500,000	13,740
59465M C8 6	MI ST HSG DEV AUTH B2 5.372 10/01/2028.....	.....	02/08/2012	BANK OF AMER/ML.....	.....	3,500,000	3,500,000	.....
59465M D2 8	MI HSG DEV AUTH B2 4.097 04/01/2021.....	.....	02/08/2012	BANK OF AMER/ML.....	.....	1,000,000	1,000,000	.....
60636A EF 6	MO ST WASH UNIV A 3.335 02/15/2027.....	.....	07/19/2012	MORGAN STANLEY & CO.....	.....	21,000,000	21,000,000	.....
60636A EF 6	MO ST WASH UNIV A 3.335 02/15/2027.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	993,520	1,000,000	2,038
60636Y HL 8	MISSOURI ST HSG DEV 3.723 07/01/2028.....	.....	10/17/2012	STIFEL NICOLAUS & CO.....	.....	3,095,000	3,095,000	.....
60636Y HM 6	MISSOURI ST HSG DEV 4.156 07/01/2033.....	.....	10/17/2012	STIFEL NICOLAUS & CO.....	.....	2,500,000	2,500,000	.....
610730 AA 1	MONROE CNTY NY IDA B 4.176 5/01/2028.....	.....	06/14/2012	CITIGROUP.....	.....	10,000,000	10,000,000	.....
645913 AA 2	NJ ECONOMIC DEV A 7.425 02/15/2029.....	.....	08/27/2012	MORGAN KEEGAN & COMPANY.....	.....	6,365,350	5,000,000	15,469
645913 AA 2	NJ ECONOMIC DEV A 7.425 02/15/2029.....	.....	12/03/2012	MORGAN KEEGAN & COMPANY.....	.....	2,907,563	2,250,000	51,511
645913 AY 0	NJ ECON DEV SER B 0.00 02/15/2020.....	.....	11/01/2012	J. P. MORGAN SECURITIES.....	.....	6,206,400	8,000,000	.....
64971Q JA 6	NYC TRANS FIN AUTH 3.75 11/01/2035.....	.....	11/15/2012	CITIGROUP.....	.....	8,185,920	8,000,000	.....
64972B SX 4	NYC HSG DEV B 3.32 05/01/2022.....	.....	04/25/2012	MORGAN STANLEY & CO.....	.....	440,000	440,000	.....
64972B SY 2	NYC HSG DEV B 3.54 05/01/2023.....	.....	04/25/2012	MORGAN STANLEY & CO.....	.....	650,000	650,000	.....
64972B SZ 9	NYC HSG DEV B 3.76 05/01/2024.....	.....	04/25/2012	MORGAN STANLEY & CO.....	.....	750,000	750,000	.....
64972B TC 9	NYC HSG DEV B 3.05 11/01/2021.....	.....	04/25/2012	MORGAN STANLEY & CO.....	.....	665,000	665,000	.....
64972B TE 5	NYC HSG DEV B 3.54 11/01/2023.....	.....	04/25/2012	MORGAN STANLEY & CO.....	.....	785,000	785,000	.....
649883 QE 8	NY MTGE AGY SER 166 3.999 04/01/2021.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	527,345	500,000	8,331
649883 SJ 5	NY ST MTGE HOMEOWNER 171 3.40 10/01/2022.....	.....	03/02/2012	J. P. MORGAN SECURITIES.....	.....	2,675,000	2,675,000	.....
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027.....	.....	07/12/2012	MORGAN STANLEY & CO.....	.....	9,500,000	9,500,000	.....
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027.....	.....	07/16/2012	MORGAN STANLEY & CO.....	.....	4,555,890	4,500,000	.....
649883 UK 9	NY MTGE-175-TXBL 4.116 04/01/2028.....	.....	08/24/2012	BANK OF AMER/ML.....	.....	10,000,000	10,000,000	.....
649883 UM 5	NY MTGE-175-TXBL 3.869 10/01/2025.....	.....	08/24/2012	BANK OF AMER/ML.....	.....	5,000,000	5,000,000	.....
649902 2E 2	NY ST DORM AUTH BAB 5.289 03/15/2033.....	.....	10/22/2012	CITIGROUP.....	.....	6,742,422	5,690,000	33,438
658207 NZ 4	NC HSG FIN AGY SRS 33 4.013 01/01/2026.....	.....	07/10/2012	BANK OF AMER/ML.....	.....	2,500,000	2,500,000	.....
67908P AZ 9	OK CAP IMPT REF TX 5.61 07/01/2030.....	.....	08/09/2012	MORGAN KEEGAN & COMPANY.....	.....	6,127,450	5,000,000	33,507
709223 UA 7	PA TPK TXB SER B-2 6.70 06/01/2018.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	1,223,690	1,000,000	16,750
73358W EK 6	PORT AUTH NY&NJ 168 4.926 10/1/2051.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	582,265	500,000	10,263
736746 XT 0	PORTLAND OR URBAN RENEWAL 3.873 6/15/22.....	.....	05/09/2012	CITIGROUP.....	.....	4,685,000	4,685,000	.....
768874 SE 0	RIVERSIDE CA 6.515 10/01/2022.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	1,654,508	1,370,000	37,190
783186 NH 8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040.....	.....	12/13/2012	BARCLAYS AMERICA.....	.....	10,634,445	8,455,000	62,533
783186 NJ 4	RUTGERS UNV-TXB-H-BAB-NJ 5.545.....	.....	08/20/2012	MORGAN KEEGAN & COMPANY.....	.....	4,223,065	3,500,000	60,379
795681 GM 1	SALT LAKE CNTY UT 5.82 12/01/2029.....	.....	05/01/2012	MORGAN KEEGAN & COMPANY.....	.....	2,071,280	1,700,000	42,050
796253 Z3 9	SAN ANTONIO ELEC & GAS 3.722 2/1/2026.....	.....	03/29/2012	J. P. MORGAN SECURITIES.....	.....	3,242,085	3,130,000	1,294
796253 Z3 9	SAN ANTONIO ELEC & GAS 3.722 2/1/2026.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	1,098,310	1,000,000	3,102
796253 Z4 7	SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027.....	.....	03/20/2012	J. P. MORGAN SECURITIES.....	.....	6,000,000	6,000,000	.....
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032.....	.....	08/13/2012	MORGAN KEEGAN & COMPANY.....	.....	10,232,805	8,250,000	181,789
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032.....	.....	10/22/2012	CITIGROUP.....	.....	6,370,070	5,260,000	20,605
812631 HS 1	SEATTLE WA DRAIN SER A 5.55 11/01/2039.....	.....	12/13/2012	MORGAN KEEGAN & COMPANY.....	.....	3,092,500	2,500,000	18,115

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
812643 HE 7	SEATTLE WA LGHT & PWR C 3.40 6/1/2028.....		06/29/2012	WELLS FARGO BROKERAGE.....		4,237,962	4,290,000	
812643 HF 4	SEATTLE WA LGHT & PWR C 3.50 6/1/2029.....		06/29/2012	WELLS FARGO BROKERAGE.....		5,583,747	5,655,000	
835574 BT 0	SONOMA PENSION A 5.07 12/01/2022.....		03/21/2012	RBC CAPITAL.....		1,606,890	1,500,000	24,294
835574 CB 8	SONOMA PENSION OBLIG -CA 6 29 12/1/29.....		03/22/2012	MORGAN KEEGAN & COMPANY.....		10,588,790	9,845,000	190,337
882806 CL 4	TX ST TECH UNIV REV B 3.47 08/15/2023.....		01/06/2012	MORGAN KEEGAN & COMPANY.....		515,000	515,000	
882806 CM 2	TX ST TECH UNIV REV B 3.67 08/15/2024.....		01/06/2012	MORGAN KEEGAN & COMPANY.....		500,000	500,000	
882806 CR 1	TX ST TECH UNIV REV B 4.04 08/15/2027.....		01/06/2012	MORGAN KEEGAN & COMPANY.....		760,000	760,000	
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030.....		04/26/2012	MORGAN KEEGAN & COMPANY.....		21,511,260	18,000,000	77,670
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030.....		05/01/2012	MORGAN KEEGAN & COMPANY.....		4,766,120	4,000,000	18,986
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030.....		08/13/2012	MORGAN KEEGAN & COMPANY.....		4,873,968	3,960,000	76,893
89602N VD 3	TRIBORO BRDG NY BABS 4.05 11/15/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,133,850	1,000,000	11,925
913366 DG 2	UNIV CA RGTS REV 6.458 5/15/2029.....		08/09/2012	J. P. MORGAN SECURITIES.....		4,816,431	3,875,000	61,867
913366 EQ 9	UNIV OF CALIFORNIA CA 6.398 05/15/2031.....		01/27/2012	MORGAN KEEGAN & COMPANY.....		1,782,360	1,500,000	20,260
91412F 7X 9	REGENTS UNIV CA Q 6.27 05/15/2031.....		08/10/2012	CITIGROUP.....		4,333,212	3,760,000	58,938
91412G GX 7	UNIV CA TXB REV SER AC 4.797 05/15/2031.....		03/08/2012	MORGAN KEEGAN & COMPANY.....		1,054,160	1,000,000	15,724
914455 JZ 4	UNIV MI UNIV TXB A 5.513 04/01/2030.....		10/24/2012	US BANCORP/PIPER JAFFRAY.....		5,510,027	4,365,000	18,717
91754R PR 2	UT BRD RGTS UNIV BABS 6.279 04/01/2029.....		08/09/2012	GOLDMAN SACHS & CO.....		5,547,600	4,140,000	96,037
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035.....		12/07/2012	BANK OF AMER/ML.....		4,512,974	3,675,000	14,746
928075 FR 6	VA ST PORT AUTH REV 2.92 07/01/2021.....		01/11/2012	MORGAN STANLEY & CO.....		5,190,000	5,190,000	
928075 FT 2	VA ST PORT AUTH REV 3.22 07/01/2023.....		01/11/2012	MORGAN STANLEY & CO.....		2,250,000	2,250,000	
928075 FU 9	VA ST PORT AUTH REV 3.37 07/01/2024.....		01/11/2012	MORGAN STANLEY & CO.....		3,500,000	3,500,000	
92812Q 3T 2	VA HSG DEV-D-TXBL 3.018 10/01/2023.....		09/25/2012	MORGAN KEEGAN & COMPANY.....		4,000,000	4,000,000	
92812Q 3U 9	VA HSG DEV-D-TXBL 3.218 10/01/2024.....		09/25/2012	MORGAN KEEGAN & COMPANY.....		2,000,000	2,000,000	
92812Q 3V 7	VA HSG DEV-D-TXBL 3.418 10/01/2025.....		09/25/2012	MORGAN KEEGAN & COMPANY.....		2,000,000	2,000,000	
92817S D6 2	VIRGINIA ST PUB SCH 1 3.84 6/15/2034.....		10/12/2012	RAMIREZ & CO.....		8,000,000	8,000,000	
92817S XW 3	VA PUBLIC SCH AUTH 4.25 12/15/2030.....		08/31/2012	Reinsurance Intercompany Balance.....		2,112,020	2,000,000	17,944
940093 R4 1	WASHINGTON ST UNIV 5.99 10/01/2027.....		11/28/2012	MORGAN KEEGAN & COMPANY.....		9,056,460	7,000,000	72,213
940093 R4 1	WASHINGTON ST UNIV 5.99 10/01/2027.....		11/29/2012	MORGAN KEEGAN & COMPANY.....		4,710,506	3,645,000	38,209
95639D DV 9	W VA ST SCH BLDG B 0.00 6/15/2026.....		05/21/2012	GOLDMAN SACHS & CO.....		2,592,650	5,000,000	
977100 CR 5	WISCONSIN ST GEN FUND 3.669 05/01/2027.....		11/06/2012	JEFFRIES AND COMPANY.....		3,000,000	3,000,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					438,031,395	407,580,375	2,747,131
Bonds - Industrial and Miscellaneous								
00038A AB 9	ABB TREASURY USA 4.00 06/15/2021.....		04/02/2012	BANK OF AMER/ML.....		10,272,400	10,000,000	122,222
001055 AJ 1	AFLAC INC 4.00 02/15/2022.....		02/08/2012	J. P. MORGAN SECURITIES.....		2,994,600	3,000,000	
001055 AJ 1	AFLAC INC 4.00 02/15/2022.....		02/09/2012	GOLDMAN SACHS & CO.....		996,720	1,000,000	444
00163G AA 5	ALM 2012-7A A1 CLO FLT 10/19/2024.....	R.....	10/04/2012	BANK OF AMER/ML.....		12,000,000	12,000,000	
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028.....		01/03/2012	Private Placement.....		539,150	500,000	13,393
00173T AA 5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016.....	R.....	05/30/2012	MORGAN STANLEY & CO.....		25,069,596	26,020,988	24,160
00173T AA 5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016.....	R.....	12/21/2012	RBC DOMINION.....		2,877,768	2,908,673	3,543
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018.....	R.....	06/07/2012	GREENWICH CAPITAL MARKETS, INC.....		5,493,750	6,000,000	2,421
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018.....	R.....	06/12/2012	GREENWICH CAPITAL MARKETS, INC.....		5,718,750	6,250,000	2,942
00174E AE 9	AMMC 2006-6A C CLO FLT 05/03/2018.....	R.....	06/07/2012	GUGGENHEIM CAPITAL MARKETS.....		4,682,656	5,750,000	3,355
00174E AF 6	AMMC 2006-6A D CLO FLT 05/03/2018.....	R.....	06/06/2012	GREENWICH CAPITAL MARKETS, INC.....		2,770,000	4,000,000	3,904
00174E AG 4	AMMC 2006-6A A2 CLO FLT 05-03-2018.....	R.....	05/22/2012	UBS WARBURG.....		2,330,402	2,408,684	4,311
001752 AA 2	AMMC CLO 2012-10A E FLT 04/11/22.....	R.....	02/06/2012	UBS WARBURG.....		7,738,731	8,190,000	
001752 AC 8	AMMC CLO 2012-10A F FLT 4/11/22.....	R.....	02/06/2012	UBS WARBURG.....		4,007,640	4,550,000	
00175E AC 2	AMMC 2006-7A C CLO FLT12/19/2019.....	R.....	10/18/2012	GREENWICH CAPITAL MARKETS, INC.....		4,475,000	5,000,000	539

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
00176A AG 0	AMMC CLO 2012-11A D FLT 10/30/23.....	R.....	10/17/2012	UBS WARBURG.....		14,169,330	14,700,000	
00191D AJ 9	ARES 2012-3A B2 CLO 3.3815 01/17/2024.....	R.....	12/04/2012	BANK OF AMER/ML.....		9,000,000	9,000,000	
001990 AH 3	ASG 2010-2 G65 SEQ CSTR 01/28/2037 RE.....		02/23/2012	CITIGROUP.....		2,595,158	3,354,000	5,580
00209T AA 3	AT&T BROADBAND 8.375 3/15/13.....		08/31/2012	Reinsurance Intercompany Balance.....		688,057	661,000	25,527
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....		12/06/2012	GREENWICH CAPITAL MARKETS, INC.....		4,000,000	4,000,000	
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....		03/07/2012	GOLDMAN SACHS & CO.....		4,487,710	5,821,107	2,827
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....		08/31/2012	Reinsurance Intercompany Balance.....		2,115,586	1,950,082	3,240
00751Y AB 2	ADVANCE STORES CO INC 4.50 01/15/2022.....		01/11/2012	BANK OF AMER/ML.....		2,999,040	3,000,000	
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R.....	02/16/2012	BARCLAYS AMERICA.....		4,841,627	5,157,526	1,119
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R.....	03/06/2012	BARCLAYS AMERICA.....		4,743,651	5,043,084	141
017175 AC 4	ALLEGHANY CORP 4.95 06/27/2022.....		06/21/2012	MORGAN STANLEY & CO.....		3,995,920	4,000,000	
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036.....		01/18/2012	GREENWICH CAPITAL MARKETS, INC.....		3,271,969	5,100,000	17,273
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036.....		01/19/2012	GREENWICH CAPITAL MARKETS, INC.....		1,667,250	2,600,000	9,206
02361D AG 5	AMEREN ILLINOIS COMPANY 9.75 11/15/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		2,085,205	1,500,000	43,063
02364W BD 6	AMERICA MOVIL SA 3.125 07/16/2022.....	R.....	07/09/2012	MORGAN STANLEY & CO.....		4,477,050	4,500,000	
025816 AW 9	AMERICAN EXPRESS 5.50 09/12/2016.....		08/31/2012	Reinsurance Intercompany Balance.....		1,164,528	1,000,000	25,819
02635P TQ 6	AMER GENL FIN MTN 6.50 09/15/2017.....		08/31/2012	Reinsurance Intercompany Balance.....		820,000	1,000,000	29,972
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....		05/10/2012	MESIROW FINANCIAL.....		6,634,345	7,753,800	8,227
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....		07/25/2012	KEYBANK CAPITAL MARKET.....		2,768,715	3,315,827	5,950
02666Q J7 9	AMER HONDA FIN 3.80 09/20/2021.....		03/30/2012	BARCLAYS AMERICA.....		5,217,400	5,000,000	7,389
03027X AA 8	AMERICAN TOWER 4.70 03/15/2022.....		03/07/2012	J. P. MORGAN SECURITIES.....		3,992,400	4,000,000	
032166 AR 1	AMSOUTH BANK AI 5.20 04/01/2015.....		08/31/2012	Reinsurance Intercompany Balance.....		1,040,000	1,000,000	21,667
034863 AG 5	ANGLO AMERICAN 4.125 09/27/2022.....	R.....	09/20/2012	BARCLAYS AMERICA.....		4,962,400	5,000,000	
03512T AC 5	ANGLOGOLD HOLDINGS 5.125 08/01/2022.....	R.....	07/25/2012	BARCLAYS AMERICA.....		4,969,900	5,000,000	
037411 AZ 8	APACHE CORP 3.25 04/15/2022.....		04/03/2012	GOLDMAN SACHS.....		9,966,100	10,000,000	
03763R AA 9	APID 2012-9A A CLO FLT 07/15/2023.....	R.....	08/13/2012	BARCLAYS AMERICA.....		4,970,000	5,000,000	9,339
038763 AA 6	ARCLO 2012-1A A CLO FLT 10/15/2022.....	R.....	09/12/2012	SANDLER O'NEIL & PARTNER.....		9,000,000	9,000,000	
038763 AC 2	ARCLO 2012-1A B CLO FLT 10/15/2022.....	R.....	09/12/2012	SANDLER O'NEIL & PARTNER.....		1,500,000	1,500,000	
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017.....	R.....	02/23/2012	J. P. MORGAN SECURITIES.....		2,990,730	3,000,000	
03967B AC 4	ARCTIC GLACIER TL LIBOR+700 7/27/2018.....		07/19/2012	CS FIRST BOSTON CORP.....		970,019	1,000,000	
04013Y AA 0	ARES 2012-2A A CLO 1.9228 10/12/2023.....	R.....	08/29/2012	J. P. MORGAN SECURITIES.....		13,000,000	13,000,000	
04621X AC 2	ASSURANT INC 5.625 02/15/14.....		08/31/2012	Reinsurance Intercompany Balance.....		1,044,080	1,000,000	2,500
046265 AF 1	ASTORIA FINL 5.00 06/19/2017.....		06/14/2012	SANDLER O'NEIL & PARTNER.....		4,500,000	4,500,000	
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022.....		04/27/2012	FTN FINANCIAL.....		1,528,725	1,402,500	32,561
04964H AA 6	ATRM 8A A1 CLO FLT 10/23/2022.....	R.....	09/18/2012	CS FIRST BOSTON CORP.....		12,000,000	12,000,000	
04964H AC 2	ATRM 8A B CLO FLT 10/23/2022.....	R.....	09/18/2012	CS FIRST BOSTON CORP.....		2,977,500	3,000,000	
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13.....		08/31/2012	Reinsurance Intercompany Balance.....		266,224	263,515	7,342
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15.....		01/03/2012	Private Placement.....		465,319	405,545	3,731
05377R AC 8	AESOP 2009-2A A ABS 5.68 02/20/14.....		01/03/2012	Private Placement.....		524,844	500,000	1,026
05377R AC 8	AESOP 2009-2A A ABS 5.68 02/20/14.....		08/31/2012	Reinsurance Intercompany Balance.....		2,530,950	2,500,000	4,339
05530P AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....		01/10/2012	KEYBANK CAPITAL MARKET.....		12,072,104	12,834,130	2,385
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....		06/08/2012	GUGGENHEIM CAPITAL MARKETS.....		446,242	453,613	339
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		1,451,677	1,392,496	6,962
05532T AF 9	BCAP 2010-RR1 2A2 SUB CSTR 06/26/2045 RE.....		03/16/2012	BARCLAYS AMERICA.....		3,508,148	8,064,709	12,335
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE.....		03/16/2012	CITIGROUP.....		15,760,122	18,945,301	52,654
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....		05/02/2012	CANTOR FITZGERALD & CO.....		1,256,905	1,523,521	1,270

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....		06/26/2012	Capital Interest.....		5,472	6,348	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....		07/26/2012	Capital Interest.....		5,243	6,375	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....		08/26/2012	Capital Interest.....		5,313	6,401	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....		09/26/2012	Capital Interest.....		5,383	6,415	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....		10/26/2012	Capital Interest.....		5,443	6,454	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....		11/26/2012	Capital Interest.....		5,466	6,538	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....		12/26/2012	Capital Interest.....		5,500	6,396	
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....		02/14/2012	GREENWICH CAPITAL MARKETS, INC.....		7,683,369	9,978,402	12,214
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....		01/06/2012	BARCLAYS AMERICA.....		15,040,960	17,092,000	36,407
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE.....		03/13/2012	BARCLAYS AMERICA.....		12,858,290	14,072,000	51,011
05540F AL 6	BCAP 2012-RR2 2A3 SUB CSTR 12/26/2036 RE.....		06/12/2012	BARCLAYS AMERICA.....		2,494,750	2,935,000	2,995
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....		04/11/2012	BARCLAYS AMERICA.....		19,425,840	20,888,000	45,280
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....		04/16/2012	BARCLAYS AMERICA.....		19,889,760	22,602,000	51,685
05541C AZ 1	BCAP 2012-RR7 5A1 SEQ 5.527 03/2047 RE.....		07/26/2012	BARCLAYS AMERICA.....		5,755,050	6,615,000	30,468
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....		08/23/2012	BARCLAYS AMERICA.....		17,065,368	20,654,000	2,707
05541V AE 6	BG ENERGY CAPITAL PLC 4.00 10/15/2021.....	R.....	04/02/2012	MORGAN STANLEY & CO.....		7,338,170	7,000,000	134,556
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11/01/2021.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,085,985	1,000,000	11,870
05570W AJ 7	BNPP 2009-1 A6 MEZ 6.00 08/27/2037 RE.....		08/10/2012	J. P. MORGAN SECURITIES.....		7,443,384	8,446,393	19,708
055921 AC 4	BMC SOFTWARE INC 4.50 12/01/2022.....		11/13/2012	BANK OF AMER/ML.....		2,976,960	3,000,000	
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....		03/29/2012	CITIGROUP.....		11,407,828	16,181,316	5,388
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45.....		08/31/2012	Reinsurance Intercompany Balance.....		1,013,438	1,000,000	4,539
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		01/11/2012	J. P. MORGAN SECURITIES.....		9,380,197	12,871,626	6,242
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		05/30/2012	SANDLER O'NEIL & PARTNER.....		4,332,536	6,576,904	1,050
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....		08/31/2012	Reinsurance Intercompany Balance.....		951,900	1,000,000	4,583
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49.....		08/31/2012	Reinsurance Intercompany Balance.....		1,130,800	1,000,000	4,934
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44.....		08/31/2012	Reinsurance Intercompany Balance.....		1,106,400	1,000,000	4,438
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....		01/05/2012	GOLDMAN SACHS & CO.....		21,778,419	23,883,118	34,981
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....		01/10/2012	BANK OF AMER/ML.....		8,747,192	9,553,247	15,607
05956R BE 2	BAFC 2010-R11A 5A4 SUB FLT 05/26/2037 RE.....		03/23/2012	BARCLAYS AMERICA.....		2,814,416	5,628,832	185
06051G EH 8	BANK OF AMER CRP MTN 5.00 05/13/2021.....		03/20/2012	BANK OF AMER/ML.....		4,038,920	4,000,000	72,222
06051G EH 8	BANK OF AMER CRP MTN 5.00 05/13/2021.....		04/02/2012	BANK OF AMER/ML.....		4,021,000	4,000,000	78,889
06541E AA 0	BANK UNITED 8 03/15/09 MTNA.....		08/31/2012	Reinsurance Intercompany Balance.....		20	1,000,000	
06739G BP 3	BARCLAYS BK PLC 5.14 10/14/2020.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,014,931	1,000,000	19,561
06740L 8C 2	BARCLAYS BK PLC 7.625 11/21/2022.....	R.....	11/14/2012	BARCLAYS AMERICA.....		5,000,000	5,000,000	
067901 AL 2	BARRICK GOLD CORP 3.85 04/01/2022.....	I.....	03/29/2012	J. P. MORGAN SECURITIES.....		4,997,150	5,000,000	
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40.....		08/31/2012	Reinsurance Intercompany Balance.....		1,206,670	1,000,000	3,611
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027.....		09/25/2012	DEUTSCHE MORGAN GRENFELL.....		5,999,732	6,000,000	
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....		08/31/2012	Reinsurance Intercompany Balance.....		1,093,773	1,091,481	5,196
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41.....		08/31/2012	Reinsurance Intercompany Balance.....		2,303,400	2,000,000	9,233
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		08/31/2012	Reinsurance Intercompany Balance.....		1,151,630	1,136,627	5,029
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 02/11/44.....		07/05/2012	AMHERST SECURITIES GROUP.....		8,671,250	8,000,000	10,662
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 02/11/44.....		07/06/2012	RBC DOMINION.....		7,140,117	6,600,000	9,774
084664 BT 7	BERKSHIRE HATHWAY 3.00 05/15/2022.....		05/08/2012	WELLS FARGO BROKERAGE.....		6,946,170	7,000,000	
09256B AD 9	BLACKSTONE HLDGS 4.75 02/15/2023.....		08/14/2012	MORGAN STANLEY & CO.....		1,962,120	2,000,000	
09256B AD 9	BLACKSTONE HLDGS 4.75 02/15/2023.....		08/15/2012	MORGAN STANLEY & CO.....		2,014,140	2,000,000	792
09751W AA 9	BOLDINI LTD 3.60 07/19/2035.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		2,100,402	2,000,000	8,400
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		284,512	296,872	1,479

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

E13.6

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
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....		04/19/2012	GOLDMAN SACHS & CO.....		3,867,822	4,468,468	
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....		11/16/2012	Private Placement.....		144,144	144,144	
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....		11/30/2012	Private Placement.....		144,144	144,144	
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....		12/27/2012	Private Placement.....		72,072	72,072	
111013 AK 4	BRIT SKY BROADCASTING 3.125 11/26/2022.....	R.....	11/19/2012	J. P. MORGAN SECURITIES.....		3,484,810	3,500,000	
111320 AG 2	BROADCOM CORP 2.50 08/15/2022.....		08/13/2012	J. P. MORGAN SECURITIES.....		4,962,750	5,000,000	
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042.....		07/25/2012	CS FIRST BOSTON CORP.....		3,999,183	4,000,000	
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	R.....	10/10/2012	BANK OF AMER/ML.....		3,999,138	4,000,000	
12513X AE 2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046.....		08/31/2012	Reinsurance Intercompany Balance.....		1,117,500	1,000,000	4,568
12548V AA 3	CIFC 2012-2A A1L CLO FLT 12/05/2024.....	R.....	10/12/2012	GREENWICH CAPITAL MARKETS, INC.....		19,000,000	19,000,000	
12548V AB 1	CIFC 2012-2A A2L CLO FLT 12/05/2024.....	R.....	10/12/2012	GREENWICH CAPITAL MARKETS, INC.....		3,000,000	3,000,000	
12548V AC 9	CIFC 2012-2A A3L CLO FLT 12/05/2024.....	R.....	10/12/2012	GREENWICH CAPITAL MARKETS, INC.....		2,931,290	3,000,000	
12548W AF 0	CIFC 2012-3A A2F CLO 3.654 01/29/2025.....	R.....	12/05/2012	GREENWICH CAPITAL MARKETS, INC.....		6,000,000	6,000,000	
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027.....		06/15/2012	WELLS FARGO BROKERAGE.....		3,999,504	4,000,000	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....		01/03/2012	Private Placement.....		299,368	446,551	143
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37.....		08/31/2012	PERFORMANCE TRUST.....		2,533,631	3,261,311	2,605
12572Q AE 5	CME GROUP INC 3.00 09/15/2022.....		09/05/2012	BANK OF AMER/ML.....		7,975,280	8,000,000	
12624K AD 8	COMM 2012-CR2 A4 SEQ 3.147 08/15/2045.....		08/08/2012	DEUTSCHE MORGAN GRENFELL.....		8,199,483	8,000,000	14,686
12626P AE 3	CRH AMERICA INC 5.30 10/15/2013.....		08/31/2012	Reinsurance Intercompany Balance.....		1,040,672	1,000,000	20,022
12639M AC 9	CSMC 2010-15R 1A2 SUB SSNR 3.5 09/36 RE.....		04/24/2012	GLEACHER.....		912,380	931,000	2,353
12639M AE 5	CSMC 2010-15R 1A3 SUB SSNR 3.5 09/26 RE.....		04/24/2012	GLEACHER.....		868,158	931,000	2,353
12639M AQ 8	CSMC 2010-15R 2A3 SUB SSNR 3.5 05/36 RE.....		08/02/2012	CANTOR FITZGERALD & CO.....		795,205	1,013,000	591
12639M BM 6	CSMC 2010-15R 4A2 SUB SSNR 04/26/2035 RE.....		07/17/2012	CANTOR FITZGERALD & CO.....		1,848,381	2,093,000	3,866
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		566,885	560,000	2,567
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		97,580	110,000	504
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		82,600	100,000	458
12641P BA 1	CSMC 2009-6R 4A4 SUB SSUP 5.50 11/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		50,263	80,000	367
12641P BB 9	CSMC 2009-6R 4A5 SUB SSUP 5.50 11/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		34,953	90,000	413
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		3,741	60,000	275
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35.....		08/31/2012	Reinsurance Intercompany Balance.....		705,308	670,000	3,071
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		96,776	110,000	504
12641P BN 3	CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		51,257	70,000	321
12641P BP 8	CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		35,551	60,000	275
12641P BQ 6	CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		12,882	40,000	183
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		10,948	50,000	229
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		292,722	273,991	274
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		191,613	188,322	188
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		92,021	94,161	94
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		163,708	282,483	282
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		745,508	700,000	3,063
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		102,721	120,000	525
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		46,214	60,000	263
12641Q BX 9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		60,943	120,000	525
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		817,752	816,704	3,913
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		35,643	148,244	710
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....		01/27/2012	GREENWICH CAPITAL MARKETS, INC.....		99,355	98,615	
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE.....		09/11/2012	CITIGROUP.....		11,362,500	15,000,000	32,337

Annual Statement for the year 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
12641T CP 9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE.....		05/04/2012	CS FIRST BOSTON CORP.....		5,927,951	6,903,000	3,943
12643J AW 6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE.....		08/15/2012	CS FIRST BOSTON CORP.....		6,259,688	6,070,000	18,245
12643K AW 3	CSMC 2010-RR2 2B SUB CSTR 09/15/39.....		02/02/2012	NOMURA SECURITIES INTL.....		4,807,813	5,000,000	4,828
126650 BY 5	CVS CORP 5.926 01/10/2034.....		08/31/2012	Reinsurance Intercompany Balance.....		1,166,253	986,853	3,411
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....		03/30/2012	GREENWICH CAPITAL MARKETS, INC.....		7,998,604	9,102,252	3,982
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....		01/03/2012	Private Placement.....		898,214	868,323	265
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....		08/31/2012	Reinsurance Intercompany Balance.....		758,105	725,459	3,325
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....		01/03/2012	Private Placement.....		797,500	1,000,000	306
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....		08/31/2012	Reinsurance Intercompany Balance.....		881,461	851,982	4,082
12707P AA 3	CABOT CORP 5.25 9/01/2013.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,018,353	1,000,000	26,250
127210 AB 8	CADBURY SCHWEPPE5 5.125 10/01/2013.....		08/31/2012	Reinsurance Intercompany Balance.....		1,039,045	1,000,000	21,354
136375 BV 3	CANADIAN NATL RR 2.85 12/15/2021.....	I.....	08/31/2012	Reinsurance Intercompany Balance.....		1,052,212	1,000,000	6,017
13643E AG 0	CANADIAN OIL SANDS TR 4.50 04/01/2022.....	I.....	03/26/2012	BANK OF AMER/ML.....		1,984,420	2,000,000	
13875V AL 0	CANYC 2012-1A B2 CLO 3.16 01/15/2024.....	R.....	12/18/2012	MORGAN STANLEY & CO.....		4,044,725	4,250,000	
14309Y AA 2	CGMS 2012-4A A CLO FLT 01/20/2025.....	R.....	11/19/2012	WELLS FARGO BROKERAGE.....		3,500,000	3,500,000	
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....		01/20/2012	BANK OF AMER/ML.....		4,801,943	6,221,141	
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....		08/31/2012	Reinsurance Intercompany Balance.....		1,053,534	977,129	2,488
14574X AA 2	CARROLS RESTAURANT 11.25 05/15/2018.....		05/24/2012	CANTOR FITZGERALD & CO.....		508,750	500,000	
14574X AA 2	CARROLS RESTAURANT 11.25 05/15/2018.....		05/24/2012	OPPENHEIMER.....		508,750	500,000	
14574X AA 2	CARROLS RESTAURANT 11.25 05/15/2018.....		05/24/2012	WELLS FARGO BROKERAGE.....		2,000,000	2,000,000	
14754D B@ 8	CASH AMERICA INTL SER A 6.00 8/28/2019.....		08/28/2012	Private Placement.....		7,000,000	7,000,000	
14916R AC 8	CATHOLIC HEALTH 2.95 11/01/2022.....		10/25/2012	J. P. MORGAN SECURITIES.....		10,472,070	10,500,000	
14987B AC 7	CC HOLDINGS GS V LLC 3.849 04/15/2023.....		12/11/2012	BANK OF AMER/ML.....		3,000,000	3,000,000	
151020 AH 7	CELGENE CORP 3.25 08/15/2022.....		08/06/2012	BANK OF AMER/ML.....		7,995,920	8,000,000	
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32.....		01/03/2012	Private Placement.....		409,980	455,028	137
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....		08/31/2012	Reinsurance Intercompany Balance.....		143,472	153,446	153
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017.....		11/01/2012	JEFFRIES AND COMPANY.....		5,000,000	5,000,000	
172967 EP 2	CITIGROUP INC 6.875 03/05/2038.....		01/24/2012	Intercompany Sale.....		1,127,324	1,000,000	26,545
173067 EE 5	CGCMT 2004-C2 A5 SEQ 4.733 10/15/41.....		08/31/2012	Reinsurance Intercompany Balance.....		1,591,875	1,500,000	5,916
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....		09/13/2012	GREENWICH CAPITAL MARKETS, INC.....		10,433,477	11,768,462	33,344
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		08/31/2012	Reinsurance Intercompany Balance.....		809,551	834,344	4,015
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49.....		08/31/2012	Reinsurance Intercompany Balance.....		2,082,500	2,000,000	9,814
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49.....		01/03/2012	Private Placement.....		1,078,359	1,000,000	317
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49.....		08/31/2012	Reinsurance Intercompany Balance.....		1,156,250	1,000,000	4,907
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE.....		01/30/2012	CITIGROUP.....		11,262,956	14,347,715	2,968
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		08/31/2012	Reinsurance Intercompany Balance.....		1,539,954	1,537,840	6,670
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35.....		08/31/2012	Reinsurance Intercompany Balance.....		303,035	375,000	1,627
17319A AL 1	CMLTI 2012-2 4A4 MEZ CSTR 03/20/2036 RE.....		09/07/2012	CANTOR FITZGERALD & CO.....		1,043,250	1,200,000	1,011
1912EQ AC 6	COCA-COLA HBC BV 5.125 09/17/2013.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,030,030	1,000,000	23,347
19567P AH 2	COLONIAL GAS CO 6.34 04/07/28.....		08/31/2012	Reinsurance Intercompany Balance.....		1,925,360	1,500,000	4,747
200641 AA 6	COMMERCE GROUP 5.95 12/09/2013.....		08/31/2012	Reinsurance Intercompany Balance.....		1,022,613	1,000,000	13,553
20449E XN 1	COMPASS BANK 6.40 10/01/2017.....		08/31/2012	Reinsurance Intercompany Balance.....		1,035,541	1,000,000	26,667
205363 AN 4	COMPUTER SCIENCE 4.45 09/15/2022.....		09/11/2012	BANK OF AMER/ML.....		5,980,860	6,000,000	
209111 EP 4	CON EDISON NY 06-D 5.30 12/01/2016.....		01/24/2012	Intercompany Sale.....		1,164,575	1,000,000	7,803
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024.....		09/19/2012	CS FIRST BOSTON CORP.....		5,000,000	5,000,000	
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020.....		09/19/2012	CS FIRST BOSTON CORP.....		1,000,000	1,000,000	

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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21685W DF 1	RABOBANK 3.95 11/09/2022.....	R.....	11/02/2012	CS FIRST BOSTON CORP.....		4,993,450	5,000,000	
222372 AJ 3	COUNTRYWIDE FINL 6.25 05/15/2016.....		01/24/2012	Intercompany Sale.....		496,901	500,000	5,990
22303Q AN 0	COVIDIEN INTL FINANCE 3.20 06/15/2022.....	R.....	05/22/2012	DEUTSCHE MORGAN GRENFELL.....		7,975,360	8,000,000	
22541L AM 5	CRED SUIS FB USA 5.125 01/15/2014.....		08/31/2012	Reinsurance Intercompany Balance.....		1,053,101	1,000,000	6,549
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		08/31/2012	Reinsurance Intercompany Balance.....		470,632	447,650	2,052
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....		05/17/2012	GREENWICH CAPITAL MARKETS, INC.....		12,709,562	14,401,770	48,306
22546Q AF 4	CREDIT SUISSE NY 4.375 08/05/2020.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,117,582	1,000,000	3,160
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027.....	R.....	09/20/2012	WELLS FARGO BROKERAGE.....		7,996,654	8,000,000	
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022.....	R.....	10/11/2012	GREENWICH CAPITAL MARKETS, INC.....		16,000,000	16,000,000	17,269
22942G AK 5	CSC HOLD INCREM B3 EXT L+175 03/29/2016.....	R.....	01/01/2012	BANK OF AMER/ML.....		1,939,943	1,994,924	
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37.....		06/25/2012	GLEACHER.....		167,686	171,986	478
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38.....		07/16/2012	CANTOR FITZGERALD & CO.....		5,928,497	6,171,500	10,800
233851 AF 1	DAIMLER FINANCE 3.875 09/15/2021.....		03/29/2012	BARCLAYS AMERICA.....		7,201,040	7,000,000	13,563
23636T AA 8	DANONE 3.00 06/15/2022.....	R.....	05/29/2012	J. P. MORGAN SECURITIES.....		16,948,830	17,000,000	
23636T AA 8	DANONE 3.00 06/15/2022.....	R.....	08/09/2012	BNP PARIBAS.....		2,153,865	2,100,000	11,900
23636T AA 8	DANONE 3.00 06/15/2022.....	R.....	08/15/2012	MORGAN STANLEY & CO.....		6,340,901	6,240,000	38,480
237194 AG 0	DARDEN RESTAURANT 6.20 10/15/2017.....		08/31/2012	Reinsurance Intercompany Balance.....		3,490,929	3,000,000	70,267
247358 AA 2	DELTA AIR 2012-1 2012-1 4.75 05/07/2020.....		06/27/2012	DEUTSCHE MORGAN GRENFELL.....		4,000,000	4,000,000	
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30.....		08/31/2012	Reinsurance Intercompany Balance.....		102,744	118,301	693
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE.....		02/29/2012	SOUTHWEST SECURITIES.....		3,728,931	4,015,000	2,341
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE.....		03/16/2012	SOUTHWEST SECURITIES.....		276,750	300,000	875
25243Y AM 1	DIAGEO CAP PLC 5.75 10/23/2017.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		2,446,527	2,000,000	40,889
25245B AB 3	DIAGEO INV CORP 2.875 05/11/2022.....		05/08/2012	DEUTSCHE BANK.....		14,945,700	15,000,000	
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042.....		03/06/2012	BARCLAYS AMERICA.....		16,000,000	16,000,000	
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021.....	R.....	06/28/2012	GOLDMAN SACHS & CO.....		3,000,000	3,000,000	
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/202.....	R.....	06/28/2012	GOLDMAN SACHS & CO.....		3,500,000	3,500,000	
260543 BV 4	DOW CHEMICAL CO 5.70 05/15/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		1,205,002	1,000,000	16,783
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024.....		03/21/2012	CS FIRST BOSTON CORP.....		7,998,607	8,000,000	
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025.....		11/30/2012	GOLDMAN SACHS & CO.....		4,599,973	4,600,000	
26250D AC 7	DRSLF 2012-24A A CLO 1.7973 11/2023.....	R.....	09/25/2012	MORGAN STANLEY & CO.....		7,500,000	7,500,000	
26441Y AV 9	DUKE REALTY 4.375 06/15/2022.....		06/06/2012	WELLS FARGO BROKERAGE.....		2,978,130	3,000,000	
26441Y AW 7	DUKE REALTY 3.875 10/15/2022.....		09/14/2012	WELLS FARGO BROKERAGE.....		3,983,360	4,000,000	
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022.....		11/28/2012	J. P. MORGAN SECURITIES.....		3,961,080	4,000,000	
26875P AK 7	EOG RESOURCES INC 2.625 03/15/2023.....		09/05/2012	J. P. MORGAN SECURITIES.....		3,975,240	4,000,000	
278058 DD 1	EATON CORP 5.60 05/15/2018.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		2,383,776	2,000,000	32,978
27876G BE 7	ECHOSTAR DBS 7.125 02/01/2016.....		08/31/2012	Reinsurance Intercompany Balance.....		2,200,000	2,000,000	11,875
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025.....		12/05/2012	RBC DOMINION.....		5,276,250	5,250,000	15,597
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025.....		12/05/2012	RBC DOMINION.....		5,258,867	5,250,000	15,779
29248* AA 9	EN-TOUCH SYSTEM REV L+550 12/31/2013.....		04/24/2012	Exchanged.....		522,873	525,501	
29248* AB 7	EN-TOUCH SYSTEMS TL L+550 12/31/13.....		04/24/2012	Exchanged.....		2,149,488	2,160,289	
29266R AC 2	ENERGIZER HOLDINGS INC 4.70 05/24/2022.....		05/21/2012	GOLDMAN SACHS & CO.....		2,991,480	3,000,000	
29286B AC 3	ENGILITY HOLDINGS TL LIBOR + 450 7/17/17.....		07/13/2012	BANK OF AMER/ML.....		3,960,019	4,000,000	
29286B AC 3	ENGILITY HOLDINGS TL LIBOR + 450 7/17/17.....		07/26/2012	BARCLAYS AMERICA.....		995,039	1,000,000	
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07/01/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		1,215,101	1,000,000	11,067
29365T AA 2	ENTERGY TEXAS 7.125 02/01/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		2,483,374	2,000,000	11,875
29717P AC 1	ESSEX PORTFOLIO LP 3.625 08/15/2022.....		08/08/2012	WELLS FARGO BROKERAGE.....		7,919,200	8,000,000	
29977H AD 2	EVEREST ACQ FIN 6.875 05/01/2019.....		04/10/2012	CITIGROUP.....		1,000,000	1,000,000	

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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30249U AB 7	FMC TECHNOLOGIES 3.45 10/01/2022.....		09/18/2012	WELLS FARGO BROKERAGE.....		9,991,500	10,000,000	
30251E AA 0	FCC HOLDINGS INC 12.00 12/15/2015.....		06/15/2012	Private Placement.....		206	257	
30251E AA 0	FCC HOLDINGS INC 12.00 12/15/2015.....		11/09/2012	Capitalized Interest.....		4,859	5,785	
30251E AA 0	FCC HOLDINGS INC 12.00 12/15/2015.....		11/15/2012	Capitalized Interest.....		4,872	5,800	
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....		08/31/2012	Reinsurance Intercompany Balance.....		545,531	556,010	14,811
30261J AK 5	FREMF 2012-KF01 B SEQ FLT 10/25/2044.....		10/04/2012	J. P. MORGAN SECURITIES.....		6,000,000	6,000,000	
30290U AJ 8	FREMF 2012-K22 B SEQ 3.6866 08/25/2045.....		11/27/2012	BARCLAYS AMERICA.....		6,000,498	6,000,000	6,144
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....		10/19/2012	BARCLAYS AMERICA.....		10,000,000	10,000,000	
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....		11/15/2012	BARCLAYS AMERICA.....		2,552,734	2,500,000	4,388
31620M AB 2	FIDELITY NATIONAL 7.625 07/15/2017.....		08/27/2012	Exchanged.....		209,327	200,000	1,779
31620R AF 2	FIDELITY NATL FINANCIAL 5.50 09/01/2022.....		08/21/2012	BANK OF AMER/ML.....		4,975,650	5,000,000	
316773 CF 5	FIFTH THIRD BANK 5.45 01/15/17.....		08/31/2012	Reinsurance Intercompany Balance.....		1,112,576	1,000,000	6,964
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036.....		05/01/2012	GREENWICH CAPITAL MARKETS, INC.....		6,154,508	7,967,000	1,073
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.....		08/15/2012	CS FIRST BOSTON CORP.....		784,723	1,041,092	539
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB.....		03/01/2012	BARCLAYS AMERICA.....		14,234,974	21,441,242	16,763
337158 AE 9	FIRST TENN BANK BKNT 5.65 04/01/2016.....		08/31/2012	Reinsurance Intercompany Balance.....		519,013	500,000	11,771
33716M AA 5	FIRST TENN BANK BKNT 4.625 05/15/2013.....		08/31/2012	Reinsurance Intercompany Balance.....		1,012,847	1,000,000	13,618
33803W AA 7	FISHERS LANE 3.666 08/05/2030.....		06/21/2012	MORGAN KEEGAN & COMPANY.....		13,500,000	13,500,000	
343498 AA 9	FLOWERS FOODS 4.375 04/01/2022.....		03/29/2012	DEUTSCHE MORGAN GRENFELL.....		7,980,800	8,000,000	
345397 WF 6	FORD MOTOR CRED 4.25 09/20/2022.....		09/20/2012	MORGAN STANLEY & CO.....		2,973,300	3,000,000	
360271 AE 0	FULTON FINANCIAL 5.35 04-01-15 NC.....		08/31/2012	Reinsurance Intercompany Balance.....		1,037,757	1,000,000	22,292
361448 AN 3	GATX CORP 4.75 06/15/2022.....		06/05/2012	CITIGROUP.....		7,924,000	8,000,000	
36160B AA 3	GDF SUEZ 2.875 10/10/2022.....	R.....	10/02/2012	J. P. MORGAN SECURITIES.....		12,843,870	13,000,000	
36186X AE 7	GMACN 2012-BLIS IO 0.576 07/10/2050.....		11/28/2012	JEFFRIES AND COMPANY.....		3,095,709	42,500,000	6,120
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		1,788,047	1,744,436	8,688
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019.....		02/22/2012	DEUTSCHE MORGAN GRENFELL.....		8,000,000	8,000,000	
362251 AA 8	GRD HOLDING III 10.75 06/01/2019.....		05/09/2012	JEFFERIES & COMPANY.....		3,000,000	3,000,000	
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....		03/27/2012	CS FIRST BOSTON CORP.....		8,268,889	11,687,475	600
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....		09/05/2012	SANDLER O'NEIL & PARTNER.....		2,902,190	4,109,295	728
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036.....		09/14/2012	BANK OF AMER/ML.....		11,148,413	16,157,121	49,431
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046.....		04/19/2012	GREENWICH CAPITAL MARKETS, INC.....		4,130,334	5,187,232	1,804
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027.....		09/24/2012	FIRST TENNESSEE.....		5,422,540	5,850,346	25,352
36962G 4B 7	GEN ELEC CAP CRP 6.875 01/10/2039 MTN.....		01/24/2012	Intercompany Sale.....		1,196,643	1,000,000	2,674
36962G 6F 6	GEN ELEC CAP CRP 3.15 09/07/2022.....		09/04/2012	CITIGROUP.....		11,982,600	12,000,000	
36962G ZY 3	GEN ELEC CAP CRP MTNA 5.45 01/15/2013.....		08/31/2012	Reinsurance Intercompany Balance.....		509,136	500,000	3,482
369668 AA 6	GECC/LJ VP HOLDINGS LLC 3.80 06/18/2019.....		04/25/2012	J. P. MORGAN SECURITIES.....		1,997,600	2,000,000	
371866 ZB 3	GENESIS GRP TL B 12.00 11/13/2013.....		11/13/2012	Private Placement.....		1,327,706	1,400,000	
371866 ZZ 0	GENESIS GRP TL 12.00 9/17/2017.....		09/17/2012	Private Placement.....		8,897,000	9,100,000	
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027.....	R.....	07/25/2012	DEUTSCHE MORGAN GRENFELL.....		7,998,414	8,000,000	
391164 AF 7	GREAT PLAINS ENERGY 5.292 06/15/2022.....		03/19/2012	GOLDMAN SACHS.....		4,091,640	4,000,000	7,778
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030.....		08/31/2012	Reinsurance Intercompany Balance.....		296,779	320,170	24
402524 AD 4	GULF SOUTH PIPE 4.00 06/15/2022.....		06/07/2012	BARCLAYS AMERICA.....		4,982,050	5,000,000	
4041A2 AH 7	HBOS PLC 6.75 05/21/2018.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,961,457	2,000,000	37,500
404225 AE 4	HSART 2012-T2 A2 ABS 1.99 10/15/2045.....		10/10/2012	BARCLAYS AMERICA.....		9,499,527	9,500,000	
40537V AC 3	HLA 2012-2A A CLO FLT 12/20/2024.....	R.....	11/09/2012	MORGAN STANLEY & CO.....		3,500,000	3,500,000	
40537V AE 9	HLA 2012-2A B CLO FLT 12/20/2024.....	R.....	11/09/2012	MORGAN STANLEY & CO.....		5,963,400	6,000,000	

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		01/06/2012	CANTOR FITZGERALD & CO.....		3,034,804	3,781,687	2,527
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		08/31/2012	Reinsurance Intercompany Balance.....		412,118	603,836	110
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		08/31/2012	Reinsurance Intercompany Balance.....		323,290	448,043	82
415864 AH 0	HARSCO CORP 5.125 09/15/2013.....		08/31/2012	Reinsurance Intercompany Balance.....		1,035,358	1,000,000	23,632
41987Q AX 1	HAWAIIAN ELE IND MTNC 6.51 05/05/2014.....		08/31/2012	Reinsurance Intercompany Balance.....		1,083,542	1,000,000	25,498
42805R AV 1	HERTZ 2009-2A A2 5.29 03/25/16.....		08/31/2012	Reinsurance Intercompany Balance.....		2,195,280	2,000,000	1,763
431282 AM 4	HIGHWOODS REALTY LP 3.625 01/15/2023.....		12/11/2012	WELLS FARGO BROKERAGE.....		3,957,600	4,000,000	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		01/31/2012	GOLDMAN SACHS & CO.....		6,506,866	7,666,410	1,258
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037.....		01/17/2012	GREENWICH CAPITAL MARKETS, INC.....		5,850,000	10,000,000	3,191
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037.....		01/18/2012	GREENWICH CAPITAL MARKETS, INC.....		3,100,000	5,000,000	1,795
44106M AN 2	HOSPITALITY PROP 6.70 01/15/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		1,119,074	1,000,000	8,561
443510 AE 2	HUBBELL INC 5.95 06/01/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		3,596,919	3,000,000	44,625
444859 AY 8	HUMANA INC 7.20 06/15/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		1,208,492	1,000,000	15,200
44841C AB 0	HUTCHISON WHAMPOA INTL 4.625 01/13/2022.....	R.....	01/10/2012	HSBC SECURITIES INC.....		4,962,500	5,000,000	
44842C AB 9	HUTCH WHAMPOA INT 12 II 3.25 11/08/2022.....	R.....	11/05/2012	HSBC SECURITIES INC.....		4,974,200	5,000,000	
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017.....	R.....	08/29/2012	BANK OF AMER/ML.....		8,959,800	9,180,123	
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017.....	R.....	09/25/2012	BANK OF AMER/ML.....		2,170,466	2,215,892	1,186
44986E AA 3	INGIM 2012-3A A CLO 1.8102 10/15/2022.....		09/27/2012	WELLS FARGO BROKERAGE.....		18,936,521	19,000,000	
44986E AC 9	INGIM 2012-3A B CLO 2.8102 10/15/2022.....	R.....	09/27/2012	WELLS FARGO BROKERAGE.....		6,407,591	6,429,000	
44986G AA 8	INGIM 2012-4A A1 CLO FLT 10/15/2023.....	R.....	11/05/2012	CITIGROUP.....		5,600,000	5,600,000	
45068H AF 3	ITT HARTFORD GRP 7.30 11/01/2015.....		08/31/2012	Reinsurance Intercompany Balance.....		1,130,551	1,000,000	24,333
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043.....		11/16/2012	BARCLAYS AMERICA.....		8,000,000	8,000,000	
45138L AZ 6	IDAHO POWER CO 2.95 04/01/2022.....		04/10/2012	J. P. MORGAN SECURITIES.....		6,988,030	7,000,000	
45252H AE 2	IMMUCOR TL B-1 L+450 8/19/2018.....		08/20/2012	CITIBANK, N.A.....		9,000,019	9,000,000	
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		08/31/2012	Reinsurance Intercompany Balance.....		511,298	847,309	121
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....		06/01/2012	AMHERST SECURITIES GROUP.....		5,178,873	8,640,456	1,422
45665Q AF 0	INFINITY PROPERTY 5.00 09/19/2022.....		09/12/2012	BARCLAYS AMERICA.....		11,000,000	11,000,000	
460146 CG 6	INTL PAPER CO 4.75 02/15/2022.....		08/31/2012	Reinsurance Intercompany Balance.....		281,061	250,000	528
46132F AA 8	INVESCO FIN PLC 3.125 11/30/2022.....	R.....	11/05/2012	BANK OF AMER/ML.....		9,992,100	10,000,000	
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....		03/13/2012	BARCLAYS AMERICA.....		4,998,873	5,000,000	
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065.....		11/09/2012	BARCLAYS AMERICA.....		3,997,321	4,000,000	
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....		06/05/2012	CANTOR FITZGERALD & CO.....		7,031,142	7,922,413	4,719
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....		08/31/2012	Reinsurance Intercompany Balance.....		402,107	525,906	1,319
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36.....		08/09/2012	GREENWICH CAPITAL MARKETS, INC.....		8,495,860	13,703,000	31,768
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....		01/03/2012	Private Placement.....		927,833	922,448	272
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35.....		02/09/2012	CANTOR FITZGERALD & CO.....		1,025,890	1,097,208	1,101
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49.....		08/31/2012	Reinsurance Intercompany Balance.....		1,140,000	1,000,000	4,517
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049.....		08/31/2012	Reinsurance Intercompany Balance.....		1,073,500	1,000,000	4,932
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....		01/03/2012	Private Placement.....		513,507	612,054	238
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051.....		08/31/2012	Reinsurance Intercompany Balance.....		5,823,500	5,000,000	24,508
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		08/31/2012	Reinsurance Intercompany Balance.....		1,302,569	1,527,940	3,268
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		03/06/2012	RAYMOND JAMES & ASSOC.....		127,474	130,075	156
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		05/01/2012	CS FIRST BOSTON CORP.....		305,236	307,930	135
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		376,487	379,332	1,633
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		01/26/2012	Capital Interest.....		2,181	7,092	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		02/26/2012	Capital Interest.....		2,157	7,055	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		03/26/2012	Capital Interest.....		2,292	7,309	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

E13.11

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
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		04/26/2012	Capital Interest.....		2,539	7,810	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		05/26/2012	Capital Interest.....		2,456	7,819	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		06/26/2012	Capital Interest.....		2,410	7,840	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		07/26/2012	Capital Interest.....		2,480	7,861	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		08/26/2012	Capital Interest.....		2,388	7,886	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		09/26/2012	Capital Interest.....		2,466	7,907	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		10/26/2012	Capital Interest.....		2,524	7,928	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		11/26/2012	Capital Interest.....		2,603	7,949	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		12/26/2012	Capital Interest.....		2,508	7,864	
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....		01/27/2012	GREENWICH CAPITAL MARKETS, INC.....		243,722	245,873	
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE.....		02/10/2012	GREENWICH CAPITAL MARKETS, INC.....		8,852,266	8,929,000	19,931
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....		01/06/2012	J. P. MORGAN SECURITIES.....		26,949,539	29,017,000	114,666
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE.....		01/26/2012	J. P. MORGAN SECURITIES.....		13,707,270	14,739,000	39,918
472319 AB 8	JEFFERIES GROUP 5.50 03/15/2016.....		08/31/2012	Reinsurance Intercompany Balance.....		1,052,500	1,000,000	25,361
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....		08/31/2012	Reinsurance Intercompany Balance.....		567,029	651,757	1,376
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39.....		08/31/2012	Reinsurance Intercompany Balance.....		18,982	146,012	308
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....		08/31/2012	Reinsurance Intercompany Balance.....		319	85,066	180
47232C AV 6	JMAC 2009-R1 5A3 SUB CSTR 05/21/2036 RE.....		02/01/2012	GOLDMAN SACHS & CO.....		3,948,965	4,192,664	2,929
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		197,380	197,440	1,069
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		79,429	97,206	527
47232D AH 5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		27,407	48,603	263
47232D AJ 1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		15,146	48,603	263
47232D AK 8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		12,138	48,603	263
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		17,839	105,386	571
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		246,179	246,598	1,231
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		602,829	675,000	3,369
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		198,513	300,000	1,498
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		726,234	726,888	3,332
47232D BW 1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		262,363	284,632	1,305
47232D BX 9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		123,106	142,316	652
47232D BY 7	JMAC 2009-R5 9A4 SUB SSUP CSTR 6/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		108,331	142,316	652
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		244,601	426,948	1,957
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		1,796,936	1,802,162	10,513
47232D DK 5	JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		513,022	527,094	3,075
47232D DL 3	JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		229,355	263,547	1,537
47232D DM 1	JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		241,554	368,966	2,152
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....		08/31/2012	Reinsurance Intercompany Balance.....		226,543	407,877	2,379
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		08/31/2012	Reinsurance Intercompany Balance.....		349,164	349,443	1,511
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37.....		08/31/2012	Reinsurance Intercompany Balance.....		451,382	462,766	2,001
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37.....		08/31/2012	Reinsurance Intercompany Balance.....		219,212	231,383	1,001
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		169,047	231,383	1,001
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		302,865	578,457	2,502
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		08/31/2012	Reinsurance Intercompany Balance.....		214,202	583,528	2,523
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		593,540	594,313	1,436
47232D EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		382,293	458,358	1,108
47232D EW 8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37.....		08/31/2012	Reinsurance Intercompany Balance.....		137,662	229,179	554
47232D EX 6	JMAC 2009-R5 22A4 SUB SSUP CSTR 8/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		118,365	229,179	554

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

E13.12

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
47232D	EY	4 JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		104,570	288,878	698
47232Q	AA	1 JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		04/12/2012	J. P. MORGAN SECURITIES.....		24,095,041	24,792,325	74,728
47232Q	AA	1 JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		08/31/2012	Reinsurance Intercompany Balance.....		1,870,552	1,886,588	10,605
47232V	AF	9 JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		430,653	432,513	2,072
47232V	AG	7 JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		82,448	115,347	553
47232V	AH	5 JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		45,521	86,510	415
47232V	AJ	1 JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		27,536	86,510	415
47232V	AK	8 JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		08/31/2012	Reinsurance Intercompany Balance.....		28,772	118,615	568
47232V	CM	2 JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		622,477	633,629	2,904
47232V	CN	0 JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		29,009	100,000	458
47232V	CP	5 JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		29,972	165,986	761
47232V	CQ	3 JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		1,215,224	1,220,472	5,950
47232V	CR	1 JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		234,116	308,000	1,502
47232V	CS	9 JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		89,980	154,000	751
47232V	CT	7 JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		74,020	154,000	751
47232V	CU	4 JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		64,662	179,146	873
47232V	DC	3 JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		1,555,310	1,600,000	7,000
47232V	DD	1 JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		95,888	200,000	875
47232V	DE	9 JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....		08/31/2012	Reinsurance Intercompany Balance.....		48,802	200,000	875
47232V	DF	6 JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		553,254	555,085	2,775
47232V	DJ	8 JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		211,561	233,018	1,165
47232V	DK	5 JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		78,452	116,509	583
47232V	DL	3 JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		58,316	116,509	583
47232V	DM	1 JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		75,257	219,311	1,097
47232V	DW	9 JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		187,108	188,560	943
47232V	DX	7 JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		133,731	197,803	989
47232V	DY	5 JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		29,432	86,976	435
47232V	EQ	1 JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		46,717	46,721	224
47232V	ER	9 JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		177,804	180,000	863
47232V	ES	7 JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		84,762	90,000	431
47232V	ET	5 JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		82,639	90,000	431
47232V	EU	2 JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		67,552	90,000	431
47232V	EV	0 JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		116,481	289,565	1,388
47232V	FK	3 JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		08/31/2012	Reinsurance Intercompany Balance.....		370,534	370,720	1,585
47232V	FL	1 JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36.....		08/31/2012	Reinsurance Intercompany Balance.....		137,837	139,243	595
47232V	FM	9 JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36.....		08/31/2012	Reinsurance Intercompany Balance.....		167,301	174,054	744
47232V	FN	7 JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....		08/31/2012	Reinsurance Intercompany Balance.....		116,081	121,838	521
47232V	GG	1 JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		12/26/2012	Capital Interest.....		1,304	12,747	
47232V	GH	9 JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		113,380	116,801	633
47232V	GJ	5 JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		251,482	285,440	1,546
47232V	GK	2 JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		109,567	142,720	773
47232V	GL	0 JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		66,763	142,720	773
47232V	GM	8 JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		53,410	142,720	773
47232V	GN	6 JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		08/31/2012	Reinsurance Intercompany Balance.....		36,698	140,831	763
47770#	AC	9 JOBSON MEDICAL T/L L+900 12/31/2014.....		03/20/2012	Exchanged.....		685,173	1,054,112	
481165	AJ	7 JOY GLOBAL INC 5.125 10/15/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,100,065	1,000,000	19,361

Annual Statement for the year 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51.....		08/31/2012	Reinsurance Intercompany Balance.....		1,141,250	1,000,000	4,765
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 12/17/2049.....		08/31/2012	Reinsurance Intercompany Balance.....		1,125,300	1,000,000	4,619
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050.....		08/31/2012	Reinsurance Intercompany Balance.....		1,138,000	1,000,000	4,842
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21.....	R.....	12/10/2012	RBC DOMINION.....		5,027,375	5,260,000	7,200
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21.....	R.....	12/21/2012	RBC DOMINION.....		3,344,688	3,500,000	7,358
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022.....		04/03/2012	CITIGROUP.....		7,935,520	8,000,000	
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022.....		04/04/2012	GOLDMAN SACHS & CO.....		9,984,200	10,000,000	
485134 BL 3	KANSAS CITY P&L 2009A 7.15 04/01/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		3,864,680	3,000,000	89,375
49327X AA 8	KEY BANK NA 4.95 09/15/2015.....		08/31/2012	Reinsurance Intercompany Balance.....		2,163,598	2,000,000	45,650
494550 BM 7	KINDER MORGAN ENER 3.45 02/15/2023.....		08/08/2012	WELLS FARGO BROKERAGE.....		7,967,840	8,000,000	
49460Y AS 4	KINETIC CONCEPTS TL C-2 L+375 11/4/2016.....		11/07/2012	Exchanged.....		4,981,109	4,962,500	34,048
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022.....	R.....	03/05/2012	DEUTSCHE BANK.....		3,981,800	4,000,000	
500630 BX 5	KOREA DEV BANK 3.00 09/14/2022.....	R.....	09/05/2012	CS FIRST BOSTON CORP.....		11,853,720	12,000,000	
50076Q AS 5	KRAFT FOODS GROUP 5.375 02/10/2020.....		07/18/2012	Exchanged.....		3,156,287	2,618,000	
50105H AB 7	KRONOS WORLDWIDE T/L L+475 6/13/2018.....		06/11/2012	WELLS FARGO BANK.....		4,925,019	5,000,000	
50183Y AB 5	LCM 12A A CLO FLT 10/19/2022.....	R.....	09/14/2012	BANK OF AMER/ML.....		12,000,000	12,000,000	
50183Y AC 3	LCM 12A B CLO MEZ FLT 10/19/2022.....	R.....	09/14/2012	BANK OF AMER/ML.....		2,462,155	2,500,000	
524660 AW 7	LEGGETT & PLATT 3.40 08/15/2022.....		08/08/2012	J. P. MORGAN SECURITIES.....		6,979,420	7,000,000	
524901 AQ 8	LEGG MASON INC 5.50 05/21/2019.....		05/16/2019	CITIGROUP.....		4,948,050	5,000,000	
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....		08/31/2012	Reinsurance Intercompany Balance.....		2,537,871	2,667,231	216
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		08/31/2012	Reinsurance Intercompany Balance.....		633,772	856,448	72
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....		10/03/2012	GREENWICH CAPITAL MARKETS, INC.....		4,023,641	6,819,730	1,025
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....		02/28/2012	CANTOR FITZGERALD & CO.....		1,091,510	3,578,721	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....		08/31/2012	Reinsurance Intercompany Balance.....		1,763,670	1,711,586	8,224
53079E AW 4	LIBERTY MUTUAL 4.95 05/01/2022.....		05/01/2012	J. P. MORGAN SECURITIES.....		4,984,450	5,000,000	
53117C AN 2	LIBERTY PROP LP 4.125 06/15/2022.....		06/06/2012	J. P. MORGAN SECURITIES.....		10,978,550	11,000,000	
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021.....		03/28/2012	CITIGROUP.....		2,519,975	2,500,000	3,955
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021.....		03/28/2012	J. P. MORGAN SECURITIES.....		1,671,560	1,665,000	2,634
547777 ZZ 8	LOWER BRULE COMM PR+200 11/30/2030.....		04/02/2012	Private Placement.....		20,085,258	20,085,258	3,627
54909W AA 6	LOYOLA UNIV CHIC 3.199 07/01/2022.....		05/09/2012	MORGAN STANLEY & CO.....		5,000,000	5,000,000	
55448Q AQ 9	MACK-CALI REALTY LP 4.50 04/18/2022.....		04/10/2012	CITIGROUP.....		5,988,060	6,000,000	
55818H AL 2	MDPK 2012-10A A1B FLT CLO 01/20/2025.....	R.....	11/15/2012	BANK OF AMER/ML.....		9,000,000	9,000,000	
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023.....	R.....	08/21/2012	BANK OF AMER/ML.....		15,000,000	15,000,000	
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023.....	R.....	11/19/2012	RBC DOMINION.....		4,010,625	4,000,000	15,717
55952U AC 9	MAGNE 2012-6A B CLO FLT 09/15/2023.....	R.....	08/21/2012	BANK OF AMER/ML.....		6,000,000	6,000,000	
564759 QB 7	MANUF & TRADERS BKNT 5.629 12/01/2021.....		01/24/2012	Intercompany Sale.....		937,572	1,000,000	8,287
566428 AA 6	MAREA 2012-1A A CLO FLT 10/16/2023.....	R.....	09/13/2012	WELLS FARGO BROKERAGE.....		13,206,623	13,214,000	
566428 AC 2	MAREA 2012-1A B CLO FLT 10/16/2023.....	R.....	09/12/2012	WELLS FARGO BROKERAGE.....		2,921,780	3,000,000	
568416 AA 9	MRNPK 2012-1A A1A CLO 2.0031 05/18/2023.....	R.....	09/11/2012	DEUTSCHE MORGAN GRENFELL.....		12,000,000	12,000,000	
568416 AE 1	MRNPK 2012-1A B CLO 3.6331 05/18/2023.....	R.....	09/11/2012	DEUTSCHE MORGAN GRENFELL.....		4,382,100	4,500,000	
570535 AK 0	MARKEL CORP 4.90 07/01/2022.....		06/27/2012	WELLS FARGO BROKERAGE.....		2,995,560	3,000,000	
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033.....		08/31/2012	Reinsurance Intercompany Balance.....		2,158,384	2,086,000	9,995
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....		07/06/2012	CANTOR FITZGERALD & CO.....		7,519,133	9,045,574	2,594
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....		07/09/2012	CANTOR FITZGERALD & CO.....		944,216	1,135,898	326
57643M LZ 5	MASTR 2006-1 1A3 5 05/25/36.....		08/31/2012	Reinsurance Intercompany Balance.....		962,500	1,000,000	4,792
58601V AA 0	MEMORIAL HEALTH 3.496 05/01/2022.....		04/13/2012	MORGAN STANLEY & CO.....		5,000,000	5,000,000	
59156C AB 7	METLIFE CAP TRUST X 9.25 04/08/2038.....		01/24/2012	Intercompany Sale.....		582,500	500,000	13,618

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

E13.14

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
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030.....		08/31/2012	Reinsurance Intercompany Balance.....		39,570	37,663	523
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021.....		02/15/2012	BARCLAYS AMERICA.....		2,805,750	2,764,286	14,877
60688Q AD 7	MIZUHO CORP BANK 2.95 10/17/2022.....	R.....	10/10/2012	MIZUHO.....		12,962,040	13,000,000	
60688V AC 8	MMODAL INC TL B L+550 8/17/2019.....		08/15/2012	BANK OF AMER/ML.....		1,970,019	2,000,000	
60688V AC 8	MMODAL INC TL B L+550 8/17/2019.....		08/23/2012	BANK OF AMER/ML.....		1,485,148	1,500,000	
614810 AB 5	MONTPELIER RE HOLDINGS 4.70 10/15/2022.....	R.....	10/02/2012	CS FIRST BOSTON CORP.....		4,984,100	5,000,000	
615369 AB 1	MOODY'S CORP 4.50 09/01/2022.....		08/15/2012	CITIGROUP.....		3,968,720	4,000,000	
617446 V7 1	MORGAN STANLEY SER F 6.25 08/28/2017 MTN.....		08/31/2012	Reinsurance Intercompany Balance.....		1,084,015	1,000,000	521
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....		01/04/2012	GREENWICH CAPITAL MARKETS, INC.....		7,607,989	12,172,782	1,997
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....		08/16/2012	GREENWICH CAPITAL MARKETS, INC.....		13,376,360	12,877,362	42,925
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....		08/21/2012	GREENWICH CAPITAL MARKETS, INC.....		9,190,714	8,853,187	33,937
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE.....		03/09/2012	CITIGROUP.....		12,791,280	14,272,000	18,699
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035.....		08/01/2012	SANDLER O'NEIL & PARTNER.....		2,100,000	2,500,000	1,042
62871N AA 3	NAB HOLDING LLC TL L+550 4/24/2018.....		04/24/2012	Credit Suisse.....		2,955,019	3,000,000	
62912Y AE 2	NGPL PIPECO T/L LIEN 1 LIBOR+550 9/15/17.....		05/16/2012	CS FIRST BOSTON CORP.....		3,675,019	3,750,000	
62912Y AE 2	NGPL PIPECO T/L LIEN 1 LIBOR+550 9/15/17.....		05/23/2012	CS FIRST BOSTON CORP.....		1,935,019	2,000,000	
636180 BK 6	NATL FUEL GAS 4.90 12/01/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,091,985	1,000,000	12,250
637432 MQ 5	NATL RURAL UTIL COOP 3.05 02/15/2022.....		01/26/2012	GREENWICH CAPITAL MARKETS, INC.....		5,979,360	6,000,000	
638612 AG 6	NATIONWIDE FIN 5.625 02/13/2015.....		08/31/2015	Reinsurance Intercompany Balance.....		2,118,408	2,000,000	5,625
64128X AA 8	NEUBERGER BERMAN GRP 5.625 03/15/2020.....		03/12/2012	J. P. MORGAN SECURITIES.....		1,000,000	1,000,000	
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24.....	R.....	11/20/2012	UBS WARBURG.....		12,000,000	12,000,000	
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24.....	R.....	11/20/2012	UBS WARBURG.....		5,700,000	6,000,000	
65120F AC 8	NEWCREST FINANCE 4.20 10/01/2022.....	R.....	09/24/2012	BARCLAYS AMERICA.....		4,970,950	5,000,000	
651229 AM 8	NEWELL RUBBERMAID 4.00 06/15/2022.....		06/11/2012	J. P. MORGAN SECURITIES.....		7,974,560	8,000,000	
651587 AD 9	NEWMARKET CORP 4.10 12/15/2022.....		12/13/2012	J. P. MORGAN SECURITIES.....		1,996,600	2,000,000	
654579 AA 9	NIPPON LIFE INS 5.00 10/18/2042.....	R.....	10/11/2012	J. P. MORGAN SECURITIES.....		9,000,000	9,000,000	
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,113,146	1,000,000	4,083
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....		05/22/2012	NOMURA SECURITIES INTL.....		20,750,000	25,000,000	
65557F AD 8	NORDEA BANK AB 4.25 09/21/2022.....	R.....	09/17/2012	J. P. MORGAN SECURITIES.....		4,968,200	5,000,000	
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024.....	R.....	11/27/2012	MORGAN STANLEY & CO.....		6,000,000	6,000,000	
67089B AA 6	OHAIN 2011-1A A CLO FLT 4/20/2021.....		08/11/2012	CS FIRST BOSTON CORP.....		7,093,275	7,080,000	10,382
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023.....	R.....	10/22/2012	MORGAN STANLEY & CO.....		12,000,000	12,000,000	
67089N AJ 1	OCP 2012-2A B CLO FLT 11/22/2023.....	R.....	10/22/2012	MORGAN STANLEY & CO.....		2,643,250	2,725,000	
67089N AJ 1	OCP 2012-2A B CLO FLT 11/22/2023.....	R.....	11/27/2012	GREENWICH CAPITAL MARKETS, INC.....		3,482,500	3,500,000	3,662
67740Q AG 1	OHIO NAT FINAN 6.625 05/01/2031.....		08/31/2012	Reinsurance Intercompany Balance.....		1,153,274	1,000,000	22,083
677412 AF 5	OHIO NATL LIFE 6.875 06/15/2042.....		06/06/2012	UBS WARBURG.....		7,000,000	7,000,000	
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028.....		08/31/2012	Reinsurance Intercompany Balance.....		1,267,587	1,062,500	16,495
679574 AH 6	OLD DOMIN ELEC 5.676 12/01/28.....		08/31/2012	Reinsurance Intercompany Balance.....		819,207	708,324	10,051
68233D AL 1	ONCOR ELECTRIC 6.375 01/15/2015.....		01/24/2012	Intercompany Sale.....		570,155	500,000	797
68233J AR 5	ONCOR ELECTRIC D 4.10 06/01/2022.....		05/15/2012	MORGAN STANLEY & CO.....		4,990,950	5,000,000	
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....	R.....	06/05/2012	BANK OF AMER/ML.....		4,247,847	5,525,654	1,244
68383N DN 0	OPMAC 2005-5 2A1C SEQ 5.801 12/25/2035.....		05/25/2012	BANK OF AMER/ML.....		6,811,350	7,485,000	33,119
69138V AB 7	OXBOW 2011-1A A2 ABS 4.969 05/01/2036.....		08/08/2012	BANK OF AMER/ML.....		8,880,000	8,000,000	13,251
69318F AA 6	PBF HOLDING CO LLC 8.25 02/15/2020.....		01/27/2012	CS FIRST BOSTON CORP.....		2,958,800	3,000,000	
693475 AL 9	PNC FINANCIAL 8.729 11/09/22.....		11/01/2012	GOLDMAN SACHS.....		7,083,069	7,000,000	252,899
693476 BN 2	PNC FUNDING CORP 3.30 03/08/2022.....		03/05/2012	MORGAN STANLEY & CO.....		3,977,760	4,000,000	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

E13.15

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
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18.....		01/24/2012	Intercompany Sale.....		569,299	500,000	7,493
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18.....		08/31/2012	Reinsurance Intercompany Balance.....		1,181,594	1,000,000	21,667
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026.....		08/14/2012	MORGAN KEEGAN & COMPANY.....		9,606,768	8,709,198	41,642
698455 AB 8	PANHANDLE EASTERN 7.00 06/15/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		1,196,864	1,000,000	14,778
705011 AA 2	PEARSON FUNDING 3.75 05/08/2022.....	R.....	05/01/2012	GREENWICH CAPITAL MARKETS, INC.....		5,961,900	6,000,000	
708130 AB 5	JC PENNEY CORP 5.75 02/15/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		932,500	1,000,000	2,556
709599 AE 4	PENSKE TRUCK LEASING 3.75 05/11/2017.....		05/08/2012	J. P. MORGAN SECURITIES.....		4,996,400	5,000,000	
709599 AH 7	PENSKE TRUCK LEASING 4.875 07/11/2022.....		07/10/2012	BANK OF AMER/ML.....		7,950,080	8,000,000	
709629 AG 4	PENTAIR FINANCE 5.00 05/15/2021.....	R.....	12/18/2012	Exchanged.....		9,057,520	8,000,000	
712704 AA 3	PEOPLE'S UNITED FIN 3.65 12/06/2022.....		12/03/2012	J. P. MORGAN SECURITIES.....		6,976,760	7,000,000	
718546 AA 2	PHILLIPS 66 4.30 04/01/2022.....		03/07/2012	J. P. MORGAN SECURITIES.....		5,985,780	6,000,000	
72650R AT 9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		2,449,444	2,000,000	43,333
740816 AG 8	HARVARD PRES & FELLOWS 6.50 01/15/2039.....		08/23/2012	MORGAN KEEGAN & COMPANY.....		22,210,789	15,000,000	116,458
74251V AE 2	PRINCIPAL FINL 3.30 09/15/2022.....		09/05/2012	WELLS FARGO BROKERAGE.....		3,985,440	4,000,000	
743674 AR 4	PROTECTIVE LIFE 4.30 06/01/2013.....		08/31/2012	Reinsurance Intercompany Balance.....		3,075,937	3,000,000	32,250
747262 AG 8	QVC INC 5.125 07/02/2022.....		06/27/2012	BARCLAYS AMERICA.....		3,000,000	3,000,000	
74834L AM 2	QUEST DIAGNOSTIC 6.40 07/01/2017.....		08/31/2012	Reinsurance Intercompany Balance.....		1,194,856	1,000,000	10,667
74924Y AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....		02/29/2012	AMHERST SECURITIES GROUP.....		8,803,969	9,823,118	810
749271 AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR 9/17/39.....		08/31/2012	Reinsurance Intercompany Balance.....		3,170,625	3,000,000	14,887
749271 AG 7	RBSCF 2009-RR1 CSB SUB CSTR 09/17/2039.....		01/03/2012	MORGAN STANLEY & CO.....		123,125	125,000	101
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....		01/03/2012	Private Placement.....		675,025	678,539	207
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		01/26/2012	Capital Interest.....		11,508	29,134	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		02/26/2012	Capital Interest.....		11,689	29,222	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		03/26/2012	Capital Interest.....		11,546	28,864	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		04/26/2012	Capital Interest.....		12,672	28,801	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		09/26/2012	Capital Interest.....		12,599	27,251	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		01/26/2012	Capital Interest.....		30,070	47,168	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		02/26/2012	Capital Interest.....		30,813	47,404	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		03/26/2012	Capital Interest.....		30,923	47,574	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		04/26/2012	Capital Interest.....		31,123	47,882	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		05/26/2012	Capital Interest.....		32,113	48,109	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		06/26/2012	Capital Interest.....		32,282	48,362	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		07/26/2012	Capital Interest.....		32,382	46,502	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		08/26/2012	Capital Interest.....		33,193	160	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		09/26/2012	Capital Interest.....		33,316	8	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		10/26/2012	Capital Interest.....		34,186	2	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		11/26/2012	Capital Interest.....		34,674	0	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		12/26/2012	Capital Interest.....		35,182	0	
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039.....		02/28/2012	GREENWICH CAPITAL MARKETS, INC.....		3,037,261	2,945,000	447
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039.....		08/31/2012	Reinsurance Intercompany Balance.....		1,030,938	1,000,000	4,556
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....		01/26/2012	GREENWICH CAPITAL MARKETS, INC.....		7,353,229	12,255,382	10,095
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49.....		08/31/2012	Reinsurance Intercompany Balance.....		1,168,125	1,000,000	5,170
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40.....		08/31/2012	Reinsurance Intercompany Balance.....		1,135,000	1,000,000	4,746
74930A BL 0	RBSCF 2010-RR4 CSCB SEQ 5.695 09/40 RE.....		08/29/2012	GREENWICH CAPITAL MARKETS, INC.....		4,982,599	4,857,000	23,051
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE.....		01/04/2012	GREENWICH CAPITAL MARKETS, INC.....		5,200,000	8,000,000	9,778
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE.....		01/27/2012	GREENWICH CAPITAL MARKETS, INC.....		7,031,733	10,613,937	
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE.....		01/06/2012	GREENWICH CAPITAL MARKETS, INC.....		14,581,471	14,993,800	68,764

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
74930X	BB	2		08/15/2012	GREENWICH CAPITAL MARKETS, INC.....		6,791,955	7,111,995	28,060
74931J	AC	1		05/08/2012	GREENWICH CAPITAL MARKETS, INC.....		16,118,284	17,712,400	1,228
74931N	AA	6		06/06/2012	GREENWICH CAPITAL MARKETS, INC.....		5,385,728	5,419,600	26,430
74931N	AK	4		06/21/2012	GREENWICH CAPITAL MARKETS, INC.....		13,228,344	13,244,900	8,123
74935T	AA	9		11/13/2012	UBS WARBURG.....		5,000,000	5,000,000	21,088
74951P	DQ	8		03/09/2012	BARCLAYS AMERICA.....		3,577,455	10,221,300	467
74982G	AC	5	R.....	10/26/2012	MORGAN STANLEY & CO.....		9,500,000	9,500,000	
751028	AF	8		08/31/2012	Reinsurance Intercompany Balance.....		1,066,615	1,000,000	2,200
754730	AD	1		03/21/2012	J. P. MORGAN SECURITIES.....		5,976,120	6,000,000	
754730	AD	1		03/22/2012	CITIGROUP.....		499,045	500,000	78
754730	AD	1		03/22/2012	MESIROW FINANCIAL.....		499,085	500,000	78
754730	AD	1		03/23/2012	MESIROW FINANCIAL.....		1,497,375	1,500,000	469
75524R	AA	7	R.....	09/25/2012	BANK OF AMER/ML.....		7,969,520	8,000,000	
755999	ZA	0		08/16/2012	CS FIRST BOSTON CORP.....		737,019	733,333	
759351	AF	6		08/31/2012	Reinsurance Intercompany Balance.....		3,353,205	3,000,000	77,813
759950	DM	7		04/10/2012	CANTOR FITZGERALD & CO.....		6,217,213	7,045,000	12,850
76110H	E8	8		08/14/2012	GREENWICH CAPITAL MARKETS, INC.....		4,207,359	4,337,484	10,603
76110H	RV	3		01/03/2012	Private Placement.....		395,002	392,841	95
76110H	T9	0		07/26/2012	CORTVIEW CAPITAL.....		770,006	1,014,834	2,795
76110H	T9	0		11/13/2012	CORTVIEW CAPITAL.....		149,632	194,327	268
761118	KH	0		08/31/2012	Reinsurance Intercompany Balance.....		502,897	584,764	2,924
76111J	U5	1		01/03/2012	Private Placement.....		546,655	534,877	171
76111J	U5	1		08/31/2012	Reinsurance Intercompany Balance.....		818,744	789,017	3,781
76111X	L7	6		01/03/2012	Private Placement.....		406,364	446,530	143
767201	AC	0	R.....	08/31/2012	Reinsurance Intercompany Balance.....		2,495,875	2,000,000	16,611
780097	AL	5	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,012,267	1,000,000	20,833
780255	ZA	6		03/06/2012	BANK OF AMER/ML.....		1,284,300	1,287,500	
780255	ZA	6		10/01/2012	BANK OF AMER/ML.....		1,750,019	1,750,000	
78428E	AC	3		04/10/2012	BANK OF AMER/ML.....		1,920,000	2,000,000	
78428E	AC	3		04/24/2012	BANK OF AMER/ML.....		990,000	1,000,000	2,139
78442F	AG	3		08/31/2012	Reinsurance Intercompany Balance.....		1,015,771	1,000,000	6,868
78442F	EM	6		01/25/2012	DEUTSCHE MORGAN GRENFELL.....		2,968,260	3,000,000	
78442F	EM	6		06/12/2012	DEUTSCHE MORGAN GRENFELL.....		4,925,850	5,000,000	117,500
78442F	EN	4		09/06/2012	BANK OF AMER/ML.....		6,922,510	7,000,000	
78443C	BN	3		03/01/2012	BARCLAYS AMERICA.....		3,975,000	5,000,000	9,980
78443C	BN	3		03/01/2012	CS FIRST BOSTON CORP.....		3,975,000	5,000,000	9,980
78443C	BN	3		03/07/2012	CS FIRST BOSTON CORP.....		7,950,000	10,000,000	21,419
78446V	AB	5		02/06/2012	CS FIRST BOSTON CORP.....		4,699,928	4,700,000	
78447B	AB	8		05/23/2012	BARCLAYS AMERICA.....		14,998,082	15,000,000	
78447F	AB	9		10/11/2012	CS FIRST BOSTON CORP.....		4,998,750	5,000,000	
803440	AA	4	R.....	01/06/2012	BARCLAYS AMERICA.....		9,537,500	10,000,000	5,747
80382S	AP	3	R.....	08/31/2012	Reinsurance Intercompany Balance.....		0	15,651	
80382S	AR	9	R.....	08/31/2012	Reinsurance Intercompany Balance.....		3	6,242	
80589M	AE	2		01/18/2012	BANK OF AMER/ML.....		3,969,520	4,000,000	
80629Q	AA	3	R.....	03/21/2012	NOMURA SECURITIES INTL.....		8,000,000	8,000,000	
80629Q	AA	3	R.....	04/04/2012	MESIROW FINANCIAL.....		3,000,000	3,000,000	6,365
806854	AB	1	R.....	04/02/2012	BARCLAYS AMERICA.....		5,854,327	5,745,000	11,059

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

E13.17

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
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021.....	R.....	04/03/2012	BARCLAYS AMERICA.....		7,062,468	6,957,000	15,943
808513 AF 2	SCHWAB CHARLES 3.225 09/01/2022.....		08/22/2012	CITIGROUP.....		8,004,720	8,000,000	717
80851Q DA 9	SCHWAB CHARLES MTN 6.375 09/01/2017.....		08/31/2012	Reinsurance Intercompany Balance.....		1,204,834	1,000,000	31,875
81013T AB 7	SCOTTISH POWER 5.375 03/15/2015.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,037,749	1,000,000	24,785
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....		08/31/2012	Reinsurance Intercompany Balance.....		1,653	1,645	9
818813 AA 5	SHACK 2012-2A A CLO FLT 10/20/2023.....	R.....	11/01/2012	JEFFRIES AND COMPANY.....		5,994,000	6,000,000	
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....		10/25/2012	GREENWICH CAPITAL MARKETS, INC.....		1,999,635	2,000,000	
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....		11/09/2012	BARCLAYS AMERICA.....		7,479,620	7,500,000	
828807 CF 2	SIMON PROP GP LP 4.375 03/01/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		2,242,285	2,000,000	43,750
828807 CN 5	SIMON PROP GP INC 2.75 02/01/2023.....		12/10/2012	CITIGROUP.....		1,988,920	2,000,000	
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036.....		11/06/2012	BANK OF AMER/ML.....		5,000,000	5,000,000	
83238P AD 6	SMITHS GROUP PLC 3.625 10/12/2022.....	R.....	10/04/2012	J. P. MORGAN SECURITIES.....		6,984,880	7,000,000	
854502 AD 3	STANLEY BLACK 2.90 11/01/2022.....		11/01/2012	CITIGROUP.....		4,995,700	5,000,000	
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....		10/10/2012	GREENWICH CAPITAL MARKETS, INC.....		9,707,824	10,667,939	9,487
855707 AB 1	STATE AUTO FIN 6.25 11/15/2013.....		08/31/2012	Reinsurance Intercompany Balance.....		1,023,957	1,000,000	18,056
860630 Z0 1	STIFEL FINANCIAL 6.7.....		01/18/2012	BANK OF AMER/ML.....		2,500,000		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....		08/31/2012	Reinsurance Intercompany Balance.....		878,723	1,268,914	92
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....		09/17/2012	ODEON CAPITAL GROUP LLC.....		668,972	812,105	236
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....		02/13/2012	CANTOR FITZGERALD & CO.....		3,907,809	5,095,757	5,298
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....		04/20/2012	CANTOR FITZGERALD & CO.....		1,058,680	1,370,459	2,347
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....		10/18/2012	MESIROW FINANCIAL.....		1,562,579	2,073,073	3,232
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		09/21/2012	GUGGENHEIM CAPITAL MARKETS.....		864,051	903,583	2,118
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		09/25/2012	GUGGENHEIM CAPITAL MARKETS.....		266,059	280,616	710
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....		04/25/2012	SANDLER O'NEIL & PARTNER.....		1,478,610	1,640,621	4,560
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....		02/23/2012	PERFORMANCE TRUST.....		1,195,071	1,295,470	3,261
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....		07/11/2012	CANTOR FITZGERALD & CO.....		1,514,298	1,642,629	2,297
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035.....		10/18/2012	GREENWICH CAPITAL MARKETS, INC.....		9,350,000	10,000,000	32,572
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....		12/12/2012	FURTHER LANE SECURITIES.....		64,413	96,862	29
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036.....		09/27/2012	BARCLAYS AMERICA.....		3,512,933	4,377,486	654
865622 AW 4	SUMITOMO MITSUI 3.20 07/18/2022.....	R.....	07/10/2012	GOLDMAN SACHS & CO.....		9,000,000	9,000,000	
86614R AA 5	SUMMIT MATERIALS 10.50 01/31/2020.....		01/24/2012	CITIGROUP.....		1,350,000	1,350,000	
86614R AA 5	SUMMIT MATERIALS 10.50 01/31/2020.....		01/24/2012	OPPENHEIMER.....		1,360,125	1,350,000	
86722T AA 0	SUNCOR ENERGY INC 6.10 06/01/2018.....	L.....	08/31/2012	Reinsurance Intercompany Balance.....		2,450,232	2,000,000	30,500
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		1,777,516	1,500,000	50,146
869099 AH 4	SUSQUEHANNA BANCSHARES 5.375 08/15/2022.....		08/08/2012	J. P. MORGAN SECURITIES.....		2,000,000	2,000,000	
87124V AD 1	SYDNEY AIRPORT F 3.90 03/22/2023.....	R.....	10/16/2012	GREENWICH CAPITAL MARKETS, INC.....		3,992,640	4,000,000	
87124V AD 1	SYDNEY AIRPORT F 3.90 03/22/2023.....	R.....	10/25/2012	GREENWICH CAPITAL MARKETS, INC.....		4,032,440	4,000,000	3,467
87151Q AA 4	SYMETRA FINL 6.125 04/01/2016.....		08/31/2012	Reinsurance Intercompany Balance.....		1,096,690	1,000,000	25,521
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026.....		06/06/2012	WELLS FARGO BROKERAGE.....		6,443,719	6,300,000	15,839
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027.....		05/09/2012	BANK OF AMER/ML.....		7,996,920	8,000,000	
87244A AA 8	WINDR 2012-1A A CLO FLT 01/15/2024.....	R.....	11/28/2012	DEUTSCHE MORGAN GRENFELL.....		6,000,000	6,000,000	
87244A AR 1	WINDR 2012-1A B2 CLO 3.31 01/15/2024.....	R.....	11/28/2012	DEUTSCHE MORGAN GRENFELL.....		5,904,600	6,000,000	
87244A AU 4	WINDR 2012-1A C2 CLO 4.31 01/15/2024.....	R.....	11/28/2012	DEUTSCHE MORGAN GRENFELL.....		2,429,500	2,500,000	
878055 AD 4	TCF NATIONAL BK 6.25 06/08/2022.....		06/05/2012	BARCLAYS AMERICA.....		5,945,160	6,000,000	
87969N AC 9	TELSTRA CORP LTD 4.80 10/12/2021.....	R.....	04/03/2012	MORGAN STANLEY & CO.....		11,856,475	10,900,000	257,240
881561 LS 1	TMTS 2004-19HE M1 MEZ FLT 10/25/2034.....		03/28/2012	RAYMOND JAMES & ASSOC.....		189,241	364,034	70

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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88156P	AY	7		03/28/2012	GOLDMAN SACHS & CO.....		10,666,067	13,852,035	1,109
88165F	AG	7	R.....	12/13/2012	BARCLAYS AMERICA.....		5,988,120	6,000,000	
883145	AJ	3	R.....	08/31/2012	Reinsurance Intercompany Balance.....		922,914	883,333	1,845
883145	AJ	3	R.....	09/11/2012	BARCLAYS AMERICA.....		3,329,251	3,135,833	12,282
883145	AN	4	R.....	04/10/2012	WELLS FARGO BROKERAGE.....		8,998,880	9,000,000	
88948A	AQ	0		04/18/2012	BB&T CAPITAL.....		1,640,204	1,950,000	
891027	AN	4		08/31/2012	Reinsurance Intercompany Balance.....		1,114,101	1,000,000	13,458
891501	ZB	7		08/02/2012	Private Placement.....		6,860,000	7,000,000	
891501	ZB	7		12/26/2012	Capitalized Interest.....		55,105	56,230	
89153V	AB	5	R.....	03/30/2012	BANK OF AMER/ML.....		2,900,670	3,000,000	11,260
89233P	5T	9		01/09/2012	CITIGROUP.....		3,985,160	4,000,000	
89233P	5T	9		04/02/2012	BARCLAYS AMERICA.....		5,103,900	5,000,000	38,042
89233P	5T	9		04/03/2012	BARCLAYS AMERICA.....		5,044,800	5,000,000	39,875
89346D	AF	4	I.....	11/02/2012	CITIGROUP.....		5,895,960	6,000,000	
893830	BC	2	R.....	09/10/2012	BARCLAYS AMERICA.....		4,965,450	5,000,000	
89655Y	AA	4		08/31/2012	Reinsurance Intercompany Balance.....		2,094,563	1,782,607	4,945
89656C	AA	1		06/28/2012	RBC DOMINION.....		5,064,667	4,714,745	11,564
89656C	AA	1		08/31/2012	Reinsurance Intercompany Balance.....		2,035,601	1,874,511	4,057
89656F	AB	2		12/12/2012	CS FIRST BOSTON CORP.....		4,500,000	4,500,000	
89678D	AA	3		05/16/2012	WELLS FARGO BROKERAGE.....		6,999,136	7,000,000	
898813	AK	6		01/24/2012	Intercompany Sale.....		532,140	500,000	5,436
898813	AL	4		09/11/2012	J. P. MORGAN SECURITIES.....		6,977,250	7,000,000	
902494	AT	0		06/06/2012	J. P. MORGAN SECURITIES.....		3,978,320	4,000,000	
90261A	AB	8	R.....	08/10/2012	BARCLAYS AMERICA.....		2,030,000	2,000,000	
90261A	AB	8	R.....	08/10/2012	UBS WARBURG.....		3,000,000	3,000,000	
90261A	AB	8	R.....	08/15/2012	UBS WARBURG.....		2,014,000	2,000,000	1,271
90345W	AA	2		04/30/2012	MORGAN STANLEY & CO.....		5,000,000	5,000,000	
906548	CG	5		08/31/2012	Reinsurance Intercompany Balance.....		1,287,809	1,000,000	5,583
908906	AC	4		06/11/2012	MORGAN STANLEY & CO.....		3,968,000	4,000,000	
913017	BV	0		05/24/2012	BARCLAYS AMERICA.....		2,997,690	3,000,000	
91412N	AG	5		01/24/2012	GOLDMAN SACHS.....		4,999,750	5,000,000	
91911T	AM	5	R.....	01/04/2012	J. P. MORGAN SECURITIES.....		7,904,320	8,000,000	
91911T	AM	5	R.....	01/05/2012	WELLS FARGO BROKERAGE.....		1,981,000	2,000,000	
920355	AG	9		01/10/2012	DEUTSCHE BANK.....		2,995,620	3,000,000	
92276M	AX	3		02/01/2012	BANK OF AMER/ML.....		3,968,560	4,000,000	
92276M	AX	3		08/31/2012	Reinsurance Intercompany Balance.....		1,068,117	1,000,000	23,729
92276M	AY	1		04/12/2012	BANK OF AMER/ML.....		2,984,670	3,000,000	
92328C	AA	3	R.....	09/25/2012	UBS WARBURG.....		12,277,860	12,300,000	
92328C	AB	1	R.....	09/25/2012	UBS WARBURG.....		6,818,700	7,000,000	
92328C	AC	9	R.....	09/25/2012	UBS WARBURG.....		6,878,480	7,100,000	
92329J	AD	1	R.....	12/19/2012	JEFFRIES AND COMPANY.....		8,191,800	8,200,000	
92334N	AB	9	R.....	08/31/2012	Reinsurance Intercompany Balance.....		2,315,730	2,000,000	30,000
92343V	BC	7		03/30/2012	CITIGROUP.....		4,112,880	4,000,000	58,722
927804	FK	5		01/09/2012	MORGAN STANLEY & CO.....		1,496,385	1,500,000	
92852T	AE	2	R.....	04/03/2012	BANK OF AMER/ML.....		14,949,300	15,000,000	
92857W	AF	7	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,054,172	1,000,000	10,417
92857W	AK	6	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,157,620	1,000,000	26,514

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

E13.19

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
928670	AB 4	VOLKSWAGEN INTL FIN NV 4.00 08/12/2020.....		R.....	04/02/2012	DEUTSCHE MORGAN GRENFELL.....		3,577,990	3,400,000	20,022
92890M	AA 9	WEA FIN/WT FIN AUST 3.375 10/03/2022.....			09/24/2012	CITIGROUP.....		6,913,340	7,000,000	
929043	AG 2	VORNADO RLTY LP 5.00 01/15/2022.....			08/31/2012	Reinsurance Intercompany Balance.....		1,094,237	1,000,000	6,389
929160	AF 6	VULCAN MATERIALS 6.40 11/30/2017.....			08/31/2012	Reinsurance Intercompany Balance.....		2,112,500	2,000,000	32,000
92922F	3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....			01/12/2012	AMHERST SECURITIES GROUP.....		5,642,440	5,881,370	6,882
92925V	AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....			11/02/2012	KEYBANK CAPITAL MARKET.....		2,455,014	3,078,387	2,565
92935H	AA 7	WCP 2010-1 A 4.141 11/15/2015.....			03/01/2012	WWBLR CO.....		1,273,428	1,256,156	3,034
92936M	AB 3	WPP FINANCE 2010 4.75 11/21/2021.....		R.....	01/24/2012	Intercompany Sale.....		495,441	500,000	4,156
92936M	AC 1	WPP FINANCE 2010 3.625 09/07/2022.....		R.....	09/04/2012	BNP PARIBAS.....		3,966,520	4,000,000	
931009	AE 4	WAKE FOREST UNIV 3.451 01/15/2032.....			07/26/2012	WELLS FARGO BROKERAGE.....		5,000,000	5,000,000	
93884P	CQ 1	WASH GAS LIGHT MTND 6.49 09/27/2027.....			08/31/2012	Reinsurance Intercompany Balance.....		1,875,932	1,500,000	44,889
94707V	AC 4	WEATHERFORD INTL 4.50 04/15/2022.....		R.....	03/30/2012	J. P. MORGAN SECURITIES.....		1,997,100	2,000,000	
95709T	AD 2	WESTAR ENERGY 5.10 07/15/2020.....			04/02/2012	WELLS FARGO BROKERAGE.....		4,802,104	4,192,000	47,509
96032Q	AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025.....			04/08/2012	AMHERST SECURITIES GROUP.....		5,000,000	5,000,000	
96032T	AA 4	WESTR 2012-2A A ABS 3.0 01/20/2025.....			09/14/2012	AMHERST SECURITIES GROUP.....		6,500,000	6,500,000	
96928*	EN 3	VET AFFAIRS MANSFIELD OH 4.16 6/15/2033.....			01/06/2012	WWBLR CO.....		9,950,000	9,844,000	
96928*	EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033.....			08/17/2012	Private Placement.....		13,000,000	13,000,000	
969457	BU 3	WILLIAMS COS INC 3.70 01/15/2023.....			12/13/2012	UBS WARBURG.....		4,986,100	5,000,000	
971807	AC 6	WILMINGTON TRUST 4.875 04/15/2013.....			08/31/2012	Reinsurance Intercompany Balance.....		1,014,639	1,000,000	18,417
971807	AD 4	WILMINGTON TRUST 8.50 04/02/2018.....			08/31/2012	Reinsurance Intercompany Balance.....		1,203,121	1,000,000	35,417
980888	AF 8	WOOLWORTHS LTD 4.55 04/12/2021.....		R.....	03/29/2012	BARCLAYS AMERICA.....		5,433,500	5,000,000	108,063
98417E	AK 6	XSTRATA CAN FIN 4.95 11/15/2021.....		I.....	01/24/2012	Intercompany Sale.....		523,006	500,000	5,088
98417E	AT 7	XSTRATA FIN CANADA 4.00 10/25/2022.....		I.....	10/18/2012	GREENWICH CAPITAL MARKETS, INC.....		4,987,350	5,000,000	
989701	BB 2	ZIONS BANCORP 4.50 03/27/2017.....			03/22/2012	DEUTSCHE MORGAN GRENFELL.....		5,655,000	6,000,000	
989701	BC 0	ZIONS BANCORP 4.00 06/20/2016.....			06/13/2012	DEUTSCHE MORGAN GRENFELL.....		2,925,000	3,000,000	
3899999.		Total - Bonds - Industrial and Miscellaneous.....						2,788,485,043	2,973,321,778	5,736,565
8399997.		Total - Bonds - Part 3.....						3,434,585,619	3,566,099,193	10,419,198
8399998.		Total - Bonds - Summary Item from Part 5.....						170,842,652	160,423,241	1,058,332
8399999.		Total - Bonds.....						3,605,428,271	3,726,522,434	11,477,529
Preferred Stocks - Industrial and Miscellaneous										
759351	70 3	REINSURANCE GRP 6.20 09/15/2042.....			08/14/2012	BARCLAYS AMERICA.....	200,000.000	5,000,000		
8499999.		Total - Preferred Stocks - Industrial and Miscellaneous.....						5,000,000	XXX	0
8999997.		Total - Preferred Stocks - Part 3.....						5,000,000	XXX	0
8999999.		Total - Preferred Stocks.....						5,000,000	XXX	0
Common Stocks - Industrial and Miscellaneous										
001747	AE 4	AMMC CLO 2012-11A SUB 0 10/30/23.....		R.....	10/17/2012	UBS WARBURG.....		8,330,000	XXX	
001752	AE 4	AMMC CLO 2012-10A SUB 04/11/22.....		R.....	02/06/2012	UBS WARBURG.....		11,979,500	XXX	
01877R	10 8	ALLIANCE RESOURCE PARTNERS.....			04/13/2012	RAYMOND JAMES & ASSOC.....	4,647.000	266,362	XXX	
01877R	10 8	ALLIANCE RESOURCE PARTNERS.....			04/16/2012	RAYMOND JAMES & ASSOC.....	35,000.000	1,999,795	XXX	
01877R	10 8	ALLIANCE RESOURCE PARTNERS.....			04/23/2012	RAYMOND JAMES & ASSOC.....	1,472.000	87,665	XXX	
01877R	10 8	ALLIANCE RESOURCE PARTNERS.....			05/08/2012	STRATEGAS.....	10,000.000	594,849	XXX	
02665T	10 8	AMERICAN HOMES 4 RENT CLASS A.....			11/14/2012	FRIEDMAN BILLING.....	600,000.000	9,000,000	XXX	
02927E	10 5	AMERICAN RESIDENTIAL PROPERTIES.....			05/04/2012	FRIEDMAN BILLINGS RAMSEY.....	500,000.000	10,000,000	XXX	
055622	10 4	BP PLC-SPONS ADR.....		R.....	05/08/2012	ISI GROUP INC.....	70,000.000	2,814,154	XXX	
055622	10 4	BP PLC-SPONS ADR.....		R.....	05/09/2012	ISI GROUP INC.....	20,000.000	781,360	XXX	
055622	10 4	BP PLC-SPONS ADR.....		R.....	05/16/2012	INTERSTATE.....	30,000.000	1,154,913	XXX	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

E13.20

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
055622 10 4	BP PLC-SPONS ADR.....			R.....	05/17/2012	INTERSTATE.....	60,000.000	2,270,832	XXX.....	
055622 10 4	BP PLC-SPONS ADR.....			R.....	05/18/2012	RAYMOND JAMES & ASSOC.....	20,000.000	742,500	XXX.....	
055622 10 4	BP PLC-SPONS ADR.....			R.....	05/30/2012	ISI GROUP INC.....	50,000.000	1,861,145	XXX.....	
086516 10 1	BEST BUY CO INC.....				02/27/2012	ISI GROUP INC.....	30,000.000	749,418	XXX.....	
086516 10 1	BEST BUY CO INC.....				03/29/2012	ISI GROUP INC.....	30,000.000	744,561	XXX.....	
086516 10 1	BEST BUY CO INC.....				03/30/2012	INTERSTATE.....	8,000.000	191,790	XXX.....	
086516 10 1	BEST BUY CO INC.....				05/22/2012	ISI GROUP INC.....	20,000.000	368,630	XXX.....	
139794 10 1	CAPITAL BANK FINANCIAL-CL A.....				09/20/2012	FRIEDMAN BILLING.....	105,000.000	1,922,603	XXX.....	
139794 10 1	CAPITAL BANK FINANCIAL-CL A.....				09/21/2012	FRIEDMAN BILLING.....	35,000.000	632,139	XXX.....	
139794 10 1	CAPITAL BANK FINANCIAL-CL A.....				09/24/2012	FRIEDMAN BILLING.....	20,000.000	362,240	XXX.....	
139794 10 1	CAPITAL BANK FINANCIAL-CL A.....				09/25/2012	FRIEDMAN BILLING.....	20,000.000	361,102	XXX.....	
139794 50 7	CAPITAL BANK FINANCIAL-CL A.....				08/08/2012	FRIEDMAN BILLINGS RAMSEY.....	14,715.000	221,461	XXX.....	
17275R 10 2	CISCO SYSTEMS INC.....				05/10/2012	RAYMOND JAMES & ASSOC.....	140,000.000	2,386,818	XXX.....	
17275R 10 2	CISCO SYSTEMS INC.....				05/11/2012	RAYMOND JAMES & ASSOC.....	50,000.000	833,140	XXX.....	
17275R 10 2	CISCO SYSTEMS INC.....				05/16/2012	INTERSTATE.....	30,000.000	501,939	XXX.....	
17275R 10 2	CISCO SYSTEMS INC.....				05/17/2012	INTERSTATE.....	50,000.000	835,765	XXX.....	
17275R 10 2	CISCO SYSTEMS INC.....				05/22/2012	RAYMOND JAMES & ASSOC.....	20,000.000	335,100	XXX.....	
17275R 10 2	CISCO SYSTEMS INC.....				05/24/2012	ISI GROUP INC.....	40,000.000	659,956	XXX.....	
17275R 10 2	CISCO SYSTEMS INC.....				05/30/2012	STRATEGAS.....	20,000.000	328,300	XXX.....	
17275R 10 2	CISCO SYSTEMS INC.....				06/01/2012	STRATEGAS.....	40,000.000	643,348	XXX.....	
17275R 10 2	CISCO SYSTEMS INC.....				08/02/2012	INTERSTATE.....	40,000.000	630,264	XXX.....	
23204G 10 0	CUSTOMERS BANCORP INC.....				09/11/2012	FRIEDMAN BILLINGS RAMSEY.....	350,000.000	4,900,000	XXX.....	
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R.....				04/09/2012	Private Placement.....	37,200.000	3,720,000	XXX.....	
371866 ZA 5	GENESIS GRP WTS \$0.01 09/17/2014.....				09/17/2012	Private Placement.....	203,000.000	203,000	XXX.....	
371866 ZA 5	GENESIS GRP WTS \$0.01 09/17/2014.....				11/13/2012	Private Placement.....	30,293.850	30,294	XXX.....	
428236 10 3	HEWLETT-PACKARD CO.....				03/28/2012	INTERSTATE.....	12,000.000	283,188	XXX.....	
428236 10 3	HEWLETT-PACKARD CO.....				05/23/2012	INTERSTATE.....	20,000.000	416,006	XXX.....	
428236 10 3	HEWLETT-PACKARD CO.....				05/24/2012	INTERSTATE.....	20,000.000	434,290	XXX.....	
428236 10 3	HEWLETT-PACKARD CO.....				05/25/2012	RAYMOND JAMES & ASSOC.....	10,000.000	218,665	XXX.....	
428236 10 3	HEWLETT-PACKARD CO.....				07/10/2012	ISI GROUP INC.....	45,000.000	863,055	XXX.....	
428236 10 3	HEWLETT-PACKARD CO.....				07/17/2012	BERNSTEIN.....	15,000.000	281,364	XXX.....	
43785V 10 2	HOMESTREET INC.....				02/10/2012	FRIEDMAN BILLINGS RAMSEY.....	60,000.000	2,640,000	XXX.....	
43785V 10 2	HOMESTREET INC.....				03/09/2012	Stock Split 2.0 for 1.0.....	60,000.000		XXX.....	
43785V 10 2	HOMESTREET INC.....				11/08/2012	Stock Split 2.0 for 1.0.....	120,000.000		XXX.....	
477700 ZA 9	JOBSON MEDICAL LLC.....				03/20/2012	Exchanged.....	133,349.910		XXX.....	
629209 10 7	NMI HOLDINGS INC.....				04/17/2012	FBR CAPITAL MARKETS & CO.....	600,000.000	6,000,000	XXX.....	
68620A 10 4	ORGANOVO HOLDINGS INC.....				02/27/2012	Private Placement.....	1,000,000.000	1,000,000	XXX.....	
68620A 10 4	ORGANOVO HOLDINGS INC.....				12/17/2012	Private Placement.....	1,000,000.000	800,000	XXX.....	
716933 10 6	PHARMACYCLICS INC.....				05/18/2012	INTERSTATE.....	10,000.000	280,833	XXX.....	
716933 10 6	PHARMACYCLICS INC.....				05/24/2012	RODMAN & RENSHAW.....	10,000.000	328,266	XXX.....	
716933 10 6	PHARMACYCLICS INC.....				05/29/2012	RODMAN & RENSHAW.....	2,000.000	63,501	XXX.....	
744320 10 2	PRUDENTIAL FINANCIAL, INC.....				05/08/2012	SANDLER O'NEIL & PARTNER.....	20,000.000	1,024,978	XXX.....	
744320 10 2	PRUDENTIAL FINANCIAL, INC.....				05/09/2012	SANDLER O'NEIL & PARTNER.....	10,000.000	503,887	XXX.....	
744320 10 2	PRUDENTIAL FINANCIAL, INC.....				05/15/2012	SANDLER O'NEIL & PARTNER.....	10,000.000	496,763	XXX.....	
744320 10 2	PRUDENTIAL FINANCIAL, INC.....				05/23/2012	SANDLER O'NEIL & PARTNER.....	10,000.000	465,193	XXX.....	
744320 10 2	PRUDENTIAL FINANCIAL, INC.....				05/24/2012	SANDLER O'NEIL & PARTNER.....	10,000.000	466,007	XXX.....	
744320 10 2	PRUDENTIAL FINANCIAL, INC.....				05/30/2012	STRATEGAS.....	10,000.000	467,747	XXX.....	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
744320 10 2	PRUDENTIAL FINANCIAL, INC.....			06/01/2012	STRATEGAS.....	10,000.000	451,984	XXX	
760975 10 2	RESEARCH IN MOTION LTD.....			02/14/2012	ISI GROUP INC.....	100,000.000	1,468,620	XXX	
844741 10 8	SOUTHWEST AIRLINES CO.....			05/18/2012	RODMAN & RENSHAW.....	170,000.000	1,409,368	XXX	
844741 10 8	SOUTHWEST AIRLINES CO.....			05/23/2012	INTERSTATE.....	75,000.000	615,578	XXX	
881575 30 2	TESCO PLC-SPONSORED ADR.....	R.....		03/06/2012	INTERSTATE.....	215,000.000	3,185,827	XXX	
881575 30 2	TESCO PLC-SPONSORED ADR.....	R.....		05/24/2012	INTERSTATE.....	30,000.000	437,910	XXX	
881575 30 2	TESCO PLC-SPONSORED ADR.....	R.....		05/30/2012	INTERSTATE.....	50,000.000	697,740	XXX	
910047 10 9	UNITED CONTINENTAL HOLDINGS.....			02/27/2012	INTERSTATE.....	60,000.000	1,226,016	XXX	
910047 10 9	UNITED CONTINENTAL HOLDINGS.....			02/28/2012	STRATEGAS.....	30,000.000	604,275	XXX	
910047 10 9	UNITED CONTINENTAL HOLDINGS.....			03/06/2012	INTERSTATE.....	25,000.000	497,958	XXX	
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....	R.....		03/06/2012	INTERSTATE.....	225,500.000	6,061,868	XXX	
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....	R.....		03/07/2012	INTERSTATE.....	30,000.000	803,103	XXX	
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....	R.....		03/09/2012	INTERSTATE.....	50,000.000	1,333,425	XXX	
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....	R.....		03/15/2012	INTERSTATE.....	40,000.000	1,051,904	XXX	
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....	R.....		05/17/2012	STIFEL NICOLAUS & CO.....	20,000.000	526,472	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						110,850,734	XXX	0
9799997.	Total - Common Stocks - Part 3.....						110,850,734	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....						33,481,722	XXX	
9799999.	Total - Common Stocks.....						144,332,457	XXX	0
9899999.	Total - Preferred and Common Stocks.....						149,332,457	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						3,754,760,727	XXX	11,477,529

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Government																						
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	07/15/2012.	MBS Paydown 0.50121226.....	.....	.....	10,716	.....	.....	.....	.....	.....	.....	.....	.....	0	281	02/01/2039.
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	06/15/2012.	MBS Paydown 0.51192789.....	.....	.....	12,238	.....	.....	.....	.....	.....	.....	.....	.....	0	275	02/01/2039.
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	02/15/2012.	MBS Paydown 0.61539753.....	.....	.....	17,724	.....	.....	.....	.....	.....	.....	.....	.....	0	133	02/01/2039.
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	08/15/2012.	MBS Paydown 0.48195502.....	.....	.....	19,257	.....	.....	.....	.....	.....	.....	.....	.....	0	578	02/01/2039.
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	11/15/2012.	MBS Paydown 0.40865379.....	.....	.....	19,665	.....	.....	.....	.....	.....	.....	.....	.....	0	811	02/01/2039.
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	09/15/2012.	MBS Paydown 0.45926966.....	.....	.....	22,685	.....	.....	.....	.....	.....	.....	.....	.....	0	766	02/01/2039.
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	01/15/2012.	MBS Paydown 0.63312157.....	.....	.....	23,037	.....	.....	.....	.....	.....	.....	.....	.....	0	86	02/01/2039.
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	03/15/2012.	MBS Paydown 0.59163007.....	.....	.....	23,767	.....	.....	.....	.....	.....	.....	.....	.....	0	267	02/01/2039.
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	05/15/2012.	MBS Paydown 0.52416621.....	.....	.....	25,252	.....	.....	.....	.....	.....	.....	.....	.....	0	473	02/01/2039.
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	12/15/2012.	MBS Paydown 0.38239215.....	.....	.....	26,262	.....	.....	.....	.....	.....	.....	.....	.....	0	1,182	02/01/2039.
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	10/15/2012.	MBS Paydown 0.42831922.....	.....	.....	30,950	.....	.....	.....	.....	.....	.....	.....	.....	0	1,161	02/01/2039.
312931	A6	5	FGLMC	A84529	PT 4.50 02/01/2039.....	...	04/15/2012.	MBS Paydown 0.54941849.....	.....	.....	42,212	.....	.....	.....	.....	.....	.....	.....	.....	0	633	02/01/2039.
31340B	AJ	5	FH14	141725	PT 12.00 5/01/17.....	...	02/15/2012.	MBS Paydown 0.00245752.....	.....	.....	505	.....	.....	.....	.....	.....	.....	.....	.....	0	16	05/01/2017.
31340B	AJ	5	FH14	141725	PT 12.00 5/01/17.....	...	03/15/2012.	MBS Paydown 0.0023237.....	.....	.....	510	.....	.....	.....	.....	.....	.....	.....	.....	0	21	05/01/2017.
31340B	AJ	5	FH14	141725	PT 12.00 5/01/17.....	...	04/15/2012.	MBS Paydown 0.00218848.....	.....	.....	515	.....	.....	.....	.....	.....	.....	.....	.....	0	25	05/01/2017.
31340B	AJ	5	FH14	141725	PT 12.00 5/01/17.....	...	05/15/2012.	MBS Paydown 0.00205185.....	.....	.....	520	.....	.....	.....	.....	.....	.....	.....	.....	0	25	05/01/2017.
31340B	AJ	5	FH14	141725	PT 12.00 5/01/17.....	...	06/15/2012.	MBS Paydown 0.0019138.....	.....	.....	526	.....	.....	.....	.....	.....	.....	.....	.....	0	35	05/01/2017.
31340B	AJ	5	FH14	141725	PT 12.00 5/01/17.....	...	07/15/2012.	MBS Paydown 0.00177431.....	.....	.....	531	.....	.....	.....	.....	.....	.....	.....	.....	0	35	05/01/2017.
31340B	AJ	5	FH14	141725	PT 12.00 5/01/17.....	...	08/15/2012.	MBS Paydown 0.00163337.....	.....	.....	537	.....	.....	.....	.....	.....	.....	.....	.....	0	50	05/01/2017.
31340B	AJ	5	FH14	141725	PT 12.00 5/01/17.....	...	09/15/2012.	MBS Paydown 0.00149096.....	.....	.....	542	.....	.....	.....	.....	.....	.....	.....	.....	0	50	05/01/2017.
31340B	AJ	5	FH14	141725	PT 12.00 5/01/17.....	...	10/15/2012.	MBS Paydown 0.00134707.....	.....	.....	548	.....	.....	.....	.....	.....	.....	.....	.....	0	50	05/01/2017.
31340B	AJ	5	FH14	141725	PT 12.00 5/01/17.....	...	11/15/2012.	MBS Paydown 0.00120168.....	.....	.....	554	.....	.....	.....	.....	.....	.....	.....	.....	0	60	05/01/2017.
31340B	AJ	5	FH14	141725	PT 12.00 5/01/17.....	...	12/15/2012.	MBS Paydown 0.00105477.....	.....	.....	560	.....	.....	.....	.....	.....	.....	.....	.....	0	60	05/01/2017.
31371K	LU	3	FNCL	254239	PT 6.50 3/01/2032.....	...	09/25/2012.	MBS Paydown 0.02703038.....	.....	.....	439	.....	.....	.....	.....	.....	.....	.....	.....	0	2	03/01/2032.
31371K	LU	3	FNCL	254239	PT 6.50 3/01/2032.....	...	12/25/2012.	MBS Paydown 0.02511548.....	.....	.....	492	.....	.....	.....	.....	.....	.....	.....	.....	0	11	03/01/2032.
31371K	LU	3	FNCL	254239	PT 6.50 3/01/2032.....	...	10/25/2012.	MBS Paydown 0.02632991.....	.....	.....	700	.....	.....	.....	.....	.....	.....	.....	.....	0	8	03/01/2032.
31371K	LU	3	FNCL	254239	PT 6.50 3/01/2032.....	...	11/25/2012.	MBS Paydown 0.02560734.....	.....	.....	723	.....	.....	.....	.....	.....	.....	.....	.....	0	12	03/01/2032.
31388T	QZ	9	FNCL	614372	PT 7.0 1/01/2032.....	...	09/25/2012.	MBS Paydown 0.01528109.....	.....	.....	99	.....	.....	.....	.....	.....	.....	.....	.....	0	1	01/01/2032.
31388T	QZ	9	FNCL	614372	PT 7.0 1/01/2032.....	...	11/25/2012.	MBS Paydown 0.01521315.....	.....	.....	100	.....	.....	.....	.....	.....	.....	.....	.....	0	2	01/01/2032.
31388T	QZ	9	FNCL	614372	PT 7.0 1/01/2032.....	...	12/25/2012.	MBS Paydown 0.01517959.....	.....	.....	101	.....	.....	.....	.....	.....	.....	.....	.....	0	2	01/01/2032.
31388T	QZ	9	FNCL	614372	PT 7.0 1/01/2032.....	...	10/25/2012.	MBS Paydown 0.01524649.....	.....	.....	104	.....	.....	.....	.....	.....	.....	.....	.....	0	1	01/01/2032.
31416K	WP	9	FNCL	AA2453	PT 4.50 02/01/2039.....	...	10/25/2012.	MBS Paydown 0.1859539.....	.....	.....	4,765	.....	.....	.....	.....	.....	.....	.....	.....	0	179	02/01/2039.
31416K	WP	9	FNCL	AA2453	PT 4.50 02/01/2039.....	...	08/25/2012.	MBS Paydown 0.19829881.....	.....	.....	5,289	.....	.....	.....	.....	.....	.....	.....	.....	0	159	02/01/2039.
31416K	WP	9	FNCL	AA2453	PT 4.50 02/01/2039.....	...	02/25/2012.	MBS Paydown 0.33010336.....	.....	.....	5,637	.....	.....	.....	.....	.....	.....	.....	.....	0	42	02/01/2039.
31416K	WP	9	FNCL	AA2453	PT 4.50 02/01/2039.....	...	09/25/2012.	MBS Paydown 0.19071337.....	.....	.....	7,595	.....	.....	.....	.....	.....	.....	.....	.....	0	256	02/01/2039.
31416K	WP	9	FNCL	AA2453	PT 4.50 02/01/2039.....	...	12/25/2012.	MBS Paydown 0.15618774.....	.....	.....	9,503	.....	.....	.....	.....	.....	.....	.....	.....	0	392	02/01/2039.
31416K	WP	9	FNCL	AA2453	PT 4.50 02/01/2039.....	...	07/25/2012.	MBS Paydown 0.20358083.....	.....	.....	16,496	.....	.....	.....	.....	.....	.....	.....	.....	0	433	02/01/2039.
31416K	WP	9	FNCL	AA2453	PT 4.50 02/01/2039.....	...	11/25/2012.	MBS Paydown 0.16567928.....	.....	.....	20,300	.....	.....	.....	.....	.....	.....	.....	.....	0	837	02/01/2039.
31416K	WP	9	FNCL	AA2453	PT 4.50 02/01/2039.....	...	03/25/2012.	MBS Paydown 0.3076061.....	.....	.....	22,525	.....	.....	.....	.....	.....	.....	.....	.....	0	253	02/01/2039.
31416K	WP	9	FNCL	AA2453	PT 4.50 02/01/2039.....	...	06/25/2012.	MBS Paydown 0.22005681.....	.....	.....	22,739	.....	.....	.....	.....	.....	.....	.....	.....	0	512	02/01/2039.
31416K	WP	9	FNCL	AA2453	PT 4.50 02/01/2039.....	...	01/25/2012.	MBS Paydown 0.33573301.....	.....	.....	22,891	.....	.....	.....	.....	.....	.....	.....	.....	0	86	02/01/2039.
31416K	WP	9	FNCL	AA2453	PT 4.50 02/01/2039.....	...	04/25/2012.	MBS Paydown 0.28247581.....	.....	.....	25,161	.....	.....	.....	.....	.....	.....	.....	.....	0	377	02/01/2039.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
31416K WP 9	FNCL	AA2453	PT 4.50 02/01/2039.....	05/25/2012.	MBS Paydown 0.24276791.....			39,757	39,757	40,297	40,388			(717)		(717)	39,757			0	745	02/01/2039.
36218V G4 9	GNSF	233419	PT 9.50 09/15/2017.....	09/15/2012.	MBS Paydown 0.0072529.....			10	10	10	10					0	10			0	0	09/15/2017.
36218V G4 9	GNSF	233419	PT 9.50 09/15/2017.....	10/15/2012.	MBS Paydown 0.00715716.....			10	10	10	10					0	10			0	0	09/15/2017.
36218V G4 9	GNSF	233419	PT 9.50 09/15/2017.....	11/15/2012.	MBS Paydown 0.00706062.....			10	10	10	10					0	10			0	0	09/15/2017.
36218V G4 9	GNSF	233419	PT 9.50 09/15/2017.....	12/15/2012.	MBS Paydown 0.00696328.....			10	10	10	10					0	10			0	0	09/15/2017.
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	11/15/2012.	MBS Paydown 0.36623414.....			618	618	625	625					0	618			0	25	02/15/2039.
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	02/15/2012.	MBS Paydown 0.60493519.....			902	902	914	913					0	902			0	7	02/15/2039.
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	03/15/2012.	MBS Paydown 0.59437465.....			10,561	10,561	10,691	10,680		(126)		(126)	10,561			0	119	02/15/2039.	
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	05/15/2012.	MBS Paydown 0.5632641.....			10,946	10,946	11,081	11,070		(131)		(131)	10,946			0	205	02/15/2039.	
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	06/15/2012.	MBS Paydown 0.54839437.....			14,870	14,870	15,053	15,038		(182)		(182)	14,870			0	335	02/15/2039.	
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	01/15/2012.	MBS Paydown 0.60583763.....			15,436	15,436	15,626	15,611		(190)		(190)	15,436			0	58	02/15/2039.	
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	10/15/2012.	MBS Paydown 0.36685171.....			16,354	16,354	16,555	16,539		(195)		(195)	16,354			0	613	02/15/2039.	
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	04/15/2012.	MBS Paydown 0.57421028.....			20,164	20,164	20,413	20,393		(252)		(252)	20,164			0	302	02/15/2039.	
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	12/15/2012.	MBS Paydown 0.34369929.....			22,535	22,535	22,813	22,790		(271)		(271)	22,535			0	1,014	02/15/2039.	
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	09/15/2012.	MBS Paydown 0.38320529.....			37,965	37,965	38,433	38,395		(467)		(467)	37,965			0	1,281	02/15/2039.	
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	07/15/2012.	MBS Paydown 0.48967936.....			58,715	58,715	59,440	59,380		(751)		(751)	58,715			0	1,541	02/15/2039.	
36296J FT 7	GN	692378	PT 4.50 02/15/2039.....	08/15/2012.	MBS Paydown 0.42117007.....			68,509	68,509	69,355	69,285		(866)		(866)	68,509			0	2,055	02/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	06/15/2012.	MBS Paydown 0.40534961.....			593	593	609	605		(1)		(1)	593			0	15	03/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	02/15/2012.	MBS Paydown 0.44323038.....			628	628	645	641				0	628			0	5	03/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	03/15/2012.	MBS Paydown 0.43885489.....			4,375	4,375	4,493	4,465		(3)		(3)	4,375			0	55	03/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	04/15/2012.	MBS Paydown 0.42967655.....			9,178	9,178	9,425	9,367		(8)		(8)	9,178			0	153	03/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	01/15/2012.	MBS Paydown 0.44385822.....			9,708	9,708	9,969	9,908				0	9,708			0	40	03/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	08/15/2012.	MBS Paydown 0.37246381.....			15,900	15,900	16,327	16,226		(362)		(362)	15,900			0	530	03/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	07/15/2012.	MBS Paydown 0.38836333.....			16,986	16,986	17,443	17,335		(388)		(388)	16,986			0	495	03/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	09/15/2012.	MBS Paydown 0.35404713.....			18,417	18,417	18,912	18,795		(420)		(420)	18,417			0	691	03/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	11/15/2012.	MBS Paydown 0.30378711.....			18,991	18,991	19,501	19,381		(431)		(431)	18,991			0	870	03/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	12/15/2012.	MBS Paydown 0.28171586.....			22,071	22,071	22,664	22,525		(501)		(501)	22,071			0	1,104	03/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	05/15/2012.	MBS Paydown 0.40594263.....			23,734	23,734	24,372	24,222		(547)		(547)	23,734			0	494	03/15/2039.	
36296T DP 5	GNSF	700410	PT 5.00 03/15/2039.....	10/15/2012.	MBS Paydown 0.32277767.....			31,269	31,269	32,110	31,912		(720)		(720)	31,269			0	1,303	03/15/2039.	
478045 AA 5	TVA	JOHN SEVIER	COMB 4.626 01/15/2042.....	07/15/2012.	Sinking Fund Redemption 100.0.....			26,040	26,040	26,040	26,040				0	26,040			0	596	01/15/2042.	
64908P AA 1	NEW VALEY	GEN 3 5.131	01/15/21.....	01/15/2012.	Sinking Fund Redemption 100.0.....			285,353	285,353	285,353	285,360				0	285,353			0	7,321	01/15/2021.	
690353 RX 7	OVERSEAS	PRIV INV 4.44	2/27/27.....	02/27/2012.	Sinking Fund Redemption 100.0.....			47,499	47,499	47,499	47,497				0	47,499			0	1,054	02/27/2027.	
690353 RX 7	OVERSEAS	PRIV INV 4.44	2/27/27.....	08/27/2012.	Sinking Fund Redemption 100.0.....			49,256	49,256	49,256	49,255				0	49,256			0	2,187	02/27/2027.	
83162C FC 2	SBAP	1994-20B 1 6.55	02/01/2014.....	02/01/2012.	MBS Paydown 0.009574879.....			10,771	10,771	10,771	2,693				0	10,771			0	353	02/01/2014.	
83162C FC 2	SBAP	1994-20B 1 6.55	02/01/2014.....	08/01/2012.	MBS Paydown 0.005695085.....			11,639	11,639	11,639	2,910				0	11,639			0	762	02/01/2014.	
83162C FF 5	SBAP	1994-20D 1 7.70	04/01/2014.....	04/01/2012.	MBS Paydown 0.011561769.....			12,515	12,515	12,554	5,006				0	12,515			0	482	04/01/2014.	
83162C FF 5	SBAP	1994-20D 1 7.70	04/01/2014.....	10/01/2012.	MBS Paydown 0.00566645.....			26,529	26,529	26,620	12,398				0	26,529			0	1,929	04/01/2014.	
83162C FH 1	SBA	SER 94-20F 7.60	6/1/14.....	12/01/2012.	MBS Paydown 0.009219914.....			25,967	25,967	25,967	25,967				0	25,967			0	1,974	06/01/2014.	
83162C FH 1	SBA	SER 94-20F 7.60	6/1/14.....	06/01/2012.	MBS Paydown 0.012465826.....			26,266	26,266	26,266	26,266				0	26,266			0	998	06/01/2014.	
83162C FN 8	SBAP	1994-20J 1 8.30	10/01/2014.....	04/01/2012.	MBS Paydown 0.01115935.....			15,778	15,778	15,778	15,778				0	15,778			0	655	10/01/2014.	
83162C FN 8	SBAP	1994-20J 1 8.30	10/01/2014.....	10/01/2012.	MBS Paydown 0.00514744.....			48,095	48,095	48,095	48,095				0	48,095			0	3,992	10/01/2014.	
83162C FQ 1	SBAP	1994-20K 1 8.65	11/01/14.....	11/01/2012.	MBS Paydown 0.006952029.....			32,586	32,586	32,586	32,586				0	32,586			0	2,819	11/01/2014.	
83162C FQ 1	SBAP	1994-20K 1 8.65	11/01/14.....	05/01/2012.	MBS Paydown 0.009123823.....			36,692	36,692	36,692	36,692				0	36,692			0	1,587	11/01/2014.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
83162C FR 9	SBAP 1994-20L 1 8.40 12/01/2014.....	...	12/01/2012.	MBS Paydown 0.004275174.....	.....	.....11,747	11,747	12,367	11,747	.....	.....	.....	.....	.....	.....0	.....	.....11,747	.....	.....	.....0	987	12/01/2014.
83162C FR 9	SBAP 1994-20L 1 8.40 12/01/2014.....	...	06/01/2012.	MBS Paydown 0.005238481.....	.....	.....51,068	51,068	53,766	51,068	.....	.....	.....	.....	.....	.....0	.....	.....51,068	.....	.....	.....0	2,145	12/01/2014.
83162C GC 1	SBAP 1995-20G 1 6.90 07/01/2015.....	...	01/01/2012.	MBS Paydown 0.031796329.....	.....	.....86,928	86,928	85,475	86,721	.....	.....	.....	.....	.....	.....0	.....	.....86,928	.....	.....	.....0	2,999	07/01/2015.
83162C GC 1	SBAP 1995-20G 1 6.90 07/01/2015.....	...	07/01/2012.	MBS Paydown 0.024532563.....	.....	.....108,956	108,956	107,135	108,697	.....	.....	.....	.....203	.....	.....203	.....	.....108,956	.....	.....	.....0	7,518	07/01/2015.
83162C GJ 6	SBAP 1995-20K 1 6.65 11/01/2015.....	...	11/01/2012.	MBS Paydown 0.026687078.....	.....	.....20,703	20,703	20,825	20,825	.....	.....	.....	.....(9)	.....	.....(9)	.....	.....20,703	.....	.....	.....0	688	11/01/2015.
912827 7L 0	U.S. TREASURY NOTES 4.875 2/15/2012.....	...	02/15/2012.	Maturity 100.0.....	.....	.....500,000	500,000	526,406	500,449	.....	.....	.....	.....(449)	.....	.....(449)	.....	.....500,000	.....	.....	.....0	12,188	02/15/2012.
912828 AJ 9	U.S. TREASURY NOTES 4.375 8/15/12.....	...	08/15/2012.	Maturity 100.0.....	.....	.....4,000,000	4,000,000	4,018,436	4,002,643	.....	.....	.....	.....(2,643)	.....	.....(2,643)	.....	.....4,000,000	.....	.....	.....0	175,000	08/15/2012.
0599999.	Total - Bonds - U.S. Government.....	.....	.....	.....	.....	.....6,368,882	6,368,882	6,429,165	6,346,368	.....	.....	.....0	(16,936)	0	(16,936)	0	6,368,882	0	0	0	252,927	...XXX.....
Bonds - U.S. Political Subdivisions of States																						
259579 KL 3	EASTMONT SCH DOUGLAS WA 4.7 12/01/2025....	...	12/01/2012.	Partial Call 100.0.....	.....	.....190,000	190,000	191,989	191,241	.....	.....	.....	.....(1,241)	.....	.....(1,241)	.....	.....190,000	.....	.....	.....0	8,930	12/01/2025.
544565 AA 2	L.A. FIRE A 8.48 9/2/2015.....	...	09/02/2012.	Sinking Fund Redemption 100.0.....	.....	.....29,137	29,137	29,137	29,108	.....	.....	.....	.....30	.....	.....30	.....	.....29,137	.....	.....	.....0	2,471	09/02/2015.
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015.....	...	05/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....455,000	455,000	457,575	456,640	.....	.....	.....	.....(1,640)	.....	.....(1,640)	.....	.....455,000	.....	.....	.....0	11,375	05/01/2015.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....	.....	.....	.....	.....	.....674,137	674,137	678,701	676,989	.....	.....	.....0	(2,851)	0	(2,851)	0	674,137	0	0	0	22,776	...XXX.....
Bonds - U.S. Special Revenue and Special Assessment																						
01016Q AB 8	AKRON STU HSG-B OH 6.51 03/15/2018.....	...	09/15/2012.	Sinking Fund Redemption 100.0.....	.....	.....85,000	85,000	85,000	85,000	.....	.....	.....	.....	.....	.....0	.....	.....85,000	.....	.....	.....0	5,534	03/15/2018.
01016Q AB 8	AKRON STU HSG-B OH 6.51 03/15/2018.....	...	03/15/2012.	Partial Call 100.0.....	.....	.....125,000	125,000	125,000	125,000	.....	.....	.....	.....	.....	.....0	.....	.....125,000	.....	.....	.....0	4,069	03/15/2018.
01170R DA 7	ALASKA HSG A 2.80 12/01/2026.....	...	06/01/2012.	Partial Call 100.0.....	.....	.....680,000	680,000	680,000	680,001	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....680,000	.....	.....	.....0	9,996	12/01/2026.
01170R DA 7	ALASKA HSG A 2.80 12/01/2026.....	...	12/01/2012.	Partial Call 100.0.....	.....	.....695,000	695,000	695,000	695,001	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....695,000	.....	.....	.....0	19,947	12/01/2026.
024838 AF 1	AMER CAMP PPTY STUDENT 7.38 9/1/12.....	...	09/01/2012.	Maturity 100.0.....	.....	.....800,000	800,000	772,600	797,808	.....	.....	.....	.....2,192	.....	.....2,192	.....	.....800,000	.....	.....	.....0	59,400	09/01/2012.
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022.....	...	04/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....40,000	40,000	40,000	40,004	.....	.....	.....	.....(4)	.....	.....(4)	.....	.....40,000	.....	.....	.....0	1,200	04/01/2022.
114760 EG 2	BROOMFIELD CO SER C 6.00 12/01/12.....	...	12/01/2012.	Maturity 100.0.....	.....	.....1,400,000	1,400,000	1,398,740	1,399,846	.....	.....	.....	.....154	.....	.....154	.....	.....1,400,000	.....	.....	.....0	84,000	12/01/2012.
172254 BS 2	CINCINNATI ECON TX 4.98 11/01/2013.....	...	11/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....895,000	895,000	895,000	894,998	.....	.....	.....	.....2	.....	.....2	.....	.....895,000	.....	.....	.....0	44,571	11/01/2013.
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021.....	...	02/15/2012.	Sinking Fund Redemption 100.0.....	.....	.....1,400,000	1,400,000	1,400,000	1,399,849	.....	.....	.....	.....151	.....	.....151	.....	.....1,400,000	.....	.....	.....0	46,375	02/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	10/15/2012.	MBS Paydown 0.0163323.....	.....	.....175	175	176	175	.....	.....	.....	.....	.....	.....0	.....	.....175	.....	.....	.....0	17	01/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	12/15/2012.	MBS Paydown 0.01578982.....	.....	.....184	184	184	184	.....	.....	.....	.....	.....	.....0	.....	.....184	.....	.....	.....0	27	01/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	05/15/2012.	MBS Paydown 0.01746432.....	.....	.....186	186	186	186	.....	.....	.....	.....	.....	.....0	.....	.....186	.....	.....	.....0	10	01/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	02/15/2012.	MBS Paydown 0.01815595.....	.....	.....186	186	186	186	.....	.....	.....	.....	.....	.....0	.....	.....186	.....	.....	.....0	4	01/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	03/15/2012.	MBS Paydown 0.01796519.....	.....	.....191	191	191	191	.....	.....	.....	.....	.....	.....0	.....	.....191	.....	.....	.....0	5	01/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	06/15/2012.	MBS Paydown 0.01724664.....	.....	.....218	218	218	218	.....	.....	.....	.....	.....	.....0	.....	.....218	.....	.....	.....0	9	01/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	07/15/2012.	MBS Paydown 0.01701235.....	.....	.....234	234	234	234	.....	.....	.....	.....	.....	.....0	.....	.....234	.....	.....	.....0	9	01/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	08/15/2012.	MBS Paydown 0.01677402.....	.....	.....238	238	239	238	.....	.....	.....	.....	.....	.....0	.....	.....238	.....	.....	.....0	14	01/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	09/15/2012.	MBS Paydown 0.01650769.....	.....	.....266	266	267	266	.....	.....	.....	.....	.....	.....0	.....	.....266	.....	.....	.....0	17	01/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	04/15/2012.	MBS Paydown 0.01764989.....	.....	.....315	315	316	315	.....	.....	.....	.....	.....	.....0	.....	.....315	.....	.....	.....0	10	01/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	11/15/2012.	MBS Paydown 0.01597353.....	.....	.....359	359	359	359	.....	.....	.....	.....	.....	.....0	.....	.....359	.....	.....	.....0	27	01/15/2021.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021.....	...	01/15/2012.	MBS Paydown 0.01834181.....	.....	.....1,063	1,063	1,064	1,063	.....	.....	.....	.....	.....	.....0	.....	.....1,063	.....	.....	.....0	13	01/15/2021.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	03/15/2012.	MBS Paydown 0.03582677.....	.....	.....293	293	301	297	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....293	.....	.....	.....0	5	05/15/2022.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	04/15/2012.	MBS Paydown 0.03552534.....	.....	.....301	301	309	305	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....301	.....	.....	.....0	7	05/15/2022.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	05/15/2012.	MBS Paydown 0.03522372.....	.....	.....302	302	309	306	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....302	.....	.....	.....0	9	05/15/2022.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	08/15/2012.	MBS Paydown 0.033803.....	.....	.....333	333	341	337	.....	.....	.....	.....(2)	.....	.....(2)	.....	.....333	.....	.....	.....0	16	05/15/2022.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	02/15/2012.	MBS Paydown 0.03611995.....	.....	.....348	348	357	353	.....	.....	.....	.....(2)	.....	.....(2)	.....	.....348	.....	.....	.....0	4	05/15/2022.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	06/15/2012.	MBS Paydown 0.03486044.....	.....	.....363	363	373	368	.....	.....	.....	.....(2)	.....	.....(2)	.....	.....363	.....	.....	.....0	13	05/15/2022.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	12/15/2012.	MBS Paydown 0.02930136.....	.....	.....460	460	472	466	.....	.....	.....	.....(4)	.....	.....(4)	.....	.....460	.....	.....	.....0	32	05/15/2022.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	07/15/2012.	MBS Paydown 0.03413558.....	.....	.....725	725	743	734	734	.....	.....(8)	.....	.....(8)	.....	.....725	.....	.....	.....0	30	05/15/2022.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	10/15/2012.	MBS Paydown 0.03103172.....	.....	.....957	957	982	970	970	.....	.....(12)	.....	.....(12)	.....	.....957	.....	.....	.....0	56	05/15/2022.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	01/15/2012.	MBS Paydown 0.03646815.....	.....	.....1,017	1,017	1,043	1,031	1,031	.....	.....(12)	.....	.....(12)	.....	.....1,017	.....	.....	.....0	6	05/15/2022.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	11/15/2012.	MBS Paydown 0.02976157.....	.....	.....1,270	1,270	1,303	1,287	1,287	.....	.....(17)	.....	.....(17)	.....	.....1,270	.....	.....	.....0	82	05/15/2022.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022.....	...	09/15/2012.	MBS Paydown 0.03198898.....	.....	.....1,814	1,814	1,861	1,838	1,838	.....	.....(26)	.....	.....(26)	.....	.....1,814	.....	.....	.....0	95	05/15/2022.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	02/15/2012.	MBS Paydown 0.13756444.....	.....	.....2,822	2,822	2,992	2,919	2,919	.....	.....(1)	.....	.....(1)	.....	.....2,822	.....	.....	.....0	35	04/15/2023.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	12/15/2012.	MBS Paydown 0.11116155.....	.....	.....3,165	3,165	3,355	3,274	3,274	.....	.....(19)	.....	.....(19)	.....	.....3,165	.....	.....	.....0	237	04/15/2023.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	03/15/2012.	MBS Paydown 0.13593442.....	.....	.....3,260	3,260	3,456	3,373	3,373	.....	.....(4)	.....	.....(4)	.....	.....3,260	.....	.....	.....0	61	04/15/2023.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	05/15/2012.	MBS Paydown 0.13187353.....	.....	.....3,501	3,501	3,712	3,623	3,623	.....	.....(8)	.....	.....(8)	.....	.....3,501	.....	.....	.....0	109	04/15/2023.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	10/15/2012.	MBS Paydown 0.11726474.....	.....	.....4,334	4,334	4,595	4,484	4,484	.....	.....(116)	.....	.....(116)	.....	.....4,334	.....	.....	.....0	271	04/15/2023.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	04/15/2012.	MBS Paydown 0.13362421.....	.....	.....4,620	4,620	4,899	4,780	4,780	.....	.....(116)	.....	.....(116)	.....	.....4,620	.....	.....	.....0	116	04/15/2023.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	01/15/2012.	MBS Paydown 0.13897528.....	.....	.....4,660	4,660	4,941	4,822	4,822	.....	.....(111)	.....	.....(111)	.....	.....4,660	.....	.....	.....0	29	04/15/2023.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	07/15/2012.	MBS Paydown 0.12596164.....	.....	.....4,718	4,718	5,002	4,882	4,882	.....	.....(126)	.....	.....(126)	.....	.....4,718	.....	.....	.....0	206	04/15/2023.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	08/15/2012.	MBS Paydown 0.12313506.....	.....	.....5,653	5,653	5,994	5,849	5,849	.....	.....(164)	.....	.....(164)	.....	.....5,653	.....	.....	.....0	283	04/15/2023.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	06/15/2012.	MBS Paydown 0.12832075.....	.....	.....7,106	7,106	7,533	7,352	7,352	.....	.....(217)	.....	.....(217)	.....	.....7,106	.....	.....	.....0	266	04/15/2023.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	09/15/2012.	MBS Paydown 0.11943158.....	.....	.....7,407	7,407	7,853	7,663	7,663	.....	.....(236)	.....	.....(236)	.....	.....7,407	.....	.....	.....0	417	04/15/2023.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023.....	...	11/15/2012.	MBS Paydown 0.11274384.....	.....	.....9,042	9,042	9,586	9,355	9,355	.....	.....(306)	.....	.....(306)	.....	.....9,042	.....	.....	.....0	622	04/15/2023.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	09/15/2012.	MBS Paydown 0.08176984.....	.....	.....1,261	1,261	1,319	1,305	1,305	.....	.....(2)	.....	.....(2)	.....	.....1,261	.....	.....	.....0	61	07/15/2031.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	07/15/2012.	MBS Paydown 0.08873327.....	.....	.....1,495	1,495	1,564	1,547	1,547	.....	.....(2)	.....	.....(2)	.....	.....1,495	.....	.....	.....0	57	07/15/2031.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	12/15/2012.	MBS Paydown 0.07715834.....	.....	.....1,645	1,645	1,721	1,703	1,703	.....	.....(3)	.....	.....(3)	.....	.....1,645	.....	.....	.....0	107	07/15/2031.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	01/15/2012.	MBS Paydown 0.10817073.....	.....	.....1,690	1,690	1,768	1,748	1,748	.....	.....	.....	.....0	.....	.....1,690	.....	.....	.....0	9	07/15/2031.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	10/15/2012.	MBS Paydown 0.08126833.....	.....	.....2,508	2,508	2,623	2,595	2,595	.....	.....(4)	.....	.....(4)	.....	.....2,508	.....	.....	.....0	136	07/15/2031.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	02/15/2012.	MBS Paydown 0.10763139.....	.....	.....2,697	2,697	2,821	2,791	2,791	.....	.....(1)	.....	.....(1)	.....	.....2,697	.....	.....	.....0	29	07/15/2031.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	03/15/2012.	MBS Paydown 0.10705271.....	.....	.....2,893	2,893	3,027	2,994	2,994	.....	.....(2)	.....	.....(2)	.....	.....2,893	.....	.....	.....0	47	07/15/2031.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	11/15/2012.	MBS Paydown 0.07748741.....	.....	.....18,905	18,905	19,777	19,562	19,562	.....	.....(681)	.....	.....(681)	.....	.....18,905	.....	.....	.....0	1,126	07/15/2031.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	06/15/2012.	MBS Paydown 0.08903225.....	.....	.....19,330	19,330	20,223	20,003	20,003	.....	.....(687)	.....	.....(687)	.....	.....19,330	.....	.....	.....0	628	07/15/2031.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	08/15/2012.	MBS Paydown 0.08202202.....	.....	.....33,556	33,556	35,106	34,724	34,724	.....	.....(1,227)	.....	.....(1,227)	.....	.....33,556	.....	.....	.....0	1,454	07/15/2031.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	04/15/2012.	MBS Paydown 0.10019872.....	.....	.....34,270	34,270	35,852	35,462	35,462	.....	.....(1,250)	.....	.....(1,250)	.....	.....34,270	.....	.....	.....0	743	07/15/2031.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031.....	...	05/15/2012.	MBS Paydown 0.09289826.....	.....	.....36,502	36,502	38,188	37,772	37,772	.....	.....(1,334)	.....	.....(1,334)	.....	.....36,502	.....	.....	.....0	989	07/15/2031.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	04/15/2012.	MBS Paydown 0.190516.....	.....	.....9,100	9,100	9,612	9,359	9,359	.....	.....(21)	.....	.....(21)	.....	.....9,100	.....	.....	.....0	197	03/15/2020.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	02/15/2012.	MBS Paydown 0.19642268.....	.....	.....9,715	9,715	10,261	9,991	9,991	.....	.....(9)	.....	.....(9)	.....	.....9,715	.....	.....	.....0	105	03/15/2020.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	11/15/2012.	MBS Paydown 0.15351517.....	.....	.....9,975	9,975	10,536	10,258	10,258	.....	.....(76)	.....	.....(76)	.....	.....9,975	.....	.....	.....0	594	03/15/2020.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	03/15/2012.	MBS Paydown 0.19324221.....	.....	.....10,616	10,616	11,213	10,918	10,918	.....	.....(17)	.....	.....(17)	.....	.....10,616	.....	.....	.....0	173	03/15/2020.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	12/15/2012.	MBS Paydown 0.15024772.....	.....	.....10,907	10,907	11,520	11,217	11,217	.....	.....(91)	.....	.....(91)	.....	.....10,907	.....	.....	.....0	709	03/15/2020.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	05/15/2012.	MBS Paydown 0.18669475.....	.....	.....12,755	12,755	13,473	13,118	13,118	.....	.....(39)	.....	.....(39)	.....	.....12,755	.....	.....	.....0	345	03/15/2020.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	10/15/2012.	MBS Paydown 0.15650343.....	.....	.....12,997	12,997	13,728	13,367	13,367	.....	.....(87)	.....	.....(87)	.....	.....12,997	.....	.....	.....0	704	03/15/2020.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	01/15/2012.	MBS Paydown 0.19933301.....	.....	.....13,891	13,891	14,672	14,286	14,286	.....	.....	.....	.....0	.....	.....13,891	.....	.....	.....0	75	03/15/2020.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	08/15/2012.	MBS Paydown 0.16821732.....	.....	.....13,930	13,930	14,713	14,326	14,326	.....	.....(74)	.....	.....(74)	.....	.....13,930	.....	.....	.....0	604	03/15/2020.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	07/15/2012.	MBS Paydown 0.17239034.....	.....	.....15,202	15,202	16,057	15,634	15,634	.....	.....(65)	.....	.....(65)	.....	.....15,202	.....	.....	.....0	576	03/15/2020.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	09/15/2012.	MBS Paydown 0.1603972.....	.....	.....26,104	26,104	27,572	26,846	26,846	.....	.....(776)	.....	.....(776)	.....	.....26,104	.....	.....	.....0	1,273	03/15/2020.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020.....	...	06/15/2012.	MBS Paydown 0.17694448.....	.....	.....32,546	32,546	34,377	33,472	33,472	.....	.....(939)	.....	.....(939)	.....	.....32,546	.....	.....	.....0	1,058	03/15/2020.
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022.....	...	08/15/2012.	MBS Paydown 0.24218694.....	.....	.....18,560	18,560	19,761	19,181	19,181	.....	.....(513)	.....	.....(513)	.....	.....18,560	.....	.....	.....0	742	02/15/2022.
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022.....	...	09/15/2012.	MBS Paydown 0.23585154.....	.....	.....19,006	19,006	20,237	19,642	19,642	.....	.....(537)	.....	.....(537)	.....	.....19,006	.....	.....	.....0	855	02/15/2022.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.4

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification		Description								11	12	13	14	15						
				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
	31339D 2V 9		FHR 2418 MB SEQ 6.0 2/15/2022.....	05/15/2012.	MBS Paydown 0.26428253.....		20,862	20,862	22,212	21,559		(574)		(574)		20,862			0	522	02/15/2022.
	31339D 2V 9		FHR 2418 MB SEQ 6.0 2/15/2022.....	06/15/2012.	MBS Paydown 0.25725538.....		21,081	21,081	22,446	21,786		(589)		(589)		21,081			0	632	02/15/2022.
	31339D 2V 9		FHR 2418 MB SEQ 6.0 2/15/2022.....	10/15/2012.	MBS Paydown 0.22877967.....		21,216	21,216	22,589	21,925		(626)		(626)		21,216			0	1,061	02/15/2022.
	31339D 2V 9		FHR 2418 MB SEQ 6.0 2/15/2022.....	02/15/2012.	MBS Paydown 0.28794926.....		22,771	22,771	24,246	23,533		(617)		(617)		22,771			0	228	02/15/2022.
	31339D 2V 9		FHR 2418 MB SEQ 6.0 2/15/2022.....	03/15/2012.	MBS Paydown 0.28021791.....		23,194	23,194	24,696	23,970		(641)		(641)		23,194			0	348	02/15/2022.
	31339D 2V 9		FHR 2418 MB SEQ 6.0 2/15/2022.....	11/15/2012.	MBS Paydown 0.22089418.....		23,656	23,656	25,188	24,448		(725)		(725)		23,656			0	1,301	02/15/2022.
	31339D 2V 9		FHR 2418 MB SEQ 6.0 2/15/2022.....	12/15/2012.	MBS Paydown 0.21224039.....		25,961	25,961	27,642	26,829		(821)		(821)		25,961			0	1,558	02/15/2022.
	31339D 2V 9		FHR 2418 MB SEQ 6.0 2/15/2022.....	07/15/2012.	MBS Paydown 0.24837358.....		26,645	26,645	28,370	27,536		(802)		(802)		26,645			0	933	02/15/2022.
	31339D 2V 9		FHR 2418 MB SEQ 6.0 2/15/2022.....	04/15/2012.	MBS Paydown 0.27123649.....		26,944	26,944	28,689	27,845		(785)		(785)		26,944			0	539	02/15/2022.
	31339D 2V 9		FHR 2418 MB SEQ 6.0 2/15/2022.....	01/15/2012.	MBS Paydown 0.29553971.....		29,691	29,691	31,613	30,684		(855)		(855)		29,691			0	148	02/15/2022.
	31339D QZ 4		FHR 2416 PG PAC 6.0 2/15/2022.....	11/15/2012.	MBS Paydown 0.98497507.....		43,512	43,512	46,691	45,216		(1,796)		(1,796)		43,512			0	2,393	02/15/2022.
	31339D QZ 4		FHR 2416 PG PAC 6.0 2/15/2022.....	12/15/2012.	MBS Paydown 0.954328.....		88,754	88,754	95,237	92,230		(3,661)		(3,661)		88,754			0	5,325	02/15/2022.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	11/15/2012.	MBS Paydown 0.02851801.....		8,506	8,506	6,853	8,245		202		202		8,506			0	476	10/15/2023.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	06/15/2012.	MBS Paydown 0.03744981.....		9,351	9,351	7,534	9,064		118		118		9,351			0	285	10/15/2023.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	09/15/2012.	MBS Paydown 0.03143311.....		9,546	9,546	7,691	9,253		188		188		9,546			0	437	10/15/2023.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	02/15/2012.	MBS Paydown 0.04827666.....		10,448	10,448	8,417	10,128		18		18		10,448			0	106	10/15/2023.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	01/15/2012.	MBS Paydown 0.04966124.....		10,491	10,491	8,452	10,169				0		10,491			0	53	10/15/2023.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	10/15/2012.	MBS Paydown 0.02964519.....		13,492	13,492	10,869	13,078		290		290		13,492			0	686	10/15/2023.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	08/15/2012.	MBS Paydown 0.03269817.....		14,380	14,380	11,585	13,938		249		249		14,380			0	585	10/15/2023.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	12/15/2012.	MBS Paydown 0.02639247.....		16,039	16,039	12,922	15,547		409		409		16,039			0	978	10/15/2023.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	05/15/2012.	MBS Paydown 0.03868905.....		17,841	17,841	14,373	17,294		179		179		17,841			0	453	10/15/2023.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	07/15/2012.	MBS Paydown 0.03460375.....		21,476	21,476	17,302	20,818		308		308		21,476			0	764	10/15/2023.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	03/15/2012.	MBS Paydown 0.04488956.....		25,559	25,559	20,591	24,775		89		89		25,559			0	390	10/15/2023.
	3133T1 FS 6		FHR 1599-C TAC 6.10 10/15/2023.....	04/15/2012.	MBS Paydown 0.04105334.....		28,948	28,948	23,322	28,060		189		189		28,948			0	589	10/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	12/15/2012.	MBS Paydown 0.53906259.....		16,214	16,214	17,732	16,978		(685)		(685)		16,214			0	1,094	12/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	11/15/2012.	MBS Paydown 0.5552767.....		16,669	16,669	18,229	17,454		(701)		(701)		16,669			0	1,031	12/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	10/15/2012.	MBS Paydown 0.57194545.....		17,136	17,136	18,740	17,943		(717)		(717)		17,136			0	964	12/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	09/15/2012.	MBS Paydown 0.58908109.....		17,615	17,615	19,264	18,445		(734)		(734)		17,615			0	892	12/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	08/15/2012.	MBS Paydown 0.60669617.....		18,107	18,107	19,802	18,960		(751)		(751)		18,107			0	815	12/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	07/15/2012.	MBS Paydown 0.6248036.....		18,613	18,613	20,355	19,490		(768)		(768)		18,613			0	733	12/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	06/15/2012.	MBS Paydown 0.64341662.....		19,132	19,132	20,923	20,033		(786)		(786)		19,132			0	646	12/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	05/15/2012.	MBS Paydown 0.66254881.....		19,665	19,665	21,506	20,592		(804)		(804)		19,665			0	553	12/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	04/15/2012.	MBS Paydown 0.6822141.....		20,213	20,213	22,105	21,165		(823)		(823)		20,213			0	455	12/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	03/15/2012.	MBS Paydown 0.7024268.....		20,775	20,775	22,720	21,753		(842)		(842)		20,775			0	351	12/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	02/15/2012.	MBS Paydown 0.7232016.....		28,848	28,848	31,548	30,207		(1,234)		(1,234)		28,848			0	325	12/15/2023.
	3133T3 BU 1		FHR 1644 K PAC 6.75 12/15/2023.....	01/15/2012.	MBS Paydown 0.75204953.....		35,215	35,215	38,512	36,874		(1,537)		(1,537)		35,215			0	198	12/15/2023.
	3133TB 4G 2		FHR 1991 PG PAC 6.0 9/15/2027.....	12/15/2012.	MBS Paydown 0.13477423.....		2,920	2,920	3,028	2,989		(12)		(12)		2,920			0	175	09/15/2027.
	3133TB 4G 2		FHR 1991 PG PAC 6.0 9/15/2027.....	10/15/2012.	MBS Paydown 0.13803575.....		4,496	4,496	4,662	4,602		(15)		(15)		4,496			0	225	09/15/2027.
	3133TB 4G 2		FHR 1991 PG PAC 6.0 9/15/2027.....	02/15/2012.	MBS Paydown 0.16148397.....		5,715	5,715	5,926	5,850		(1)		(1)		5,715			0	57	09/15/2027.
	3133TB 4G 2		FHR 1991 PG PAC 6.0 9/15/2027.....	05/15/2012.	MBS Paydown 0.15432126.....		6,392	6,392	6,628	6,543		(11)		(11)		6,392			0	160	09/15/2027.
	3133TB 4G 2		FHR 1991 PG PAC 6.0 9/15/2027.....	06/15/2012.	MBS Paydown 0.15205208.....		6,808	6,808	7,059	6,968		(15)		(15)		6,808			0	204	09/15/2027.
	3133TB 4G 2		FHR 1991 PG PAC 6.0 9/15/2027.....	11/15/2012.	MBS Paydown 0.13574762.....		6,864	6,864	7,118	7,026		(25)		(25)		6,864			0	378	09/15/2027.
	3133TB 4G 2		FHR 1991 PG PAC 6.0 9/15/2027.....	04/15/2012.	MBS Paydown 0.15645185.....		7,309	7,309	7,579	7,482		(8)		(8)		7,309			0	146	09/15/2027.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....	...	03/15/2012.	MBS Paydown 0.15888826.....	.....	7,787	7,787	8,075	7,971	.....	(5)	.....	(5)	.....	7,787	.....	.....	.....	0	117	09/15/2027.
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....	...	08/15/2012.	MBS Paydown 0.144312.....	.....	11,304	11,304	11,721	11,571	.....	(266)	.....	(266)	.....	11,304	.....	.....	.....	0	452	09/15/2027.
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....	...	07/15/2012.	MBS Paydown 0.14807998.....	.....	11,916	11,916	12,356	12,197	.....	(281)	.....	(281)	.....	11,916	.....	.....	.....	0	417	09/15/2027.
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....	...	01/15/2012.	MBS Paydown 0.16338893.....	.....	14,061	14,061	14,580	14,393	.....	(312)	.....	(312)	.....	14,061	.....	.....	.....	0	70	09/15/2027.
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027.....	...	09/15/2012.	MBS Paydown 0.13953426.....	.....	14,333	14,333	14,862	14,671	.....	(351)	.....	(351)	.....	14,333	.....	.....	.....	0	645	09/15/2027.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	02/15/2012.	MBS Paydown 0.23416624.....	.....	1,571	1,571	1,657	1,629	.....	.....	.....	0	.....	1,571	.....	.....	.....	0	17	01/15/2028.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	03/15/2012.	MBS Paydown 0.23192973.....	.....	2,237	2,237	2,360	2,320	.....	(2)	.....	(2)	.....	2,237	.....	.....	.....	0	36	01/15/2028.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	10/15/2012.	MBS Paydown 0.18600106.....	.....	2,314	2,314	2,442	2,400	.....	(7)	.....	(7)	.....	2,314	.....	.....	.....	0	122	01/15/2028.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	05/15/2012.	MBS Paydown 0.22063136.....	.....	2,382	2,382	2,514	2,471	.....	(4)	.....	(4)	.....	2,382	.....	.....	.....	0	63	01/15/2028.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	11/15/2012.	MBS Paydown 0.1833034.....	.....	2,698	2,698	2,846	2,798	.....	(10)	.....	(10)	.....	2,698	.....	.....	.....	0	157	01/15/2028.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	12/15/2012.	MBS Paydown 0.17994824.....	.....	3,355	3,355	3,540	3,480	.....	(116)	.....	(116)	.....	3,355	.....	.....	.....	0	213	01/15/2028.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	06/15/2012.	MBS Paydown 0.21703922.....	.....	3,592	3,592	3,790	3,726	.....	(118)	.....	(118)	.....	3,592	.....	.....	.....	0	114	01/15/2028.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	01/15/2012.	MBS Paydown 0.23573677.....	.....	3,809	3,809	4,019	3,951	.....	(120)	.....	(120)	.....	3,809	.....	.....	.....	0	20	01/15/2028.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	08/15/2012.	MBS Paydown 0.19384145.....	.....	4,264	4,264	4,499	4,423	.....	(148)	.....	(148)	.....	4,264	.....	.....	.....	0	181	01/15/2028.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	09/15/2012.	MBS Paydown 0.18831509.....	.....	5,526	5,526	5,831	5,733	.....	(201)	.....	(201)	.....	5,526	.....	.....	.....	0	263	01/15/2028.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	04/15/2012.	MBS Paydown 0.22301354.....	.....	8,916	8,916	9,408	9,249	.....	(331)	.....	(331)	.....	8,916	.....	.....	.....	0	189	01/15/2028.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....	...	07/15/2012.	MBS Paydown 0.1981055.....	.....	18,934	18,934	19,978	19,641	.....	(748)	.....	(748)	.....	18,934	.....	.....	.....	0	701	01/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	02/15/2012.	MBS Paydown 0.07978329.....	.....	4,214	4,214	4,608	4,498	.....	(216)	.....	(216)	.....	4,214	.....	.....	.....	0	63	03/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	06/15/2012.	MBS Paydown 0.07533512.....	.....	4,497	4,497	4,918	4,800	.....	(243)	.....	(243)	.....	4,497	.....	.....	.....	0	202	03/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	05/15/2012.	MBS Paydown 0.07632825.....	.....	4,645	4,645	5,080	4,959	.....	(252)	.....	(252)	.....	4,645	.....	.....	.....	0	174	03/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	03/15/2012.	MBS Paydown 0.07856936.....	.....	5,496	5,496	6,011	5,868	.....	(309)	.....	(309)	.....	5,496	.....	.....	.....	0	124	03/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	04/15/2012.	MBS Paydown 0.07735418.....	.....	5,502	5,502	6,018	5,874	.....	(311)	.....	(311)	.....	5,502	.....	.....	.....	0	165	03/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	08/15/2012.	MBS Paydown 0.07196827.....	.....	5,828	5,828	6,374	6,222	.....	(343)	.....	(343)	.....	5,828	.....	.....	.....	0	350	03/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	10/15/2012.	MBS Paydown 0.06935369.....	.....	5,903	5,903	6,457	6,302	.....	(352)	.....	(352)	.....	5,903	.....	.....	.....	0	443	03/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	09/15/2012.	MBS Paydown 0.0706575.....	.....	5,935	5,935	6,491	6,336	.....	(353)	.....	(353)	.....	5,935	.....	.....	.....	0	401	03/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	12/15/2012.	MBS Paydown 0.06400089.....	.....	8,550	8,550	9,351	9,127	.....	(551)	.....	(551)	.....	8,550	.....	.....	.....	0	769	03/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	01/15/2012.	MBS Paydown 0.08071388.....	.....	8,661	8,661	9,472	9,246	.....	(530)	.....	(530)	.....	8,661	.....	.....	.....	0	65	03/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	07/15/2012.	MBS Paydown 0.07325546.....	.....	9,416	9,416	10,299	10,052	.....	(599)	.....	(599)	.....	9,416	.....	.....	.....	0	494	03/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....	...	11/15/2012.	MBS Paydown 0.06588921.....	.....	15,686	15,686	17,156	16,746	.....	(1,066)	.....	(1,066)	.....	15,686	.....	.....	.....	0	1,294	03/15/2028.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	09/15/2012.	MBS Paydown 0.25893203.....	.....	5,662	5,662	5,945	5,857	.....	(13)	.....	(13)	.....	5,662	.....	.....	.....	0	276	01/15/2029.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	01/15/2012.	MBS Paydown 0.29709029.....	.....	6,323	6,323	6,638	6,541	.....	.....	.....	0	.....	6,323	.....	.....	.....	0	34	01/15/2029.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	12/15/2012.	MBS Paydown 0.23162836.....	.....	6,749	6,749	7,086	6,982	.....	(20)	.....	(20)	.....	6,749	.....	.....	.....	0	439	01/15/2029.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	08/15/2012.	MBS Paydown 0.26054984.....	.....	7,872	7,872	8,264	8,143	.....	(15)	.....	(15)	.....	7,872	.....	.....	.....	0	341	01/15/2029.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	04/15/2012.	MBS Paydown 0.28055115.....	.....	7,974	7,974	8,372	8,248	.....	(6)	.....	(6)	.....	7,974	.....	.....	.....	0	173	01/15/2029.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	06/15/2012.	MBS Paydown 0.26866884.....	.....	9,111	9,111	9,565	9,424	.....	(238)	.....	(238)	.....	9,111	.....	.....	.....	0	296	01/15/2029.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	10/15/2012.	MBS Paydown 0.25492408.....	.....	14,028	14,028	14,728	14,511	.....	(435)	.....	(435)	.....	14,028	.....	.....	.....	0	760	01/15/2029.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	03/15/2012.	MBS Paydown 0.28282937.....	.....	19,015	19,015	19,964	19,670	.....	(599)	.....	(599)	.....	19,015	.....	.....	.....	0	309	01/15/2029.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	07/15/2012.	MBS Paydown 0.26279886.....	.....	20,545	20,545	21,570	21,253	.....	(670)	.....	(670)	.....	20,545	.....	.....	.....	0	779	01/15/2029.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	02/15/2012.	MBS Paydown 0.28826232.....	.....	30,898	30,898	32,440	31,962	.....	(1,037)	.....	(1,037)	.....	30,898	.....	.....	.....	0	335	01/15/2029.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	05/15/2012.	MBS Paydown 0.27127186.....	.....	32,478	32,478	34,098	33,596	.....	(1,112)	.....	(1,112)	.....	32,478	.....	.....	.....	0	880	01/15/2029.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	...	11/15/2012.	MBS Paydown 0.23355664.....	.....	74,786	74,786	78,519	77,363	.....	(2,763)	.....	(2,763)	.....	74,786	.....	.....	.....	0	4,456	01/15/2029.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	08/15/2012.	MBS Paydown 0.29257367.....	.....	1,829	1,829	1,889	1,870	.....	(1)	.....	(1)	.....	1,829	.....	.....	.....	0	73	04/15/2031.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.6

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
CUSIP Identification			Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	07/15/2012.	MBS Paydown 0.29348813.....	.....	1,852	1,852	1,913	1,894	.....	.....	(1)	.....	(1)	.....	1,852	.....	.....	.....	0	.....	65	04/15/2031.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	02/15/2012.	MBS Paydown 0.32762172.....	.....	1,933	1,933	1,996	1,977	.....	.....	.....	.....	0	.....	1,933	.....	.....	.....	0	.....	19	04/15/2031.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	10/15/2012.	MBS Paydown 0.28405798.....	.....	2,614	2,614	2,700	2,673	.....	.....	(2)	.....	(2)	.....	2,614	.....	.....	.....	0	.....	131	04/15/2031.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	05/15/2012.	MBS Paydown 0.3002169.....	.....	11,057	11,057	11,419	11,307	.....	.....	(240)	.....	(240)	.....	11,057	.....	.....	.....	0	.....	276	04/15/2031.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	06/15/2012.	MBS Paydown 0.29441433.....	.....	11,605	11,605	11,984	11,867	.....	.....	(254)	.....	(254)	.....	11,605	.....	.....	.....	0	.....	348	04/15/2031.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	09/15/2012.	MBS Paydown 0.28536516.....	.....	14,417	14,417	14,888	14,743	.....	.....	(326)	.....	(326)	.....	14,417	.....	.....	.....	0	.....	649	04/15/2031.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	11/15/2012.	MBS Paydown 0.27590453.....	.....	16,307	16,307	16,840	16,675	.....	.....	(376)	.....	(376)	.....	16,307	.....	.....	.....	0	.....	897	04/15/2031.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	03/15/2012.	MBS Paydown 0.31920879.....	.....	16,826	16,826	17,376	17,206	.....	.....	(381)	.....	(381)	.....	16,826	.....	.....	.....	0	.....	252	04/15/2031.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	12/15/2012.	MBS Paydown 0.26358543.....	.....	24,638	24,638	25,443	25,195	.....	.....	(585)	.....	(585)	.....	24,638	.....	.....	.....	0	.....	1,478	04/15/2031.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	04/15/2012.	MBS Paydown 0.30574559.....	.....	26,926	26,926	27,806	27,535	.....	.....	(633)	.....	(633)	.....	26,926	.....	.....	.....	0	.....	539	04/15/2031.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	...	01/15/2012.	MBS Paydown 0.3285883.....	.....	52,284	52,284	53,993	53,466	.....	.....	(1,263)	.....	(1,263)	.....	52,284	.....	.....	.....	0	.....	261	04/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	09/15/2012.	MBS Paydown 0.09414484.....	.....	1,530	1,530	1,604	1,586	.....	.....	(3)	.....	(3)	.....	1,530	.....	.....	.....	0	.....	75	09/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	07/15/2012.	MBS Paydown 0.10045875.....	.....	1,648	1,648	1,728	1,708	.....	.....	(2)	.....	(2)	.....	1,648	.....	.....	.....	0	.....	62	09/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	02/15/2012.	MBS Paydown 0.11473629.....	.....	2,103	2,103	2,205	2,180	.....	.....	.....	.....	0	.....	2,103	.....	.....	.....	0	.....	23	09/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	10/15/2012.	MBS Paydown 0.09283243.....	.....	6,562	6,562	6,882	6,803	.....	.....	(13)	.....	(13)	.....	6,562	.....	.....	.....	0	.....	355	09/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	04/15/2012.	MBS Paydown 0.10742957.....	.....	6,732	6,732	7,060	6,979	.....	.....	(3)	.....	(3)	.....	6,732	.....	.....	.....	0	.....	146	09/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	11/15/2012.	MBS Paydown 0.09099528.....	.....	9,186	9,186	9,633	9,523	.....	.....	(24)	.....	(24)	.....	9,186	.....	.....	.....	0	.....	547	09/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	06/15/2012.	MBS Paydown 0.10078834.....	.....	12,467	12,467	13,074	12,925	.....	.....	(450)	.....	(450)	.....	12,467	.....	.....	.....	0	.....	405	09/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	12/15/2012.	MBS Paydown 0.0881344.....	.....	14,304	14,304	15,001	14,829	.....	.....	(547)	.....	(547)	.....	14,304	.....	.....	.....	0	.....	930	09/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	01/15/2012.	MBS Paydown 0.11515682.....	.....	18,426	18,426	19,323	19,102	.....	.....	(671)	.....	(671)	.....	18,426	.....	.....	.....	0	.....	100	09/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	05/15/2012.	MBS Paydown 0.10328178.....	.....	20,739	20,739	21,749	21,500	.....	.....	(777)	.....	(777)	.....	20,739	.....	.....	.....	0	.....	562	09/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	03/15/2012.	MBS Paydown 0.10877603.....	.....	29,801	29,801	31,253	30,895	.....	.....	(1,122)	.....	(1,122)	.....	29,801	.....	.....	.....	0	.....	484	09/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	...	08/15/2012.	MBS Paydown 0.09445079.....	.....	30,040	30,040	31,503	31,142	.....	.....	(1,153)	.....	(1,153)	.....	30,040	.....	.....	.....	0	.....	1,302	09/15/2031.
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....	...	11/15/2012.	MBS Paydown 0.00142847.....	.....	12	12	13	13	.....	.....	.....	.....	0	.....	12	.....	.....	.....	0	.....	0	11/15/2019.
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....	...	12/15/2012.	MBS Paydown 0.00140463.....	.....	12	12	13	13	.....	.....	.....	.....	0	.....	12	.....	.....	.....	0	.....	0	11/15/2019.
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....	...	10/15/2012.	MBS Paydown 0.00145175.....	.....	13	13	14	14	.....	.....	.....	.....	0	.....	13	.....	.....	.....	0	.....	0	11/15/2019.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	...	09/15/2012.	MBS Paydown 0.01152081.....	.....	219	219	196	208	.....	.....	5	.....	5	.....	219	.....	.....	.....	0	.....	14	05/15/2020.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	...	12/15/2012.	MBS Paydown 0.01062329.....	.....	244	244	218	231	.....	.....	7	.....	7	.....	244	.....	.....	.....	0	.....	25	05/15/2020.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	...	07/15/2012.	MBS Paydown 0.01206057.....	.....	280	280	250	266	.....	.....	5	.....	5	.....	280	.....	.....	.....	0	.....	17	05/15/2020.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	...	01/15/2012.	MBS Paydown 0.01488761.....	.....	734	285	255	271	.....	.....	.....	.....	0	.....	734	.....	.....	.....	0	.....	4	05/15/2020.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	...	08/15/2012.	MBS Paydown 0.01174019.....	.....	320	320	286	304	.....	.....	6	.....	6	.....	320	.....	.....	.....	0	.....	19	05/15/2020.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	...	11/15/2012.	MBS Paydown 0.01086718.....	.....	326	326	291	309	.....	.....	8	.....	8	.....	326	.....	.....	.....	0	.....	25	05/15/2020.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	...	10/15/2012.	MBS Paydown 0.01119342.....	.....	327	327	292	310	.....	.....	7	.....	7	.....	327	.....	.....	.....	0	.....	14	05/15/2020.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	...	02/15/2012.	MBS Paydown 0.01455371.....	.....	334	334	298	316	.....	.....	3	.....	3	.....	334	.....	.....	.....	0	.....	6	05/15/2020.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	...	06/15/2012.	MBS Paydown 0.01234086.....	.....	383	383	342	363	.....	.....	6	.....	6	.....	383	.....	.....	.....	0	.....	17	05/15/2020.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	...	04/15/2012.	MBS Paydown 0.01317282.....	.....	425	425	379	403	.....	.....	11	.....	11	.....	425	.....	.....	.....	0	.....	13	05/15/2020.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	...	03/15/2012.	MBS Paydown 0.01359762.....	.....	956	956	853	906	.....	.....	5	.....	5	.....	956	.....	.....	.....	0	.....	24	05/15/2020.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	10/25/2012.	MBS Paydown 0.01237463.....	.....	272	272	286	279	.....	.....	(2)	.....	(2)	.....	272	.....	.....	.....	0	.....	16	02/25/2021.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	05/25/2012.	MBS Paydown 0.01342627.....	.....	273	273	287	280	.....	.....	(1)	.....	(1)	.....	273	.....	.....	.....	0	.....	8	02/25/2021.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	06/25/2012.	MBS Paydown 0.01328552.....	.....	282	282	296	288	.....	.....	(1)	.....	(1)	.....	282	.....	.....	.....	0	.....	10	02/25/2021.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	12/25/2012.	MBS Paydown 0.01209132.....	.....	282	282	297	289	.....	.....	(2)	.....	(2)	.....	282	.....	.....	.....	0	.....	20	02/25/2021.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	11/25/2012.	MBS Paydown 0.01223241.....	.....	284	284	299	291	.....	.....	(2)	.....	(2)	.....	284	.....	.....	.....	0	.....	18	02/25/2021.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	02/25/2012.	MBS Paydown 0.01419604.....	.....	322	322	338	329	.....	.....	(2)	.....	(2)	.....	322	.....	.....	.....	0	.....	4	02/25/2021.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
	CUSIP Identification		Description									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.						
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	09/25/2012.	MBS Paydown 0.01251087.....	326	326	343	334	334	.....	.....(3)	.....	.....(3)	.....	.....326	.....	.....	.....0	17	02/25/2021.
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	08/25/2012.	MBS Paydown 0.01267408.....	365	365	374	374	374	.....	.....(4)	.....	.....(4)	.....	.....365	.....	.....	.....0	17	02/25/2021.
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	04/25/2012.	MBS Paydown 0.01356296.....	410	410	431	420	420	.....	.....(5)	.....	.....(5)	.....	.....410	.....	.....	.....0	10	02/25/2021.
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	01/25/2012.	MBS Paydown 0.01435683.....	471	471	495	482	482	.....	.....(6)	.....	.....(6)	.....	.....471	.....	.....	.....0	3	02/25/2021.
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	03/25/2012.	MBS Paydown 0.01376807.....	856	856	900	876	876	.....	.....(18)	.....	.....(18)	.....	.....856	.....	.....	.....0	15	02/25/2021.
31358F	M5	5	FNR 1991-12 H PAC 7.0 2/25/2021.....	...	07/25/2012.	MBS Paydown 0.01285659.....	858	858	902	878	878	.....	.....(19)	.....	.....(19)	.....	.....858	.....	.....	.....0	35	02/25/2021.
31358G	5J	2	FNR 91-65Z ZX 6.50 6/25/2021.....	...	12/25/2012.	MBS Paydown 0.05107602.....	1,159	1,159	1,264	1,264	1,264	.....	.....(8)	.....	.....(8)	.....	.....1,159	.....	.....	.....0	25	06/25/2021.
31358G	5J	2	FNR 91-65Z ZX 6.50 6/25/2021.....	...	10/25/2012.	MBS Paydown 0.05235115.....	1,174	1,174	1,280	1,280	1,280	.....	.....(3)	.....	.....(3)	.....	.....1,174	.....	.....	.....0	13	06/25/2021.
31358G	5J	2	FNR 91-65Z ZX 6.50 6/25/2021.....	...	11/25/2012.	MBS Paydown 0.05165562.....	1,391	1,391	1,516	1,516	1,516	.....	.....(7)	.....	.....(7)	.....	.....1,391	.....	.....	.....0	23	06/25/2021.
31358G	5J	2	FNR 91-65Z ZX 6.50 6/25/2021.....	...	09/25/2012.	MBS Paydown 0.05293838.....	1,784	1,784	1,944	1,944	1,944	.....	.....(57)	.....	.....(57)	.....	.....1,784	.....	.....	.....0	10	06/25/2021.
31358K	DY	1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	...	12/25/2012.	MBS Paydown 0.04288776.....	531	531	616	616	616	.....	.....(6)	.....	.....(6)	.....	.....531	.....	.....	.....0	12	11/25/2021.
31358K	DY	1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	...	11/25/2012.	MBS Paydown 0.04331243.....	671	671	779	779	779	.....	.....(33)	.....	.....(33)	.....	.....671	.....	.....	.....0	12	11/25/2021.
31358K	DY	1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	...	09/25/2012.	MBS Paydown 0.04491405.....	834	834	968	968	968	.....	.....(56)	.....	.....(56)	.....	.....834	.....	.....	.....0	5	11/25/2021.
31358K	DY	1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	...	10/25/2012.	MBS Paydown 0.04384938.....	1,331	1,331	1,545	1,545	1,545	.....	.....(140)	.....	.....(140)	.....	.....1,331	.....	.....	.....0	16	11/25/2021.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	08/25/2012.	MBS Paydown 0.02641806.....	2,518	2,518	2,547	2,523	2,523	.....	.....(2)	.....	.....(2)	.....	.....2,518	.....	.....	.....0	134	07/25/2022.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	11/25/2012.	MBS Paydown 0.02508092.....	2,533	2,533	2,563	2,538	2,538	.....	.....(2)	.....	.....(2)	.....	.....2,533	.....	.....	.....0	186	07/25/2022.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	06/25/2012.	MBS Paydown 0.02722962.....	2,914	2,914	2,948	2,920	2,920	.....	.....(1)	.....	.....(1)	.....	.....2,914	.....	.....	.....0	117	07/25/2022.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	09/25/2012.	MBS Paydown 0.02611547.....	3,026	3,026	3,061	3,032	3,032	.....	.....(2)	.....	.....(2)	.....	.....3,026	.....	.....	.....0	182	07/25/2022.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	01/25/2012.	MBS Paydown 0.02923375.....	3,031	3,031	3,066	3,037	3,037	.....	.....	.....	.....	.....	.....3,031	.....	.....	.....0	20	07/25/2022.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	02/25/2012.	MBS Paydown 0.02890239.....	3,314	3,314	3,352	3,320	3,320	.....	.....	.....	.....	.....	.....3,314	.....	.....	.....0	44	07/25/2022.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	04/25/2012.	MBS Paydown 0.02798104.....	3,561	3,561	3,603	3,569	3,569	.....	.....(1)	.....	.....(1)	.....	.....3,561	.....	.....	.....0	95	07/25/2022.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	12/25/2012.	MBS Paydown 0.02471724.....	3,637	3,637	3,679	3,644	3,644	.....	.....(4)	.....	.....(4)	.....	.....3,637	.....	.....	.....0	291	07/25/2022.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	05/25/2012.	MBS Paydown 0.02752101.....	4,600	4,600	4,654	4,610	4,610	.....	.....(2)	.....	.....(2)	.....	.....4,600	.....	.....	.....0	153	07/25/2022.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	07/25/2012.	MBS Paydown 0.02666983.....	5,598	5,598	5,664	5,609	5,609	.....	.....(3)	.....	.....(3)	.....	.....5,598	.....	.....	.....0	261	07/25/2022.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	03/25/2012.	MBS Paydown 0.02833717.....	5,652	5,652	5,718	5,664	5,664	.....	.....(1)	.....	.....(1)	.....	.....5,652	.....	.....	.....0	123	07/25/2022.
31358N	H3	9	FNR G92-29 J SCH 8.00 7/25/2022.....	...	10/25/2012.	MBS Paydown 0.02533422.....	7,813	7,813	7,904	7,828	7,828	.....	.....(7)	.....	.....(7)	.....	.....7,813	.....	.....	.....0	521	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	05/25/2012.	MBS Paydown 0.04135307.....	1,511	1,511	1,524	1,513	1,513	.....	.....(1)	.....	.....(1)	.....	.....1,511	.....	.....	.....0	50	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	04/25/2012.	MBS Paydown 0.04173076.....	1,534	1,534	1,547	1,536	1,536	.....	.....(1)	.....	.....(1)	.....	.....1,534	.....	.....	.....0	41	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	06/25/2012.	MBS Paydown 0.04092605.....	1,708	1,708	1,723	1,711	1,711	.....	.....	.....	.....	.....	.....1,708	.....	.....	.....0	68	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	07/25/2012.	MBS Paydown 0.04045367.....	1,890	1,890	1,906	1,892	1,892	.....	.....	.....	.....	.....	.....1,890	.....	.....	.....0	88	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	09/25/2012.	MBS Paydown 0.03896826.....	1,926	1,926	1,943	1,929	1,929	.....	.....	.....	.....	.....	.....1,926	.....	.....	.....0	116	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	10/25/2012.	MBS Paydown 0.03845555.....	2,051	2,051	2,069	2,054	2,054	.....	.....	.....	.....	.....	.....2,051	.....	.....	.....0	137	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	11/25/2012.	MBS Paydown 0.03783839.....	2,469	2,469	2,490	2,472	2,472	.....	.....	.....	.....	.....	.....2,469	.....	.....	.....0	181	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	03/25/2012.	MBS Paydown 0.04211429.....	2,504	2,504	2,526	2,508	2,508	.....	.....(1)	.....	.....(1)	.....	.....2,504	.....	.....	.....0	50	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	12/25/2012.	MBS Paydown 0.03716013.....	2,713	2,713	2,736	2,717	2,717	.....	.....17	.....	.....17	.....	.....2,713	.....	.....	.....0	217	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	02/25/2012.	MBS Paydown 0.04274034.....	3,045	3,045	3,071	3,050	3,050	.....	.....	.....	.....	.....	.....3,045	.....	.....	.....0	41	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	08/25/2012.	MBS Paydown 0.03944977.....	4,016	4,016	4,021	4,050	4,050	.....	.....4	.....	.....4	.....	.....4,016	.....	.....	.....0	214	07/25/2022.
31358N	M5	8	FNR 92-119Z ZX 8.00 07-25-22.....	...	01/25/2012.	MBS Paydown 0.04350164.....	4,735	4,735	4,776	4,742	4,742	.....	.....	.....	.....	.....	.....4,735	.....	.....	.....0	32	07/25/2022.
31358P	EE	3	FNR 1992-117 M PAC 7.0 7/25/2022.....	...	02/25/2012.	MBS Paydown 0.03802014.....	1,629	1,629	1,748	1,695	1,695	.....	.....(11)	.....	.....(11)	.....	.....1,629	.....	.....	.....0	19	07/25/2022.
31358P	EE	3	FNR 1992-117 M PAC 7.0 7/25/2022.....	...	10/25/2012.	MBS Paydown 0.03250681.....	1,644	1,644	1,764	1,710	1,710	.....	.....(21)	.....	.....(21)	.....	.....1,644	.....	.....	.....0	96	07/25/2022.
31358P	EE	3	FNR 1992-117 M PAC 7.0 7/25/2022.....	...	01/25/2012.	MBS Paydown 0.03829722.....	1,694	1,694	1,817	1,762	1,762	.....	.....(14)	.....	.....(14)	.....	.....1,694	.....	.....	.....0	10	07/25/2022.
31358P	EE	3	FNR 1992-117 M PAC 7.0 7/25/2022.....	...	06/25/2012.	MBS Paydown 0.03486804.....	1,726	1,726	1,852	1,795	1,795	.....	.....(21)	.....	.....(21)	.....	.....1,726	.....	.....	.....0	60	07/25/2022.
31358P	EE	3	FNR 1992-117 M PAC 7.0 7/25/2022.....	...	05/25/2012.	MBS Paydown 0.0351615.....	1,747	1,747	1,874	1,817	1,817	.....	.....(21)	.....	.....(21)	.....	.....1,747	.....	.....	.....0	51	07/25/2022.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification	Description										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.							
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....	08/25/2012.	MBS Paydown 0.03333214.....	2,045	2,045	2,195	2,128	(38)	(38)	2,045									0	.95	07/25/2022.	
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....	12/25/2012.	MBS Paydown 0.03136059.....	2,137	2,137	2,294	2,224	(47)	(47)	2,137									0	.150	07/25/2022.	
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....	09/25/2012.	MBS Paydown 0.03278635.....	3,209	3,209	3,444	3,339	(93)	(93)	3,209									0	.168	07/25/2022.	
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....	11/25/2012.	MBS Paydown 0.0317241.....	4,602	4,602	4,939	4,789	(161)	(161)	4,602									0	.295	07/25/2022.	
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....	04/25/2012.	MBS Paydown 0.03545853.....	5,100	5,100	5,473	5,307	(172)	(172)	5,100									0	.119	07/25/2022.	
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....	07/25/2012.	MBS Paydown 0.03367996.....	6,986	6,986	7,496	7,269	(264)	(264)	6,986									0	.285	07/25/2022.	
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....	03/25/2012.	MBS Paydown 0.03632594.....	9,962	9,962	10,690	10,365	(390)	(390)	9,962									0	.174	07/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	04/25/2012.	MBS Paydown 0.05693788.....	.457	.457	.488	.472	(4)	(4)	.457									0	.9	10/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	02/25/2012.	MBS Paydown 0.05864411.....	.461	.461	.493	.477	(4)	(4)	.461									0	.5	10/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	01/25/2012.	MBS Paydown 0.05922883.....	.498	.498	.532	.515	(5)	(5)	.498									0	.2	10/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	09/25/2012.	MBS Paydown 0.05207057.....	.505	.505	.539	.522	(8)	(8)	.505									0	.23	10/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	11/25/2012.	MBS Paydown 0.05046356.....	.567	.567	.606	.586	(11)	(11)	.567									0	.31	10/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	08/25/2012.	MBS Paydown 0.05271089.....	.571	.571	.610	.590	(10)	(10)	.571									0	.23	10/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	10/25/2012.	MBS Paydown 0.05118269.....	.700	.700	.748	.724	(16)	(16)	.700									0	.35	10/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	12/25/2012.	MBS Paydown 0.04943437.....	.811	.811	.867	.839	(21)	(21)	.811									0	.49	10/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	06/25/2012.	MBS Paydown 0.0545132.....	.814	.814	.870	.843	(19)	(19)	.814									0	.24	10/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	07/25/2012.	MBS Paydown 0.05343487.....	.850	.850	.908	.879	(21)	(21)	.850									0	.30	10/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	03/25/2012.	MBS Paydown 0.0575172.....	.888	.888	.949	.919	(21)	(21)	.888									0	.13	10/25/2022.	
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	05/25/2012.	MBS Paydown 0.05554654.....	1,096	1,096	1,172	1,134	(30)	(30)	1,096									0	.27	10/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	01/25/2012.	MBS Paydown 0.10770235.....	3,893	3,893	4,224	4,058		0	3,893									0	.23	12/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	02/25/2012.	MBS Paydown 0.1065032.....	4,797	4,797	5,205	5,000	(4)	(4)	4,797									0	.56	12/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	11/25/2012.	MBS Paydown 0.09121905.....	5,013	5,013	5,439	5,225	(43)	(43)	5,013									0	.322	12/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	09/25/2012.	MBS Paydown 0.09489277.....	5,277	5,277	5,726	5,500	(37)	(37)	5,277									0	.277	12/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	03/25/2012.	MBS Paydown 0.10495421.....	6,196	6,196	6,723	6,458	(10)	(10)	6,196									0	.108	12/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	08/25/2012.	MBS Paydown 0.0962119.....	6,353	6,353	6,894	6,622	(38)	(38)	6,353									0	.296	12/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	05/25/2012.	MBS Paydown 0.10144337.....	6,476	6,476	7,027	6,750	(21)	(21)	6,476									0	.189	12/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	06/25/2012.	MBS Paydown 0.09974297.....	6,802	6,802	7,381	7,090	(29)	(29)	6,802									0	.238	12/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	04/25/2012.	MBS Paydown 0.1030623.....	7,568	7,568	8,212	7,888	(246)	(246)	7,568									0	.177	12/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	07/25/2012.	MBS Paydown 0.09780013.....	7,771	7,771	8,433	8,101	(273)	(273)	7,771									0	.317	12/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	12/25/2012.	MBS Paydown 0.0891889.....	8,121	8,121	8,812	8,465	(315)	(315)	8,121									0	.568	12/25/2022.	
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	10/25/2012.	MBS Paydown 0.0924722.....	9,682	9,682	10,507	10,092	(385)	(385)	9,682									0	.565	12/25/2022.	
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	11/25/2012.	MBS Paydown 0.41286485.....	12,831	12,831	14,205	13,548	(509)	(509)	12,831									0	.823	09/25/2023.	
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	12/25/2012.	MBS Paydown 0.40548772.....	14,754	14,754	16,335	15,579	(637)	(637)	14,754									0	.1,033	09/25/2023.	
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	10/25/2012.	MBS Paydown 0.41928025.....	17,819	17,819	19,728	18,816	(812)	(812)	17,819									0	.1,039	09/25/2023.	
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	08/25/2012.	MBS Paydown 0.43825317.....	18,228	18,228	20,181	19,248	(817)	(817)	18,228									0	.851	09/25/2023.	
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	05/25/2012.	MBS Paydown 0.46904651.....	19,142	19,142	21,192	20,212	(841)	(841)	19,142									0	.558	09/25/2023.	
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	09/25/2012.	MBS Paydown 0.42818989.....	20,127	20,127	22,282	21,252	(945)	(945)	20,127									0	.1,057	09/25/2023.	
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	07/25/2012.	MBS Paydown 0.44736739.....	20,423	20,423	22,611	21,565	(942)	(942)	20,423									0	.834	09/25/2023.	
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	01/25/2012.	MBS Paydown 0.52671443.....	22,843	22,843	25,290	24,121	(1,013)	(1,013)	22,843									0	.133	09/25/2023.	
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	06/25/2012.	MBS Paydown 0.45757909.....	22,935	22,935	25,391	24,217	(1,085)	(1,085)	22,935									0	.803	09/25/2023.	
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	04/25/2012.	MBS Paydown 0.47861754.....	27,068	27,068	29,967	28,581	(1,312)	(1,312)	27,068									0	.632	09/25/2023.	
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	03/25/2012.	MBS Paydown 0.49215141.....	30,111	30,111	33,336	31,795	(1,482)	(1,482)	30,111									0	.527	09/25/2023.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.9

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31359D	H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....	...	02/25/2012.	MBS Paydown 0.507207.....		39,015	39,015	43,194	41,196		(2,004)		(2,004)		39,015			0	455	09/25/2023.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	10/25/2012.	MBS Paydown 0.47349844.....		2,776	2,776	3,067	2,932		(98)		(98)		2,776			0	162	04/25/2024.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	05/25/2012.	MBS Paydown 0.51935727.....		2,933	2,933	3,240	3,097		(99)		(99)		2,933			0	86	04/25/2024.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	03/25/2012.	MBS Paydown 0.5394698.....		3,297	3,297	3,643	3,482		(117)		(117)		3,297			0	58	04/25/2024.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	06/25/2012.	MBS Paydown 0.51231961.....		3,413	3,413	3,772	3,605		(130)		(130)		3,413			0	119	04/25/2024.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	11/25/2012.	MBS Paydown 0.4658684.....		3,701	3,701	4,089	3,909		(158)		(158)		3,701			0	237	04/25/2024.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	08/25/2012.	MBS Paydown 0.48986265.....		4,437	4,437	4,903	4,686		(198)		(198)		4,437			0	207	04/25/2024.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	12/25/2012.	MBS Paydown 0.45597392.....		4,799	4,799	5,303	5,069		(229)		(229)		4,799			0	336	04/25/2024.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	02/25/2012.	MBS Paydown 0.54626756.....		5,031	5,031	5,559	5,314		(221)		(221)		5,031			0	59	04/25/2024.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	09/25/2012.	MBS Paydown 0.47922229.....		5,161	5,161	5,702	5,451		(245)		(245)		5,161			0	271	04/25/2024.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	07/25/2012.	MBS Paydown 0.49901116.....		6,455	6,455	7,132	6,818		(320)		(320)		6,455			0	264	04/25/2024.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	04/25/2012.	MBS Paydown 0.52540385.....		6,822	6,822	7,538	7,206		(335)		(335)		6,822			0	159	04/25/2024.
31359H	NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....	...	01/25/2012.	MBS Paydown 0.5566411.....		8,363	8,363	9,241	8,833		(419)		(419)		8,363			0	49	04/25/2024.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	11/25/2012.	MBS Paydown 0.06573435.....		808	808	863	838		(11)		(11)		808			0	48	01/25/2022.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	12/25/2012.	MBS Paydown 0.0650647.....		871	871	930	904		(14)		(14)		871			0	57	01/25/2022.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	01/25/2012.	MBS Paydown 0.07663863.....		885	885	946	919		(9)		(9)		885			0	5	01/25/2022.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	02/25/2012.	MBS Paydown 0.07591557.....		940	940	1,004	976		(12)		(12)		940			0	10	01/25/2022.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	06/25/2012.	MBS Paydown 0.07085177.....		982	982	1,049	1,019		(16)		(16)		982			0	32	01/25/2022.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	08/25/2012.	MBS Paydown 0.06853963.....		986	986	1,054	1,024		(17)		(17)		986			0	43	01/25/2022.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	09/25/2012.	MBS Paydown 0.06757595.....		1,253	1,253	1,339	1,300		(29)		(29)		1,253			0	61	01/25/2022.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	05/25/2012.	MBS Paydown 0.07160683.....		1,487	1,487	1,589	1,543		(37)		(37)		1,487			0	40	01/25/2022.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	03/25/2012.	MBS Paydown 0.07474238.....		1,525	1,525	1,630	1,583		(37)		(37)		1,525			0	25	01/25/2022.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	10/25/2012.	MBS Paydown 0.06635557.....		1,586	1,586	1,695	1,647		(45)		(45)		1,586			0	86	01/25/2022.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	07/25/2012.	MBS Paydown 0.0692982.....		2,020	2,020	2,158	2,096		(61)		(61)		2,020			0	77	01/25/2022.
31359L	ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....	...	04/25/2012.	MBS Paydown 0.07275039.....		2,590	2,590	2,767	2,688		(83)		(83)		2,590			0	56	01/25/2022.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	02/18/2012.	MBS Paydown 0.12627047.....		3,155	3,155	3,399	3,225		(1)		(1)		3,155			0	37	04/18/2027.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	12/18/2012.	MBS Paydown 0.09841078.....		3,714	3,714	4,002	3,797		(10)		(10)		3,714			0	260	04/18/2027.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	01/18/2012.	MBS Paydown 0.12696689.....		4,297	4,297	4,631	4,393				0		4,297			0	25	04/18/2027.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	11/18/2012.	MBS Paydown 0.09923072.....		6,587	6,587	7,098	6,733		(15)		(15)		6,587			0	423	04/18/2027.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	06/18/2012.	MBS Paydown 0.11439978.....		7,978	7,978	8,597	8,155		(11)		(11)		7,978			0	279	04/18/2027.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	05/18/2012.	MBS Paydown 0.11616095.....		10,329	10,329	11,131	10,558		(8)		(8)		10,329			0	301	04/18/2027.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	10/18/2012.	MBS Paydown 0.10068475.....		12,296	12,296	13,249	12,568		(283)		(283)		12,296			0	717	04/18/2027.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	09/18/2012.	MBS Paydown 0.10339902.....		12,434	12,434	13,398	12,710		(286)		(286)		12,434			0	653	04/18/2027.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	03/18/2012.	MBS Paydown 0.12341584.....		12,931	12,931	13,934	13,218		(284)		(284)		12,931			0	226	04/18/2027.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	08/18/2012.	MBS Paydown 0.10614387.....		16,741	16,741	18,039	17,112		(399)		(399)		16,741			0	781	04/18/2027.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	07/18/2012.	MBS Paydown 0.1098395.....		20,658	20,658	22,260	21,116		(501)		(501)		20,658			0	844	04/18/2027.
31359N	2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....	...	04/18/2012.	MBS Paydown 0.11844119.....		22,535	22,535	24,283	23,035		(532)		(532)		22,535			0	526	04/18/2027.
31359V	GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....	...	05/25/2012.	MBS Paydown 0.33728773.....		33,227	33,227	35,336	34,646		(1,271)		(1,271)		33,227			0	900	02/25/2029.
31359V	GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....	...	11/25/2012.	MBS Paydown 0.27926716.....		34,639	34,639	36,838	36,119		(1,383)		(1,383)		34,639			0	2,064	02/25/2029.
31359V	GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....	...	08/25/2012.	MBS Paydown 0.30169811.....		37,148	37,148	39,506	38,735		(1,481)		(1,481)		37,148			0	1,610	02/25/2029.
31359V	GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....	...	12/25/2012.	MBS Paydown 0.2722755.....		41,950	41,950	44,613	43,742		(1,734)		(1,734)		41,950			0	2,727	02/25/2029.
31359V	GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....	...	01/25/2012.	MBS Paydown 0.3795668.....		44,312	44,312	47,124	46,205		(1,757)		(1,757)		44,312			0	240	02/25/2029.
31359V	GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....	...	04/25/2012.	MBS Paydown 0.34282551.....		46,237	46,237	49,172	48,212		(1,875)		(1,875)		46,237			0	1,002	02/25/2029.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029	...	...	...	10/25/2012.	MBS Paydown 0.28504035		47,635	47,635	50,659	49,670		(1,987)		(1,987)		47,635			0	2,580	02/25/2029.
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029	...	...	...	09/25/2012.	MBS Paydown 0.29297959		52,311	52,311	55,631	54,546		(2,200)		(2,200)		52,311			0	2,550	02/25/2029.
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029	...	...	...	06/25/2012.	MBS Paydown 0.32507055		73,303	73,303	77,956	76,434		(3,162)		(3,162)		73,303			0	2,382	02/25/2029.
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029	...	...	...	02/25/2012.	MBS Paydown 0.3666738		77,358	77,358	82,268	80,663		(3,317)		(3,317)		77,358			0	838	02/25/2029.
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029	...	...	...	03/25/2012.	MBS Paydown 0.35053169		96,853	96,853	103,000	100,990		(4,242)		(4,242)		96,853			0	1,574	02/25/2029.
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029	...	...	...	07/25/2012.	MBS Paydown 0.30788952		103,086	103,086	109,629	107,490		(4,571)		(4,571)		103,086			0	3,909	02/25/2029.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	02/25/2012.	MBS Paydown 0.00245204		508	508	504	505				0		508			0	8	10/25/2018.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	08/25/2012.	MBS Paydown 0.00219136		512	512	507	509		1		1		512			0	32	10/25/2018.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	10/25/2012.	MBS Paydown 0.00211513		535	535	530	531		1		1		535			0	41	10/25/2018.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	03/25/2012.	MBS Paydown 0.0024144		555	555	550	551				0		555			0	13	10/25/2018.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	05/25/2012.	MBS Paydown 0.00232811		570	570	565	566				0		570			0	22	10/25/2018.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	09/25/2012.	MBS Paydown 0.00215138		590	590	584	586		1		1		590			0	41	10/25/2018.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	01/25/2012.	MBS Paydown 0.00248651		603	603	598	599				0		603			0	5	10/25/2018.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	06/25/2012.	MBS Paydown 0.00228671		611	611	605	606				0		611			0	28	10/25/2018.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	04/25/2012.	MBS Paydown 0.00236676		703	703	696	698				0		703			0	22	10/25/2018.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	12/25/2012.	MBS Paydown 0.00200974		745	745	738	740		1		1		745			0	69	10/25/2018.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	11/25/2012.	MBS Paydown 0.00206028		809	809	801	803		1		1		809			0	69	10/25/2018.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	...	...	...	07/25/2012.	MBS Paydown 0.00222608		894	894	886	888		1		1		894			0	48	10/25/2018.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	03/25/2012.	MBS Paydown 0.01552732		513	513	569	539		(4)		(4)		513			0	12	11/25/2019.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	05/25/2012.	MBS Paydown 0.01518234		517	517	574	544		(5)		(5)		517			0	19	11/25/2019.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	04/25/2012.	MBS Paydown 0.01535475		518	518	574	544		(5)		(5)		518			0	16	11/25/2019.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	02/25/2012.	MBS Paydown 0.0156983		532	532	590	559		(5)		(5)		532			0	8	11/25/2019.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	01/25/2012.	MBS Paydown 0.01587568		539	539	598	567		(5)		(5)		539			0	4	11/25/2019.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	11/25/2012.	MBS Paydown 0.01339759		548	548	608	576		(11)		(11)		548			0	45	11/25/2019.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	10/25/2012.	MBS Paydown 0.01358029		548	548	608	576		(10)		(10)		548			0	41	11/25/2019.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	12/25/2012.	MBS Paydown 0.01320733		571	571	633	600		(13)		(13)		571			0	51	11/25/2019.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	09/25/2012.	MBS Paydown 0.01376307		647	647	718	680		(16)		(16)		647			0	44	11/25/2019.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	08/25/2012.	MBS Paydown 0.0139789		710	710	787	746		(19)		(19)		710			0	43	11/25/2019.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	07/25/2012.	MBS Paydown 0.01421551		1,214	1,214	1,346	1,275		(48)		(48)		1,214			0	64	11/25/2019.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	...	...	...	06/25/2012.	MBS Paydown 0.01462009		1,687	1,687	1,871	1,772		(74)		(74)		1,687			0	76	11/25/2019.
3136A1 MJ 1	FNR 2011-105 PB PAC 4.0 10/25/2041	...	...	...	10/02/2012.	RBC DOMINION		11,357,813	10,000,000	10,443,750	10,443,559		(17,692)		(17,692)		10,425,868		931,945	931,945	337,778	10/25/2041.
3136A1 NA 9	FNR 2011-105 BP PAC 4.0 10/25/2041	...	...	...	10/02/2012.	BARCLAYS AMERICA		12,853,105	11,365,000	11,673,986	11,673,910		(10,771)		(10,771)		11,663,139		1,189,966	1,189,966	383,884	10/25/2041.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	...	...	...	07/25/2012.	MBS Paydown 0.16323527		7,877	7,877	8,306	8,195		(300)		(300)		7,877			0	299	10/25/2031.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	...	...	...	02/25/2012.	MBS Paydown 0.18738644		8,152	8,152	8,596	8,482		(307)		(307)		8,152			0	88	10/25/2031.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	...	...	...	04/25/2012.	MBS Paydown 0.17807807		12,820	12,820	13,519	13,339		(517)		(517)		12,820			0	278	10/25/2031.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	...	...	...	11/25/2012.	MBS Paydown 0.14535445		12,881	12,881	13,583	13,402		(526)		(526)		12,881			0	768	10/25/2031.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	...	...	...	08/25/2012.	MBS Paydown 0.1591205		13,184	13,184	13,902	13,717		(537)		(537)		13,184			0	571	10/25/2031.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	...	...	...	12/25/2012.	MBS Paydown 0.1410012		13,948	13,948	14,708	14,512		(575)		(575)		13,948			0	907	10/25/2031.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	...	...	...	10/25/2012.	MBS Paydown 0.14937485		15,012	15,012	15,830	15,619		(620)		(620)		15,012			0	813	10/25/2031.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	...	...	...	01/25/2012.	MBS Paydown 0.18993083		15,500	15,500	16,344	16,126		(634)		(634)		15,500			0	84	10/25/2031.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	...	...	...	09/25/2012.	MBS Paydown 0.15406026		16,213	16,213	17,096	16,869		(673)		(673)		16,213			0	790	10/25/2031.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	...	...	...	05/25/2012.	MBS Paydown 0.17299518		16,286	16,286	17,173	16,944		(673)		(673)		16,286			0	441	10/25/2031.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	...	...	...	03/25/2012.	MBS Paydown 0.1820794		17,004	17,004	17,930	17,691		(703)		(703)		17,004			0	276	10/25/2031.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.11

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification		Description								11	12	13	14	15						
				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
313921	JK	5	FNR 2001-57 PD PAC 6.50 10/25/2031.....	06/25/2012.	MBS Paydown 0.1656937.....		23,394	23,394	24,669	24,340		(991)		(991)		23,394			0	760	10/25/2031.
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	05/25/2012.	MBS Paydown 0.03502772.....		21,572	21,572	22,728	21,912		(342)		(342)		21,572			0	539	09/25/2031.
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	11/25/2012.	MBS Paydown 0.0.....		22,133	22,133	23,319	22,482		(167)		(167)		22,133			0	1,217	09/25/2031.
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	07/25/2012.	MBS Paydown 0.02262708.....		26,668	26,668	28,097	27,088		(443)		(443)		26,668			0	933	09/25/2031.
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	02/25/2012.	MBS Paydown 0.05347068.....		28,295	28,295	29,811	28,741		(449)		(449)		28,295			0	283	09/25/2031.
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	10/25/2012.	MBS Paydown 0.00442667.....		28,328	28,328	29,846	28,775		(416)		(416)		28,328			0	1,416	09/25/2031.
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	08/25/2012.	MBS Paydown 0.01669531.....		29,659	29,659	31,248	30,126		(495)		(495)		29,659			0	1,186	09/25/2031.
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	04/25/2012.	MBS Paydown 0.03934219.....		30,832	30,832	32,485	31,318		(513)		(513)		30,832			0	617	09/25/2031.
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	01/25/2012.	MBS Paydown 0.05912967.....		31,882	31,882	33,591	32,385		(508)		(508)		31,882			0	159	09/25/2031.
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	09/25/2012.	MBS Paydown 0.01009228.....		33,015	33,015	34,784	33,536		(538)		(538)		33,015			0	1,486	09/25/2031.
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	06/25/2012.	MBS Paydown 0.02796061.....		35,336	35,336	37,229	35,893		(609)		(609)		35,336			0	1,060	09/25/2031.
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9/25/2031.....	03/25/2012.	MBS Paydown 0.04550864.....		39,810	39,810	41,944	40,438		(682)		(682)		39,810			0	597	09/25/2031.
31392B	AN	6	FNR 2001-70 PE PAC 6.0 7/25/2031.....	03/25/2012.	MBS Paydown 0.0.....		15,773	15,773	16,566	15,968		(88)		(88)		15,773			0	237	07/25/2031.
31392B	AN	6	FNR 2001-70 PE PAC 6.0 7/25/2031.....	02/25/2012.	MBS Paydown 0.00315452.....		24,967	24,967	26,223	25,276		(343)		(343)		24,967			0	250	07/25/2031.
31392B	AN	6	FNR 2001-70 PE PAC 6.0 7/25/2031.....	01/25/2012.	MBS Paydown 0.00814787.....		26,274	26,274	27,596	26,599		(400)		(400)		26,274			0	131	07/25/2031.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	12/25/2012.	MBS Paydown 0.14665218.....		3,711	3,711	3,859	3,816		(3)		(3)		3,711			0	223	02/25/2032.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	03/25/2012.	MBS Paydown 0.20307974.....		3,734	3,734	3,883	3,840				0		3,734			0	56	02/25/2032.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	06/25/2012.	MBS Paydown 0.18554917.....		4,484	4,484	4,663	4,611		(2)		(2)		4,484			0	135	02/25/2032.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	07/25/2012.	MBS Paydown 0.18466251.....		4,699	4,699	4,887	4,832		(3)		(3)		4,699			0	164	02/25/2032.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	08/25/2012.	MBS Paydown 0.18375148.....		4,828	4,828	5,021	4,965		(4)		(4)		4,828			0	193	02/25/2032.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	04/25/2012.	MBS Paydown 0.19673363.....		33,634	33,634	34,976	34,585		(996)		(996)		33,634			0	673	02/25/2032.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	11/25/2012.	MBS Paydown 0.14735246.....		40,863	40,863	42,492	42,017		(1,233)		(1,233)		40,863			0	2,247	02/25/2032.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	01/25/2012.	MBS Paydown 0.21409781.....		41,959	41,959	43,632	43,144		(1,260)		(1,260)		41,959			0	210	02/25/2032.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	02/25/2012.	MBS Paydown 0.20378429.....		54,662	54,662	56,842	56,206		(1,668)		(1,668)		54,662			0	547	02/25/2032.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	05/25/2012.	MBS Paydown 0.18639521.....		54,794	54,794	56,979	56,341		(1,674)		(1,674)		54,794			0	1,370	02/25/2032.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	09/25/2012.	MBS Paydown 0.16956991.....		75,162	75,162	78,160	77,286		(2,350)		(2,350)		75,162			0	3,382	02/25/2032.
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2/25/2032.....	10/25/2012.	MBS Paydown 0.1550624.....		76,890	76,890	79,956	79,062		(2,393)		(2,393)		76,890			0	3,844	02/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	10/25/2012.	MBS Paydown 0.46409614.....		62,726	62,726	66,110	65,053		(2,349)		(2,349)		62,726			0	3,136	09/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	05/25/2012.	MBS Paydown 0.53853327.....		64,380	64,380	67,854	66,769		(2,396)		(2,396)		64,380			0	1,609	09/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	12/25/2012.	MBS Paydown 0.43735681.....		64,503	64,503	67,984	66,897		(2,429)		(2,429)		64,503			0	3,870	09/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	03/25/2012.	MBS Paydown 0.56565057.....		68,271	68,271	71,955	70,805		(2,547)		(2,547)		68,271			0	1,024	09/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	11/25/2012.	MBS Paydown 0.4502575.....		69,193	69,193	72,927	71,761		(2,617)		(2,617)		69,193			0	3,806	09/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	04/25/2012.	MBS Paydown 0.55140923.....		71,207	71,207	75,049	73,849		(2,672)		(2,672)		71,207			0	1,424	09/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	02/25/2012.	MBS Paydown 0.57930484.....		72,587	72,587	76,504	75,281		(2,719)		(2,719)		72,587			0	726	09/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	08/25/2012.	MBS Paydown 0.49221347.....		72,864	72,864	76,795	75,568		(2,756)		(2,756)		72,864			0	2,915	09/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	06/25/2012.	MBS Paydown 0.52359495.....		74,692	74,692	78,722	77,463		(2,823)		(2,823)		74,692			0	2,241	09/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	09/25/2012.	MBS Paydown 0.47664127.....		77,861	77,861	82,062	80,750		(2,964)		(2,964)		77,861			0	3,504	09/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	07/25/2012.	MBS Paydown 0.5067862.....		84,044	84,044	88,579	87,162		(3,210)		(3,210)		84,044			0	2,942	09/25/2032.
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9/25/2032.....	01/25/2012.	MBS Paydown 0.59382229.....		89,879	89,879	94,728	93,214		(3,424)		(3,424)		89,879			0	449	09/25/2032.
31392F	BQ	9	FNR 2002-70 QG PAC 5.50 6/25/2031.....	01/25/2012.	MBS Paydown 0.0.....		60,050	60,050	60,754	18,027		(40)		(40)		60,050			0	275	06/25/2031.
31392K	5C	6	FHR 2455 GK PAC 6.50 5/15/2032.....	06/15/2012.	MBS Paydown 0.54704087.....		19,479	19,479	20,714	20,359		(656)		(656)		19,479			0	633	05/15/2032.
31392K	5C	6	FHR 2455 GK PAC 6.50 5/15/2032.....	05/15/2012.	MBS Paydown 0.55093661.....		32,028	32,028	34,059	33,475		(1,253)		(1,253)		32,028			0	867	05/15/2032.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21		
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date		
CUSIP Identification			Description									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.								
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....	..	08/15/2012.	MBS Paydown 0.5223373.....	.....	47,917	.....	47,917	.....	50,956	.....	50,082	.....	(2,031)	.....	(2,031)	.....	47,917	.....	.....	0	.....	2,076	05/15/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....	...	09/15/2012.	MBS Paydown 0.51169836.....	.....	53,195	.....	53,195	.....	56,568	.....	55,598	.....	(2,291)	.....	(2,291)	.....	53,195	.....	.....	0	.....	2,593	05/15/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....	...	01/15/2012.	MBS Paydown 0.60732679.....	.....	64,481	.....	64,481	.....	68,571	.....	67,395	.....	(2,770)	.....	(2,770)	.....	64,481	.....	.....	0	.....	349	05/15/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....	...	12/15/2012.	MBS Paydown 0.4636887.....	.....	65,954	.....	65,954	.....	70,137	.....	68,934	.....	(2,930)	.....	(2,930)	.....	65,954	.....	.....	0	.....	4,287	05/15/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....	...	03/15/2012.	MBS Paydown 0.57573152.....	.....	75,388	.....	75,388	.....	80,169	.....	78,794	.....	(3,308)	.....	(3,308)	.....	75,388	.....	.....	0	.....	1,225	05/15/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....	...	07/15/2012.	MBS Paydown 0.53192075.....	.....	75,601	.....	75,601	.....	80,395	.....	79,017	.....	(3,351)	.....	(3,351)	.....	75,601	.....	.....	0	.....	2,867	05/15/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....	...	02/15/2012.	MBS Paydown 0.59080902.....	.....	82,589	.....	82,589	.....	87,827	.....	86,321	.....	(3,643)	.....	(3,643)	.....	82,589	.....	.....	0	.....	895	05/15/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....	...	11/15/2012.	MBS Paydown 0.47687955.....	.....	85,594	.....	85,594	.....	91,022	.....	89,462	.....	(3,867)	.....	(3,867)	.....	85,594	.....	.....	0	.....	5,100	05/15/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....	...	10/15/2012.	MBS Paydown 0.49399836.....	.....	88,500	.....	88,500	.....	94,113	.....	92,499	.....	(3,997)	.....	(3,997)	.....	88,500	.....	.....	0	.....	4,794	05/15/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....	...	04/15/2012.	MBS Paydown 0.5573422.....	.....	91,947	.....	91,947	.....	97,778	.....	96,101	.....	(4,109)	.....	(4,109)	.....	91,947	.....	.....	0	.....	1,992	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	10/15/2012.	MBS Paydown 0.42010089.....	.....	22,312	.....	22,312	.....	23,437	.....	23,104	.....	(683)	.....	(683)	.....	22,312	.....	.....	0	.....	1,116	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	12/15/2012.	MBS Paydown 0.38825689.....	.....	28,426	.....	28,426	.....	29,859	.....	29,435	.....	(927)	.....	(927)	.....	28,426	.....	.....	0	.....	1,706	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	09/15/2012.	MBS Paydown 0.4250592.....	.....	30,207	.....	30,207	.....	31,730	.....	31,279	.....	(980)	.....	(980)	.....	30,207	.....	.....	0	.....	1,359	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	05/15/2012.	MBS Paydown 0.46720045.....	.....	37,479	.....	37,479	.....	39,368	.....	38,809	.....	(1,238)	.....	(1,238)	.....	37,479	.....	.....	0	.....	937	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	02/15/2012.	MBS Paydown 0.5014566.....	.....	40,550	.....	40,550	.....	42,594	.....	41,989	.....	(1,339)	.....	(1,339)	.....	40,550	.....	.....	0	.....	406	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	04/15/2012.	MBS Paydown 0.47552905.....	.....	48,485	.....	48,485	.....	50,929	.....	50,205	.....	(1,650)	.....	(1,650)	.....	48,485	.....	.....	0	.....	970	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	06/15/2012.	MBS Paydown 0.45558706.....	.....	52,260	.....	52,260	.....	54,895	.....	54,115	.....	(1,803)	.....	(1,803)	.....	52,260	.....	.....	0	.....	1,568	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	08/15/2012.	MBS Paydown 0.43177179.....	.....	52,914	.....	52,914	.....	55,582	.....	54,792	.....	(1,838)	.....	(1,838)	.....	52,914	.....	.....	0	.....	2,117	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	07/15/2012.	MBS Paydown 0.44353046.....	.....	54,255	.....	54,255	.....	56,990	.....	56,180	.....	(1,884)	.....	(1,884)	.....	54,255	.....	.....	0	.....	1,899	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	03/15/2012.	MBS Paydown 0.4863034.....	.....	68,189	.....	68,189	.....	71,628	.....	70,610	.....	(2,390)	.....	(2,390)	.....	68,189	.....	.....	0	.....	1,023	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	01/15/2012.	MBS Paydown 0.51046767.....	.....	103,156	.....	103,156	.....	108,358	.....	106,818	.....	(3,699)	.....	(3,699)	.....	103,156	.....	.....	0	.....	516	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....	...	11/15/2012.	MBS Paydown 0.39457383.....	.....	114,872	.....	114,872	.....	120,664	.....	118,949	.....	(4,214)	.....	(4,214)	.....	114,872	.....	.....	0	.....	6,318	05/15/2032.
31393F V3 7	FHR 2534 SG IO INV 1/15/2032.....	...	06/15/2012.	MBS Paydown 0.0.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	2,644	01/15/2032.
31393Q PE 6	FHR 2614 UD PAC 5.50 6/15/2031.....	...	05/15/2012.	MBS Paydown 0.03692672.....	.....	105,575	.....	105,575	.....	107,726	.....	106,232	.....	(528)	.....	(528)	.....	105,575	.....	.....	0	.....	2,419	06/15/2031.
31393Q PE 6	FHR 2614 UD PAC 5.50 6/15/2031.....	...	02/15/2012.	MBS Paydown 0.14923224.....	.....	139,603	.....	139,603	.....	142,447	.....	140,471	.....	(1,079)	.....	(1,079)	.....	139,603	.....	.....	0	.....	1,280	06/15/2031.
31393Q PE 6	FHR 2614 UD PAC 5.50 6/15/2031.....	...	06/15/2012.	MBS Paydown 0.0.....	.....	147,707	.....	147,707	.....	150,716	.....	148,626	.....	(219)	.....	(219)	.....	147,707	.....	.....	0	.....	4,062	06/15/2031.
31393Q PE 6	FHR 2614 UD PAC 5.50 6/15/2031.....	...	03/15/2012.	MBS Paydown 0.10987355.....	.....	157,435	.....	157,435	.....	160,642	.....	158,414	.....	(1,141)	.....	(1,141)	.....	157,435	.....	.....	0	.....	2,165	06/15/2031.
31393Q PE 6	FHR 2614 UD PAC 5.50 6/15/2031.....	...	04/15/2012.	MBS Paydown 0.06332059.....	.....	186,212	.....	186,212	.....	190,005	.....	187,370	.....	(1,212)	.....	(1,212)	.....	186,212	.....	.....	0	.....	3,414	06/15/2031.
31393Q PE 6	FHR 2614 UD PAC 5.50 6/15/2031.....	...	01/15/2012.	MBS Paydown 0.184133.....	.....	196,463	.....	196,463	.....	200,465	.....	197,685	.....	(1,625)	.....	(1,625)	.....	196,463	.....	.....	0	.....	900	06/15/2031.
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034.....	...	09/15/2012.	MBS Paydown 0.96378274.....	.....	36,217	.....	36,217	.....	37,721	.....	37,721	.....	(1,562)	.....	(1,562)	.....	36,217	.....	.....	0	.....	151	03/15/2034.
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034.....	...	10/15/2012.	MBS Paydown 0.89008933.....	.....	73,693	.....	73,693	.....	76,753	.....	76,753	.....	(3,174)	.....	(3,174)	.....	73,693	.....	.....	0	.....	614	03/15/2034.
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034.....	...	12/15/2012.	MBS Paydown 0.72781178.....	.....	76,584	.....	76,584	.....	79,763	.....	79,763	.....	(3,275)	.....	(3,275)	.....	76,584	.....	.....	0	.....	1,276	03/15/2034.
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034.....	...	11/15/2012.	MBS Paydown 0.80439546.....	.....	85,694	.....	85,694	.....	89,251	.....	89,251	.....	(3,679)	.....	(3,679)	.....	85,694	.....	.....	0	.....	1,071	03/15/2034.
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31.....	...	01/20/2012.	MBS Paydown 0.15814876.....	.....	2,697	.....	2,697	.....	2,814	.....	2,784	.....	.....	.....	0	.....	2,697	.....	.....	0	.....	15	04/20/2031.
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31.....	...	03/20/2012.	MBS Paydown 0.1544158.....	.....	2,734	.....	2,734	.....	2,852	.....	2,822	.....	(2)	.....	(2)	.....	2,734	.....	.....	0	.....	44	04/20/2031.
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31.....	...	10/20/2012.	MBS Paydown 0.13649882.....	.....	3,509	.....	3,509	.....	3,661	.....	3,622	.....	(7)	.....	(7)	.....	3,509	.....	.....	0	.....	190	04/20/2031.
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31.....	...	11/20/2012.	MBS Paydown 0.13464975.....		3,698		3,698		3,858		3,817		(9)		(9)		3,698			0		220	04/20/2031.
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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification					Description																	
383739 N8 8					GNR 2001-17 PG PAC 6.50 4/20/31	07/20/2012.	MBS Paydown 0.14432709	5,300	5,300	5,530	5,471		(169)		(169)		5,300			0	201	04/20/2031.
383739 N8 8					GNR 2001-17 PG PAC 6.50 4/20/31	09/20/2012.	MBS Paydown 0.13825322	7,217	7,217	7,529	7,449		(239)		(239)		7,217			0	352	04/20/2031.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	03/16/2012.	MBS Paydown 0.45590417	38,566	38,566	39,122	38,770		(279)		(279)		38,566			0	530	08/16/2032.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	06/16/2012.	MBS Paydown 0.38113086	39,922	39,922	40,497	40,132		(193)		(193)		39,922			0	1,098	08/16/2032.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	07/16/2012.	MBS Paydown 0.36844394	50,748	50,748	51,479	51,016		(270)		(270)		50,748			0	1,628	08/16/2032.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	09/16/2012.	MBS Paydown 0.3365821	52,363	52,363	53,117	52,639		(284)		(284)		52,363			0	2,160	08/16/2032.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	11/16/2012.	MBS Paydown 0.29458304	72,606	72,606	73,653	72,990		(421)		(421)		72,606			0	3,661	08/16/2032.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	08/16/2012.	MBS Paydown 0.34967279	75,085	75,085	76,167	75,481		(442)		(442)		75,085			0	2,753	08/16/2032.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	12/16/2012.	MBS Paydown 0.27435214	80,924	80,924	82,090	81,351		(475)		(475)		80,924			0	4,451	08/16/2032.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	10/16/2012.	MBS Paydown 0.3127346	95,390	95,390	96,765	95,894		(581)		(581)		95,390			0	4,372	08/16/2032.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	02/16/2012.	MBS Paydown 0.4655457	100,054	100,054	101,496	100,583		(736)		(736)		100,054			0	917	08/16/2032.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	05/16/2012.	MBS Paydown 0.39111124	125,819	125,819	127,632	126,483		(803)		(803)		125,819			0	2,883	08/16/2032.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	04/16/2012.	MBS Paydown 0.42256589	133,353	133,353	135,275	134,058		(866)		(866)		133,353			0	2,445	08/16/2032.
38373Q MR 9					GNR 2003-39 GE PAC 5.50 8/16/32	01/16/2012.	MBS Paydown 0.49055928	136,380	136,380	138,345	137,101		(1,025)		(1,025)		136,380			0	625	08/16/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	07/20/2012.	MBS Paydown 0.24786949	12,114	12,114	12,788	12,618		(434)		(434)		12,114			0	459	05/20/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	03/20/2012.	MBS Paydown 0.26379143	13,635	13,635	14,394	14,203		(496)		(496)		13,635			0	222	05/20/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	08/20/2012.	MBS Paydown 0.24500379	14,329	14,329	15,126	14,926		(536)		(536)		14,329			0	621	05/20/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	04/20/2012.	MBS Paydown 0.26067696	15,572	15,572	16,439	16,221		(585)		(585)		15,572			0	337	05/20/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	11/20/2012.	MBS Paydown 0.23248675	18,162	18,162	19,172	18,918		(716)		(716)		18,162			0	1,082	05/20/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	02/20/2012.	MBS Paydown 0.26651837	18,805	18,805	19,852	19,589		(727)		(727)		18,805			0	204	05/20/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	12/20/2012.	MBS Paydown 0.228656	19,154	19,154	20,220	19,952		(763)		(763)		19,154			0	1,245	05/20/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	10/20/2012.	MBS Paydown 0.23611905	20,071	20,071	21,188	20,907		(800)		(800)		20,071			0	1,087	05/20/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	01/20/2012.	MBS Paydown 0.27027942	24,161	24,161	25,505	25,167		(966)		(966)		24,161			0	131	05/20/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	06/20/2012.	MBS Paydown 0.25029222	24,236	24,236	25,585	25,246		(981)		(981)		24,236			0	788	05/20/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	09/20/2012.	MBS Paydown 0.24013322	24,353	24,353	25,708	25,368		(992)		(992)		24,353			0	1,187	05/20/2032.
38373W 5C 8					GNR 2002-33 PG PAC 6.50 5/20/32	05/20/2012.	MBS Paydown 0.2551395	27,687	27,687	29,228	28,841		(1,134)		(1,134)		27,687			0	750	05/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	08/20/2012.	MBS Paydown 0.19889564	8,219	8,219	8,657	8,548		(279)		(279)		8,219			0	353	03/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	01/20/2012.	MBS Paydown 0.22103116	10,847	10,847	11,424	11,280		(384)		(384)		10,847			0	58	03/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	07/20/2012.	MBS Paydown 0.20075142	11,258	11,258	11,858	11,709		(410)		(410)		11,258			0	424	03/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	12/20/2012.	MBS Paydown 0.18636841	11,407	11,407	12,015	11,863		(423)		(423)		11,407			0	736	03/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	11/20/2012.	MBS Paydown 0.18894399	12,067	12,067	12,710	12,550		(451)		(451)		12,067			0	713	03/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	04/20/2012.	MBS Paydown 0.2103956	12,615	12,615	13,287	13,119		(465)		(465)		12,615			0	271	03/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	10/20/2012.	MBS Paydown 0.19166857	14,163	14,163	14,917	14,729		(541)		(541)		14,163			0	761	03/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	02/20/2012.	MBS Paydown 0.21773016	14,620	14,620	15,399	15,205		(549)		(549)		14,620			0	157	03/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	06/20/2012.	MBS Paydown 0.2032934	15,104	15,104	15,909	15,708		(576)		(576)		15,104			0	487	03/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	05/20/2012.	MBS Paydown 0.20670371	16,351	16,351	17,222	17,005		(629)		(629)		16,351			0	439	03/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	09/20/2012.	MBS Paydown 0.19486627	17,846	17,846	18,797	18,560		(700)		(700)		17,846			0	863	03/20/2032.
38373W GY 8					GNR 2002-19 PG PAC 6.45 3/20/32	03/20/2012.	MBS Paydown 0.21324382	19,870	19,870	20,928	20,664		(778)		(778)		19,870			0	320	03/20/2032.
407271 GN 9					HAMILTON ECON KING 5.97 06/01/2016	06/01/2012.	Sinking Fund Redemption 100.0	185,000	185,000	185,000	184,997		3		3		185,000			0	5,522	06/01/2016.
45129Y SZ 0					ID HSG & FIN 5.87 07/01/2035	01/01/2012.	Partial Call 100.0	805,000	805,000	828,144	825,241		(20,241)		(20,241)		805,000			0	23,627	07/01/2035.
45129Y SZ 0					ID HSG & FIN 5.87 07/01/2035	07/01/2012.	Partial Call 100.0	810,000	810,000	833,288	830,367		(20,367)		(20,367)		810,000			0	47,547	07/01/2035.
45129Y TG 1					ID HSG & FIN ASSN SING 6.00 07/01/2035	01/01/2012.	Partial Call 100.0	305,000	305,000	313,006	311,619		(6,619)		(6,619)		305,000			0	9,150	07/01/2035.
45129Y TG 1					ID HSG & FIN ASSN SING 6.00 07/01/2035	07/01/2012.	Partial Call 100.0	750,000	750,000	769,688	766,276		(16,276									

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.14

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
477382 AL 9		JICARILLA NM APACHE 5.20 12/01/2013.....		12/01/2012.	Sinking Fund Redemption 100.0.....		885,000	885,000	885,000	884,995		5		5		885,000			0	46,020	12/01/2013.
49130T PR 1		KY ST HSG CORP A 4.25 07/01/2033.....		09/01/2012.	Partial Call 100.0.....		50,000	50,000	52,275			(2,275)		(2,275)		50,000			0	378	07/01/2033.
49130T PR 1		KY ST HSG CORP A 4.25 07/01/2033.....		08/01/2012.	Partial Call 100.0.....		300,000	300,000	313,650	313,650		(13,650)		(13,650)		300,000			0	1,204	07/01/2033.
574754 AB 3		MASHANTUCKET WST A 6.57 09/13 (MASHTK)....		09/01/2012.	Sinking Fund Redemption 100.0.....		100,000	100,000	96,263	98,588		1,412		1,412		100,000			0	6,570	09/01/2013.
60415N E4 0		MN ST HFA 6.13 07/01/2038.....		07/01/2012.	Partial Call 100.0.....		280,000	280,000	295,050	291,639		(11,639)		(11,639)		280,000			0	17,164	07/01/2038.
60415N E4 0		MN ST HFA 6.13 07/01/2038.....		01/01/2012.	Partial Call 100.0.....		290,000	290,000	305,588	302,055		(12,055)		(12,055)		290,000			0	8,889	07/01/2038.
64966N AA 5		NYC NY HSG DEV REV 5.60 12/01/2021.....		06/01/2012.	Sinking Fund Redemption 100.0.....		130,000	130,000	135,794	133,335		(225)		(225)		130,000			0	3,640	12/01/2021.
64966N AA 5		NYC NY HSG DEV REV 5.60 12/01/2021.....		12/01/2012.	Sinking Fund Redemption 100.0.....		135,000	135,000	141,017	138,463		(517)		(517)		135,000			0	7,560	12/01/2021.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		01/11/2012.	Sinking Fund Redemption 100.0.....		93,755	93,755	92,528	91,447		14		14		93,755			0	688	09/11/2018.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		02/11/2012.	Sinking Fund Redemption 100.0.....		94,438	94,438	93,202	92,113		56		56		94,438			0	1,385	09/11/2018.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		03/11/2012.	Sinking Fund Redemption 100.0.....		95,156	95,156	93,910	92,813		100		100		95,156			0	2,093	09/11/2018.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		04/11/2012.	Sinking Fund Redemption 100.0.....		95,839	95,839	94,584	93,479		144		144		95,839			0	2,811	09/11/2018.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		05/11/2012.	Sinking Fund Redemption 100.0.....		96,556	96,556	95,292	94,179		189		189		96,556			0	3,540	09/11/2018.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		06/11/2012.	Sinking Fund Redemption 100.0.....		97,239	97,239	95,966	94,845		235		235		97,239			0	4,279	09/11/2018.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		07/11/2012.	Sinking Fund Redemption 100.0.....		97,956	97,956	96,674	95,545		282		282		97,956			0	5,028	09/11/2018.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		08/11/2012.	Sinking Fund Redemption 100.0.....		98,674	98,674	97,382	96,244		330		330		98,674			0	5,789	09/11/2018.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		09/11/2012.	Sinking Fund Redemption 100.0.....		99,391	99,391	98,090	96,944		379		379		99,391			0	6,560	09/11/2018.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		10/11/2012.	Sinking Fund Redemption 100.0.....		100,142	100,142	98,831	97,677		429		429		100,142			0	7,344	09/11/2018.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		11/11/2012.	Sinking Fund Redemption 100.0.....		100,859	100,859	99,539	98,376		481		481		100,859			0	8,136	09/11/2018.
649705 JJ 0		EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		12/11/2012.	Sinking Fund Redemption 100.0.....		101,611	101,611	100,281	99,109		533		533		101,611			0	8,942	09/11/2018.
64970M XT 5		NYC MULT FAM HSG DEV 6.42 11/01/2027.....		11/01/2012.	Partial Make Whole Call 100.0.....		1,845,000	1,845,000	1,881,900	1,880,848		(35,848)		(35,848)		1,845,000			0	118,449	11/01/2027.
64970M XT 5		NYC MULT FAM HSG DEV 6.42 11/01/2027.....		05/01/2012.	Partial Make Whole Call 100.0.....		3,800,000	3,800,000	3,876,000	3,873,833		(73,833)		(73,833)		3,800,000			0	121,980	11/01/2027.
658207 MA 0		NC HSG FIN AGY 4.00 01/01/2030.....		01/01/2012.	Sinking Fund Redemption 100.0.....		90,000	90,000	90,000	89,997		3		3		90,000			0	440	01/01/2030.
658207 MA 0		NC HSG FIN AGY 4.00 01/01/2030.....		07/01/2012.	Partial Call 100.0.....		185,000	185,000	185,000	184,993		7		7		185,000			0	4,604	01/01/2030.
658207 MA 0		NC HSG FIN AGY 4.00 01/01/2030.....		10/01/2012.	Partial Call 100.0.....		215,000	215,000	215,000	214,992		8		8		215,000			0	7,501	01/01/2030.
658207 MA 0		NC HSG FIN AGY 4.00 01/01/2030.....		06/01/2012.	Partial Call 100.0.....		455,000	455,000	455,000	454,984		16		16		455,000			0	9,808	01/01/2030.
67178K AA 8		OAK RIDGE IND DEV 5.78 12/15/32.....		06/15/2012.	Sinking Fund Redemption 100.0.....		23,011	23,011	21,589	21,648		1,346		1,346		23,011			0	665	12/15/2032.
67178K AA 8		OAK RIDGE IND DEV 5.78 12/15/32.....		12/15/2012.	Sinking Fund Redemption 100.0.....		23,672	23,672	22,209	22,269		1,385		1,385		23,672			0	1,368	12/15/2032.
676907 QB 7		OH HFA TXB 5.32 09/01/2038.....		09/01/2012.	Partial Call 100.0.....		510,000	510,000	516,375	510,020		(20)		(20)		510,000			0	27,132	09/01/2038.
676907 QB 7		OH HFA TXB 5.32 09/01/2038.....		03/01/2012.	Partial Call 100.0.....		635,000	635,000	642,938	635,024		(24)		(24)		635,000			0	16,891	09/01/2038.
718937 AB 1		PHOENIX INDL 6.70 12/01/2016.....		12/01/2012.	Sinking Fund Redemption 100.0.....		605,000	605,000	667,714	627,777		(6,526)		(6,526)		605,000			0	40,535	12/01/2016.
83190A AB 9		SBA POOL 523402 6.54 PT 01/20/2035.....		01/15/2012.	MBS Paydown 0.943565923.....		19,736	19,736	21,947	21,863		(2,174)		(2,174)		19,736			0	112	01/20/2035.
83190A AB 9		SBA POOL 523402 6.54 PT 01/20/2035.....		02/15/2012.	MBS Paydown 0.942242043.....		19,858	19,858	22,083	21,999		(2,187)		(2,187)		19,858			0	224	01/20/2035.
83190A AB 9		SBA POOL 523402 6.54 PT 01/20/2035.....		04/15/2012.	MBS Paydown 0.939188793.....		20,140	20,140	22,396	22,311		(2,218)		(2,218)		20,140			0	448	01/20/2035.
83190A AB 9		SBA POOL 523402 6.54 PT 01/20/2035.....		06/15/2012.	MBS Paydown 0.936288693.....		20,407	20,407	22,694	22,607		(2,248)		(2,248)		20,407			0	681	01/20/2035.
83190A AB 9		SBA POOL 523402 6.54 PT 01/20/2035.....		08/15/2012.	MBS Paydown 0.933353183.....		20,678	20,678	22,995	22,907		(2,277)		(2,277)		20,678			0	920	01/20/2035.
83190A AB 9		SBA POOL 523402 6.54 PT 01/20/2035.....		09/15/2012.	MBS Paydown 0.931966123.....		20,806	20,806	23,137	23,048		(2,291)		(2,291)		20,806			0	1,043	01/20/2035.
83190A AB 9		SBA POOL 523402 6.54 PT 01/20/2035.....		11/15/2012.	MBS Paydown 0.928977853.....		21,081	21,081	23,443	23,354		(2,321)		(2,321)		21,081			0	1,292	01/20/2035.
83190A AB 9		SBA POOL 523402 6.54 PT 01/20/2035.....		05/15/2012.	MBS Paydown 0.937649183.....		23,094	23,094	25,681	25,583		(2,545)		(2,545)		23,094			0	640	01/20/2035.
83190A AB 9		SBA POOL 523402 6.54 PT 01/20/2035.....		07/15/2012.	MBS Paydown 0.934731723.....		23,355	23,355	25,971	25,872		(2,574)		(2,574)		23,355			0	907	01/20/2035.
83190A AB 9		SBA POOL 523402 6.54 PT 01/20/2035.....		10/15/2012.	MBS Paydown 0.930383283.....		23,743	23,743	26,403	26,302		(2,616)		(2,616)		23,743			0	1,320	01/20/2035.
83190A AB 9		SBA POOL 523402 6.54 PT 01/20/2035.....		12/15/2012.	MBS Paydown 0.927377123.....		24,011	24,011	26,701	26,599		(2,646)		(2,646)		24,011			0	1,602	01/20/2035.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1		2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21				
CUSIP Identification		Description			Disposal Date	Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)		Current Year's (Amortization)/ Accretion		Current Year's Other Than Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/ Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest/ Stock Dividends Received During Year		Stated Contractual Maturity Date
83190A	AB	9	SBA POOL 523402 6.54 PT 01/20/2035.....	03/15/2012.	MBS Paydown 0.940531463.....				25,659		25,659		28,533		28,424				(2,828)				(2,828)				25,659						0		426		01/20/2035.	
835574	AN	4	SONOMA CTY CA 6.625 6/1/2013.....	06/01/2012.	Sinking Fund Redemption 100.0.....				300,000		300,000		280,083		296,850				3,150				3,150				300,000						0		9,938		06/01/2013.	
854489	AR	2	STANISLAUS PENSION 7.15 08/15/2013.....	08/15/2012.	Sinking Fund Redemption 100.0.....				420,000		420,000		435,116		420,155				47,378				47,378				420,000						0		30,030		08/15/2013.	
92813H	WN	2	VA HSG DEV M 6.40 1/1/2016.....	01/01/2012.	Call 100.0.....				1,950,000		1,950,000		1,950,000		1,950,000								0				1,950,000						0		62,400		01/01/2016.	
934312	AB	5	WARM SPRINGS OR 8.25 11/01/2019 (POR).....	11/01/2012.	Sinking Fund Redemption 100.0.....				485,000		485,000		522,442		518,096				(33,096)				(33,096)				485,000						0		40,013		11/01/2019.	
3199999.		Total - Bonds - U.S. Special Revenue and Special Assessments.....							57,792,970		54,946,603		56,456,905		56,197,003		0		(509,732)		0		(509,732)		0		55,671,059		0		2,121,911		2,121,911		2,067,043		XXX.....	
Bonds - Industrial and Miscellaneous																																						
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	07/27/2012.	MBS Paydown 0.412805244.....				49,477		49,477		35,500		36,744				1,338				1,338				49,477						0		91		01/27/2046.	
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	04/27/2012.	MBS Paydown 0.421861884.....				53,236		53,236		38,197		39,536				829				829				53,236						0		59		01/27/2046.	
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	06/27/2012.	MBS Paydown 0.415191514.....				57,402		57,402		41,186		42,630				1,345				1,345				57,402						0		92		01/27/2046.	
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	10/27/2012.	MBS Paydown 0.402290595.....				58,509		58,509		41,980		43,451				2,277				2,277				58,509						0		129		01/27/2046.	
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	12/27/2012.	MBS Paydown 0.395344276.....				62,550		62,550		44,880		46,453				2,935				2,935				62,550						0		189		01/27/2046.	
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	03/27/2012.	MBS Paydown 0.424429468.....				68,852		68,852		49,401		51,132				803				803				68,852						0		59		01/27/2046.	
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	02/27/2012.	MBS Paydown 0.427750191.....				72,023		72,023		51,677		53,488				553				553				72,023						0		46		01/27/2046.	
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	09/27/2012.	MBS Paydown 0.405112458.....				74,563		74,563		53,499		55,374				2,595				2,595				74,563						0		160		01/27/2046.	
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	05/27/2012.	MBS Paydown 0.417960031.....				80,901		80,901		58,046		60,081				1,540				1,540				80,901						0		109		01/27/2046.	
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	11/27/2012.	MBS Paydown 0.398361072.....				81,475		81,475		58,458		60,507				3,469				3,469				81,475						0		228		01/27/2046.	
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	01/27/2012.	MBS Paydown 0.431223865.....				84,034		84,034		60,294		62,407				282				282				84,034						0		28		01/27/2046.	
000292	AA	0	AAA 2007-2 A1 SEQ FLT 01/27/46.....	08/27/2012.	MBS Paydown 0.408708613.....				84,940		84,940		60,944		63,080				2,583				2,583				84,940						0		179		01/27/2046.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	09/25/2012.	MBS Paydown 0.179335381.....				241		241		243		242				0				0				241						0		12		12/25/2032.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	10/25/2012.	MBS Paydown 0.178774924.....				277		277		280		279				0				0				277						0		15		12/25/2032.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	05/25/2012.	MBS Paydown 0.199168135.....				283		283		286		285				0				0				283						0		8		12/25/2032.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	01/25/2012.	MBS Paydown 0.228688381.....				283		283		286		285				0				0				283						0		3		12/25/2032.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	08/25/2012.	MBS Paydown 0.179822328.....				2,321		2,321		2,341		2,333				0				0				2,321						0		100		12/25/2032.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	06/25/2012.	MBS Paydown 0.193569933.....				2,771		2,771		2,794		2,785				0				0				2,771						0		93		12/25/2032.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	04/25/2012.	MBS Paydown 0.199740614.....				3,115		3,115		3,141		3,131				1				1				3,115						0		75		12/25/2032.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	03/25/2012.	MBS Paydown 0.206034088.....				3,796		3,796		3,828		3,816				(31)				(31)				3,796						0		73		12/25/2032.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	07/25/2012.	MBS Paydown 0.184512265.....				4,483		4,483		4,520		4,506				(162)				(162)				4,483						0		171		12/25/2032.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	12/25/2012.	MBS Paydown 0.153239018.....				6,128		6,128		6,180		6,160				(230)				(230)				6,128						0		380		12/25/2032.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	11/25/2012.	MBS Paydown 0.165621358.....				6,510		6,510		6,565		6,543				(246)				(246)				6,510						0		373		12/25/2032.	
00077B	4W	0	AMAC 2002-9 A30 NAS 5.75 12/25/2032.....	02/25/2012.	MBS Paydown 0.213705213.....				7,415		7,415		7,478		7,453				(65)				(65)				7,415						0		107		12/25/2032.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	07/25/2012.	MBS Paydown 0.106697594.....				492		492		499		497				0				0				492						0		16		12/25/2033.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	10/25/2012.	MBS Paydown 0.095772704.....				4,287		4,287		4,345		4,330				(4)				(4)				4,287						0		196		12/25/2033.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	04/25/2012.	MBS Paydown 0.11370684.....				4,597		4,597		4,659		4,643				(1)				(1)				4,597						0		84		12/25/2033.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	06/25/2012.	MBS Paydown 0.106943716.....				4,801		4,801		4,866		4,849				(1)				(1)				4,801						0		132		12/25/2033.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	01/25/2012.	MBS Paydown 0.123916528.....				4,883		4,883		4,949		4,932				0				0				4,883						0		22		12/25/2033.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	11/25/2012.	MBS Paydown 0.093314757.....				4,916		4,916		4,983		4,966				(170)				(170)				4,916						0		248		12/25/2033.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	12/25/2012.	MBS Paydown 0.090536942.....				5,556		5,556		5,631		5,612				(194)				(194)				5,556						0		305		12/25/2033.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	09/25/2012.	MBS Paydown 0.09791597.....				6,762		6,762		6,854		6,831				(234)				(234)				6,762						0		279		12/25/2033.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	02/25/2012.	MBS Paydown 0.120000887.....				7,831		7,831		7,938		7,910				(103)				(103)				7,831						0		72		12/25/2033.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	03/25/2012.	MBS Paydown 0.116005131.....				7,992		7,992		8,100		8,072				(105)				(105)				7,992						0		110		12/25/2033.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	05/25/2012.	MBS Paydown 0.109344079.....				8,726		8,726		8,844		8,814				(116)				(116)				8,726						0		200		12/25/2033.	
000780	NL	6	AMAC 2003-12 2A SEQ 5.50 12/25/33.....	08/2																																		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00086R AC 1	ACLC 1997-B A1 ABS FL 6.728 04/15/14.....	...		01/15/2012.	MBS Paydown 0.011230787.....		11,928	11,928	11,928	11,928				0		11,928			0	67	04/15/2014.
00086R AC 1	ACLC 1997-B A1 ABS FL 6.728 04/15/14.....			02/15/2012.	MBS Paydown 0.0.....		112,308	112,308	112,308	112,308				0		112,308			0	1,259	04/15/2014.
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17.....	R		06/25/2012.	MBS Paydown 0.954956393.....		205,338	205,338	194,301	195,213		1,695		1,695		205,338			0	814	03/25/2017.
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17.....	R		03/25/2012.	MBS Paydown 0.960089847.....		220,996	220,996	209,118	210,099		1,102		1,102		220,996			0	461	03/25/2017.
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17.....	R		09/25/2012.	MBS Paydown 0.927531336.....		1,097,002	1,097,002	1,038,038	1,042,912		12,638		12,638		1,097,002			0	6,418	03/25/2017.
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17.....	R		12/25/2012.	MBS Paydown 0.892713212.....		1,392,725	1,392,725	1,317,866	1,324,053		21,015		21,015		1,392,725			0	10,448	03/25/2017.
00173T AA 5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016.....	R		07/25/2012.	MBS Paydown 0.814930343.....		554,415	554,415	534,144	534,144		(151,450)		(151,450)		554,415			0	1,171	07/25/2016.
00173T AA 5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016.....	R		10/25/2012.	MBS Paydown 0.707534171.....		3,356,130	3,356,130	3,233,422	3,233,422		26,652		26,652		3,356,130			0	14,132	07/25/2016.
00174E AG 4	AMMC 2006-6A A2 CLO FLT 05-03-2018.....	R		08/25/2012.	MBS Paydown 0.703219988.....		237,946	237,946	230,213	230,213		4,542		4,542		237,946			0	965	05/03/2018.
00174E AG 4	AMMC 2006-6A A2 CLO FLT 05-03-2018.....	R		11/25/2012.	MBS Paydown 0.570686648.....		331,333	331,333	320,565	320,565		9,782		9,782		331,333			0	1,911	05/03/2018.
00174E AG 4	AMMC 2006-6A A2 CLO FLT 05-03-2018.....	R		05/25/2012.	MBS Paydown 0.79839846.....		412,688	412,688	399,275	399,275		524		524		412,688			0		05/03/2018.
00206R AP 7	T-CALL06/12 6.70 11/15/2013.....			06/29/2012.	Make Whole Call 108.083863.....		4,323,355	4,000,000	4,501,560	4,228,506		(58,929)		(58,929)		4,169,577		153,777	153,777	166,756	11/15/2013.
002447 AA 8	AWAS AVIATION 7.00 10/15/2016.....	R		04/15/2012.	Sinking Fund Redemption 100.0.....		264,000	264,000	264,000	263,997				0		264,000			0	9,189	10/17/2016.
002447 AA 8	AWAS AVIATION 7.00 10/15/2016.....	R		10/15/2012.	Sinking Fund Redemption 100.0.....		264,000	264,000	264,000	263,997		1		1		264,000			0		10/17/2016.
002819 AB 6	ABT-CALL 12/12 5.60 11/30/2017.....			11/13/2012.	Cash Tender 123.09.....		12,309,000	10,000,000	9,969,900	9,980,635		19,365		19,365		10,000,000		2,309,000	2,309,000	533,556	11/30/2017.
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....			02/25/2012.	MBS Paydown 0.3167451.....		405,372	405,372	397,772	398,709		2,980		2,980		405,372			0	261	02/25/2037.
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....			08/25/2012.	MBS Paydown 0.0.....		462,041	462,041	453,377	454,445		12,502		12,502		462,041			0	1,066	02/25/2037.
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....			01/25/2012.	MBS Paydown 0.35359713.....		524,996	524,996	515,152	516,365		18,424		18,424		524,996			0	162	02/25/2037.
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....			07/25/2012.	MBS Paydown 0.042003689.....		528,902	528,902	518,985	520,207		14,311		14,311		528,902			0	1,067	02/25/2037.
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....			03/25/2012.	MBS Paydown 0.265659984.....		561,936	561,936	551,400	552,699		6,038		6,038		561,936			0	508	02/25/2037.
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....			06/25/2012.	MBS Paydown 0.090085683.....		593,790	593,790	582,656	584,029		14,057		14,057		593,790			0	1,032	02/25/2037.
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....			04/25/2012.	MBS Paydown 0.205399065.....		662,870	662,870	650,441	651,973		8,802		8,802		662,870			0	783	02/25/2037.
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02/25/2037.....			05/25/2012.	MBS Paydown 0.144066574.....		674,657	674,657	662,008	663,567		12,094		12,094		674,657			0	982	02/25/2037.
00441A AA 2	ACE HARDWARE 9.125 06/01/2016.....			06/01/2012.	Call 104.563.....		2,091,260	2,000,000	1,972,000	1,982,260		17,740		17,740		2,000,000		91,260	91,260	91,250	06/01/2016.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			12/25/2012.	MBS Paydown 0.45882856.....		66,781	66,781	58,517	59,487		3,917		3,917		66,781			0	238	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			10/25/2012.	MBS Paydown 0.49500136.....		89,016	89,016	78,000	79,293		4,374		4,374		89,016			0	268	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			04/25/2012.	MBS Paydown 0.61411626.....		98,732	98,732	86,514	87,948		1,820		1,820		98,732			0	123	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			02/25/2012.	MBS Paydown 0.66069873.....		124,954	124,954	109,491	111,306		1,093		1,093		124,954			0	85	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			01/25/2012.	MBS Paydown 0.67455636.....		144,933	144,933	126,998	129,103		605		605		144,933			0	47	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			09/25/2012.	MBS Paydown 0.5048734.....		154,953	154,953	135,777	138,028		6,803		6,803		154,953			0	424	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			05/25/2012.	MBS Paydown 0.59658565.....		158,074	158,074	138,512	140,808		3,531		3,531		158,074			0	243	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			07/25/2012.	MBS Paydown 0.54641152.....		189,037	189,037	165,643	168,389		7,590		7,590		189,037			0	404	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			08/25/2012.	MBS Paydown 0.52205791.....		219,597	219,597	192,421	195,611		12,906		12,906		219,597			0	540	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			11/25/2012.	MBS Paydown 0.46623468.....		259,389	259,389	227,290	231,057		21,711		21,711		259,389			0	855	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			06/25/2012.	MBS Paydown 0.567376.....		263,383	263,383	230,790	234,615		15,422		15,422		263,383			0	484	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....			03/25/2012.	MBS Paydown 0.62506584.....		321,302	321,302	281,541	286,207		18,113		18,113		321,302			0	307	08/25/2036.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....			01/25/2012.	MBS Paydown 0.84483957.....		16,918	16,918	14,422	14,593		13		13		16,918			0	18	11/25/2034.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....			12/25/2012.	MBS Paydown 0.667669174.....		63,878	63,878	51,589	51,879		1,282		1,282		63,878			0	729	11/25/2034.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....			07/25/2012.	MBS Paydown 0.7634681.....		76,015	76,015	61,391	61,736		915		915		76,015			0	468	11/25/2034.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....			02/25/2012.	MBS Paydown 0.83158677.....		75,819	75,819	64,636	65,402		146		146		75,819			0	168	11/25/2034.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....			03/25/2012.	MBS Paydown 0.82382755.....		98,705	98,705	79,716	80,165		254		254		98,705			0	194	11/25/2034.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....			06/25/2012.	MBS Paydown 0.76944362.....		160,901	160,901	129,947	130,678		1,306		1,306		160,901			0	823	11/25/2034.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....			04/25/2012.	MBS Paydown 0.80839297.....		196,343	196,343	158,570	159,463		31,979		31,979		196,343			0	591	11/25/2034.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
004421	HR	7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....	...	11/25/2012.	MBS Paydown 0.67269062.....		244,416	244,416	197,395	198,506		43,730		43,730		244,416			0	2,543	11/25/2034.
004421	HR	7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....	...	09/25/2012.	MBS Paydown 0.71523787.....		251,787	251,787	203,348	204,492		44,609		44,609		251,787			0	2,091	11/25/2034.
004421	HR	7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....	...	10/25/2012.	MBS Paydown 0.69190421.....		296,827	296,827	239,723	241,072		53,894		53,894		296,827			0	2,767	11/25/2034.
004421	HR	7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....	...	05/25/2012.	MBS Paydown 0.78209211.....		334,573	334,573	270,208	271,728		58,686		58,686		334,573			0	1,354	11/25/2034.
004421	HR	7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034.....	...	08/25/2012.	MBS Paydown 0.73503091.....		361,749	361,749	292,156	293,800		66,218		66,218		361,749			0	2,643	11/25/2034.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	01/15/2012.	MBS Paydown 0.686243468.....		25,250	25,250	22,662	23,211		37		37		25,250			0	13	06/20/2031.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	05/15/2012.	MBS Paydown 0.657568961.....		26,002	26,002	23,337	23,902		294		294		26,002			0	58	06/20/2031.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	04/15/2012.	MBS Paydown 0.662769349.....		26,091	26,091	23,417	23,984		238		238		26,091			0	48	06/20/2031.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	03/15/2012.	MBS Paydown 0.667987586.....		26,579	26,579	23,855	24,433		184		184		26,579			0	36	06/20/2031.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	10/15/2012.	MBS Paydown 0.570008288.....		36,262	36,262	32,545	33,334		913		913		36,262			0	159	06/20/2031.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	09/15/2012.	MBS Paydown 0.577260684.....		38,247	38,247	34,327	35,159		867		867		38,247			0	153	06/20/2031.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	08/15/2012.	MBS Paydown 0.584910159.....		40,209	40,209	36,088	36,963		809		809		40,209			0	143	06/20/2031.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	12/15/2012.	MBS Paydown 0.55268741.....		42,976	42,976	38,571	39,506		1,299		1,299		42,976			0	225	06/20/2031.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	11/15/2012.	MBS Paydown 0.56128259.....		43,628	43,628	39,157	40,106		1,205		1,205		43,628			0	210	06/20/2031.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	06/15/2012.	MBS Paydown 0.645139108.....		62,149	62,149	55,779	57,131		(291)		(291)		62,149			0	166	06/20/2031.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	02/15/2012.	MBS Paydown 0.67330344.....		64,700	64,700	58,068	59,476		(499)		(499)		64,700			0	61	06/20/2031.
00505H	AA	0	ACST 2006-1A G1 ABS FLT 06/20/2031.....	...	07/15/2012.	MBS Paydown 0.592952004.....		260,936	260,936	234,190	239,866		17,435		17,435		260,936			0	812	06/20/2031.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	02/20/2012.	MBS Paydown 0.984893265.....		27,504	27,504	27,773	27,761		(8)		(8)		27,504			0	249	12/20/2040.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	03/20/2012.	MBS Paydown 0.983251228.....		27,504	27,504	27,773	27,761		(11)		(11)		27,504			0	374	12/20/2040.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	05/20/2012.	MBS Paydown 0.979967153.....		27,504	27,504	27,773	27,761		(19)		(19)		27,504			0	623	12/20/2040.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	07/20/2012.	MBS Paydown 0.976683078.....		27,504	27,504	27,773	27,761		(26)		(26)		27,504			0	872	12/20/2040.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	01/20/2012.	MBS Paydown 0.986535302.....		27,504	27,504	27,773	27,761		(4)		(4)		27,504			0	125	12/20/2040.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	04/20/2012.	MBS Paydown 0.98160919.....		27,504	27,504	27,773	27,761		(15)		(15)		27,504			0	499	12/20/2040.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	06/20/2012.	MBS Paydown 0.978325115.....		27,504	27,504	27,773	27,761		(22)		(22)		27,504			0	748	12/20/2040.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	08/20/2012.	MBS Paydown 0.97504104.....		27,504	27,504	27,773	27,761		(30)		(30)		27,504			0	997	12/20/2040.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	09/20/2012.	MBS Paydown 0.973399003.....		30,788	30,788	31,336	31,323		(39)		(39)		30,788			0	1,137	12/20/2040.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	10/20/2012.	MBS Paydown 0.971756966.....		30,788	30,788	31,336	31,323		(47)		(47)		30,788			0	1,276	12/20/2040.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	12/20/2012.	MBS Paydown 0.968472891.....		30,788	30,788	31,336	31,323		(64)		(64)		30,788			0	1,555	12/20/2040.
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	11/20/2012.	MBS Paydown 0.970114928.....		30,788	30,788	31,336	31,323		(56)		(56)		30,788			0	1,416	12/20/2040.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	06/25/2012.	MBS Paydown 0.16158221.....		27,043	27,043	18,795	18,760		271		271		27,043			0	71	11/25/2035.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	02/25/2012.	MBS Paydown 0.16684559.....		28,576	28,576	19,860	19,824		99		99		28,576			0	27	11/25/2035.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	03/25/2012.	MBS Paydown 0.16559416.....		33,900	33,900	23,560	23,517		154		154		33,900			0	46	11/25/2035.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	01/25/2012.	MBS Paydown 0.1679005.....		34,597	34,597	24,045	24,001		71		71		34,597			0	16	11/25/2035.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	07/25/2012.	MBS Paydown 0.16027191.....		35,494	35,494	24,669	24,623		394		394		35,494			0	109	11/25/2035.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	05/25/2012.	MBS Paydown 0.16258052.....		37,311	37,311	25,931	25,883		306		306		37,311			0	82	11/25/2035.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	04/25/2012.	MBS Paydown 0.16395787.....		44,325	44,325	30,806	30,749		266		266		44,325			0	79	11/25/2035.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	11/25/2012.	MBS Paydown 0.15283127.....		45,465	45,465	31,598	31,540		929		929		45,465			0	218	11/25/2035.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	08/25/2012.	MBS Paydown 0.15856513.....		46,234	46,234	32,133	32,074		589		589		46,234			0	164	11/25/2035.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	12/25/2012.	MBS Paydown 0.15105647.....		48,077	48,077	33,413	33,352		2,032		2,032		48,077			0	249	11/25/2035.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	09/25/2012.	MBS Paydown 0.15669359.....		50,697	50,697	35,235	35,170		1,920		1,920		50,697			0	200	11/25/2035.
007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035.....	...	10/25/2012.	MBS Paydown 0.15450966.....		59,160	59,160	41,116	41,041		5,092		5,092		59,160			0	258	11/25/2035.
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	11/30/2012.	Book Value Adjustment.....							131		131		42,941		(42,941)	(42,941)		06/25/2037.
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	12/31/2012.	Book Value Adjustment.....							350		350		2,567		(2,567)	(2,567)		06/25/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.18

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	09/25/2012.	MBS Paydown 0.21061156.....	.....	.....5,005	5,005	3,616	.....	.....	.....389	.....	.....389	.....	.....	.....	.....5,005	5,005	208	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	01/25/2012.	MBS Paydown 0.46006639.....	.....	.....6,235	6,235	4,505	6,235	.....	.....	.....	.....0	.....	.....6,235	.....	.....	.....0	29	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	06/25/2012.	MBS Paydown 0.32939502.....	.....	.....32,257	32,257	23,306	.....	.....	.....303	.....	.....303	.....	.....	.....	.....32,257	32,257	893	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	05/25/2012.	MBS Paydown 0.38316062.....	.....	.....22,815	22,815	16,484	.....	.....	.....292	.....	.....292	.....	.....	.....	.....22,815	22,815	524	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	07/25/2012.	MBS Paydown 0.294473.....	.....	.....11,735	11,735	8,478	.....	.....	.....197	.....	.....197	.....	.....	.....	.....11,735	11,735	380	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	11/25/2012.	MBS Paydown 0.18124678.....	.....	.....6,847	6,847	4,947	.....	.....	.....131	.....	.....131	.....	.....	.....	.....6,847	6,847	347	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	04/25/2012.	MBS Paydown 0.43500786.....	.....	.....18,782	18,782	13,570	18,694	.....	.....88	.....	.....88	.....	.....18,782	.....	.....	.....0	343	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	08/25/2012.	MBS Paydown 0.27962321.....	.....	.....11,732	11,732	8,476	.....	.....	.....84	.....	.....84	.....	.....	.....	.....11,732	11,732	434	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	02/25/2012.	MBS Paydown 0.4534958.....	.....	.....11,683	11,683	8,441	11,683	.....	.....	.....	.....0	.....	.....11,683	.....	.....	.....0	107	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	10/25/2012.	MBS Paydown 0.20453117.....	.....	.....10,715	10,715	7,742	.....	.....	.....34	.....	.....34	.....	.....	.....	.....10,715	10,715	496	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	03/25/2012.	MBS Paydown 0.4506043.....	.....	.....5,141	5,141	3,714	5,141	.....	.....	.....	.....0	.....	.....5,141	.....	.....	.....0	71	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	12/25/2012.	MBS Paydown 0.17980301.....	.....	.....2,567	2,567	1,855	.....	.....	.....350	.....	.....350	.....	.....	.....	.....2,567	2,567	141	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	01/25/2012.	Pass-Through Loss.....	.....	.....	.....94,266	68,107	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	432	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	04/25/2012.	Pass-Through Loss.....	.....	.....	.....8,949	6,465	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	164	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	05/25/2012.	Pass-Through Loss.....	.....	.....	.....69,370	50,120	.....	.....	.....	.....	.....0	.....	.....58,164	.....	.....(58,164)	(58,164)	1,595	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	06/25/2012.	Pass-Through Loss.....	.....	.....	.....63,338	45,762	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1,753	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	07/25/2012.	Pass-Through Loss.....	.....	.....	.....50,357	36,383	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1,629	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	08/25/2012.	Pass-Through Loss.....	.....	.....	.....14,671	10,600	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	543	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	09/25/2012.	Pass-Through Loss.....	.....	.....	.....117,698	85,037	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	4,899	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	10/25/2012.	Pass-Through Loss.....	.....	.....	.....96	69	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	4	06/25/2037.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	...	11/25/2012.	Pass-Through Loss.....	.....	.....	.....34,553	24,964	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1,752	06/25/2037.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	11/25/2012.	MBS Paydown 0.04978676.....	.....	.....33,370	33,370	27,697	28,529	.....	.....4,888	.....	.....4,888	.....	.....33,370	.....	.....	.....0	1,506	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	09/25/2012.	MBS Paydown 0.0669591.....	.....	.....48,292	48,292	40,082	41,286	.....	.....6,957	.....	.....6,957	.....	.....48,292	.....	.....	.....0	1,784	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	12/25/2012.	MBS Paydown 0.04071682.....	.....	.....60,021	60,021	49,818	51,314	.....	.....9,139	.....	.....9,139	.....	.....60,021	.....	.....	.....0	2,954	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	10/25/2012.	MBS Paydown 0.05482936.....	.....	.....80,270	80,270	66,624	68,625	.....	.....11,982	.....	.....11,982	.....	.....80,270	.....	.....	.....0	3,294	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	07/25/2012.	MBS Paydown 0.09411295.....	.....	.....86,190	86,190	71,538	73,687	.....	.....12,276	.....	.....12,276	.....	.....86,190	.....	.....	.....0	2,478	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	03/25/2012.	MBS Paydown 0.15537097.....	.....	.....86,880	86,880	72,111	74,277	.....	.....11,611	.....	.....11,611	.....	.....86,880	.....	.....	.....0	1,071	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	02/25/2012.	MBS Paydown 0.16849965.....	.....	.....100,676	100,676	83,561	86,072	.....	.....13,403	.....	.....13,403	.....	.....100,676	.....	.....	.....0	828	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	04/25/2012.	MBS Paydown 0.13970328.....	.....	.....103,682	103,682	86,056	88,641	.....	.....14,208	.....	.....14,208	.....	.....103,682	.....	.....	.....0	1,704	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	06/25/2012.	MBS Paydown 0.10713736.....	.....	.....106,574	106,574	88,456	91,113	.....	.....15,080	.....	.....15,080	.....	.....106,574	.....	.....	.....0	2,627	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	05/25/2012.	MBS Paydown 0.12324194.....	.....	.....108,935	108,935	90,416	93,132	.....	.....15,195	.....	.....15,195	.....	.....108,935	.....	.....	.....0	2,238	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	01/25/2012.	MBS Paydown 0.18371309.....	.....	.....126,843	126,843	105,280	108,442	.....	.....16,883	.....	.....16,883	.....	.....126,843	.....	.....	.....0	522	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	...	08/25/2012.	MBS Paydown 0.07425661.....	.....	.....131,401	131,401	109,063	112,339	.....	.....19,318	.....	.....19,318	.....	.....131,401	.....	.....	.....0	4,317	05/25/2036.
00922K AA 8	AIR 2 US 8.027 10/01/2019.....	...	10/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....40,205	40,205	39,401	39,403	.....	.....178	.....	.....178	.....	.....40,205	.....	.....	.....0	3,227	10/01/2019.
00922K AA 8	AIR 2 US 8.027 10/01/2019.....	...	04/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....80,693	80,693	79,079	79,084	.....	.....129	.....	.....129	.....	.....80,693	.....	.....	.....0	3,239	10/01/2019.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R	03/07/2012.	MBS Paydown 0.360220287.....	.....	.....114,442	114,442	107,432	107,432	.....	.....7,010	.....	.....7,010	.....	.....114,442	.....	.....	.....0	48	05/10/2032.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R	04/07/2012.	MBS Paydown 0.354095011.....	.....	.....171,508	171,508	161,164	161,164	.....	.....10,344	.....	.....10,344	.....	.....171,508	.....	.....	.....0	117	05/10/2032.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R	06/07/2012.	MBS Paydown 0.338760968.....	.....	.....174,343	174,343	163,828	163,828	.....	.....(341)	.....	.....(341)	.....	.....174,343	.....	.....	.....0	269	05/10/2032.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R	11/07/2012.	MBS Paydown 0.299058288.....	.....	.....194,431	194,431	182,705	182,705	.....	.....541	.....	.....541	.....	.....194,431	.....	.....	.....0	699	05/10/2032.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R	10/07/2012.	MBS Paydown 0.306002267.....	.....	.....198,887	198,887	186,892	186,892	.....	.....518	.....	.....518	.....	.....198,887	.....	.....	.....0	628	05/10/2032.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R	12/07/2012.	MBS Paydown 0.291538992.....	.....	.....210,540	210,540	197,842	197,842	.....	.....14,030	.....	.....14,030	.....	.....210,540	.....	.....	.....0	839	05/10/2032.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R	07/07/2012.	MBS Paydown 0.331222105.....	.....	.....211,088	211,088	198,357	198,357	.....	.....2,169	.....	.....2,169	.....	.....211,088	.....	.....	.....0	391	05/10/2032.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R	09/07/2012.	MBS Paydown 0.313105389.....		242,943	242,943	228,291	228,291		15,492		15,492		242,943					0	685	05/10/2032.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R	05/07/2012.	MBS Paydown 0.344987504.....		255,010	255,010	239,630	239,630		4,758		4,758		255,010					0	274	05/10/2032.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032.....	R	08/07/2012.	MBS Paydown 0.321781935.....		264,325	264,325	248,383	248,383		16,856		16,856		264,325					0	619	05/10/2032.
020520 XX 5	ALON USA ENERGY TL L+225 06/22/2013.....		02/13/2012.	CS FIRST BOSTON CORP.....		1,697,445	1,745,455	1,448,727	1,600,943		13,255		13,255		1,614,197				83,248	83,248	9,853	06/22/2013.
020520 XY 3	ALON USA ENERGY DD L+225 06/22/2013.....		02/13/2012.	CS FIRST BOSTON CORP.....		212,172	218,182	181,091	200,059		1,662		1,662		201,721				10,451	10,451	1,293	06/22/2013.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		01/25/2012.	Pass-Through Loss.....			8,416	5,670							0					0	41	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		02/25/2012.	Pass-Through Loss.....			24,726	16,659							0					0	241	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		03/25/2012.	Pass-Through Loss.....			9,960	6,711							0					0	145	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		04/25/2012.	Pass-Through Loss.....			27,880	18,784							0					0	537	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		05/25/2012.	Pass-Through Loss.....			25,456	17,151							0					0	614	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		06/25/2012.	Pass-Through Loss.....			19,020	12,815							0					0	550	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		07/25/2012.	Pass-Through Loss.....			15,827	10,664							0					0	535	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		08/25/2012.	Pass-Through Loss.....			19,650	13,239							0					0	759	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		09/25/2012.	Pass-Through Loss.....			23,135	15,587							0					0	1,005	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		10/25/2012.	Pass-Through Loss.....			17,339	11,682							0					0	837	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		11/25/2012.	Pass-Through Loss.....			28,902	19,473							0					0	1,535	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		12/25/2012.	Pass-Through Loss.....			17,459	11,763							0					0	1,012	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		01/25/2012.	MBS Paydown 0.3219997.....		20,625	20,625	13,896	16,382						0		20,625			0	100	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		03/25/2012.	MBS Paydown 0.313057527.....		20,609	20,609	13,886	17,244						0		20,609			0	300	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		12/25/2012.	MBS Paydown 0.27073845.....		17,392	17,392	11,718	19,659		421		421		17,392					0	1,008	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		10/25/2012.	MBS Paydown 0.278380848.....		22,850	22,850	15,395	22,670		486		486		22,850					0	1,103	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		07/25/2012.	MBS Paydown 0.291902877.....		25,539	25,539	17,207	23,334		500		500		25,539					0	863	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		11/25/2012.	MBS Paydown 0.274223498.....		12,671	12,671	8,537	23,452		503		503		12,671					0	673	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		06/25/2012.	MBS Paydown 0.296039458.....		27,312	27,312	18,401	26,136		560		560		27,312					0	789	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		09/25/2012.	MBS Paydown 0.282399728.....		24,361	24,361	16,413	26,792		574		574		24,361					0	1,058	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		08/25/2012.	MBS Paydown 0.287149284.....		27,886	27,886	18,788	26,815		575		575		27,886					0	1,077	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		05/25/2012.	MBS Paydown 0.300672673.....		32,820	32,820	22,112	32,873		705		705		32,820					0	791	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		02/25/2012.	MBS Paydown 0.316114472.....		34,126	34,126	22,992	33,198		0		0		34,126					0	333	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		04/25/2012.	MBS Paydown 0.306500244.....		37,693	37,693	25,396	36,990		793		793		37,693					0	726	06/25/2036.
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019.....		01/02/2012.	Sinking Fund Redemption 100.0.....		5,353	5,353	5,641	5,594						5,353					0	212	01/02/2019.
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019.....		07/02/2012.	Sinking Fund Redemption 100.0.....		324,664	324,664	342,114	339,283		(1,662)		(1,662)		324,664					0	25,746	01/02/2019.
02377V AA 0	AMER AIR PT 11-2 8.625 10/15/2021.....		04/15/2012.	Sinking Fund Redemption 100.0.....		280,457	280,457	280,752	280,750		(2)		(2)		280,457					0	12,834	10/15/2021.
02377V AA 0	AMER AIR PT 11-2 8.625 10/15/2021.....		10/15/2012.	Sinking Fund Redemption 100.0.....		288,293	288,293	288,597	288,595		(23)		(23)		288,293					0	25,823	10/15/2021.
02377V AA 0	AMER AIR PT 11-2 8.625 10/15/2021.....		01/25/2012.	MORGAN STANLEY & CO.....		5,325,000	5,000,000	5,040,000	5,038,929		(357)		(357)		5,038,572				286,428	286,428	138,958	10/15/2021.
02503Y AF 0	AMERICAN CAPITAL 8.96 12/31/2013.....		08/22/2012.	Call 100.0.....		6,400,000	6,400,000	6,400,000	6,384,344		15,656		15,656		6,400,000					0	519,666	12/31/2013.
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18.....		12/15/2012.	Sinking Fund Redemption 100.0.....		180,000	180,000	177,670	178,430		1,444		1,444		180,000					0	8,946	12/15/2018.
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18.....		06/15/2012.	Sinking Fund Redemption 100.0.....		235,000	235,000	231,958	232,950		1,896		1,896		235,000					0	5,840	12/15/2018.
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18.....		06/15/2012.	Sinking Fund Redemption 100.0.....		80,000	80,000	78,263	78,821		1,032		1,032		80,000					0	2,108	12/15/2018.
02635P TQ 6	AMER GENL FIN MTN 6.50 09/15/2017.....		12/17/2012.	CITIGROUP.....		1,350,000	1,500,000	1,499,355	1,499,462		0		0		1,499,462				(149,462)	(149,462)	123,229	09/15/2017.
02635P TQ 6	AMER GENL FIN MTN 6.50 09/15/2017.....		12/14/2012.	CITIGROUP.....		1,800,000	2,000,000	1,999,140	1,999,282		0		0		1,999,282				(199,282)	(199,282)	163,944	09/15/2017.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....		12/25/2012.	MBS Paydown 0.487568734.....		4,466	4,466	3,349	3,217		49		49		4,466					0	20	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....		09/25/2012.	MBS Paydown 0.498011187.....		7,884	7,884	5,913	5,679		67		67		7,884					0	27	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....		07/25/2012.	MBS Paydown 0.504483512.....		8,850	8,850	6,638	6,376		62		62		8,850					0	23	10/25/2046.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date		
												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.								
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	01/25/2012.	MBS Paydown 0.541024701.....	.....	9,687	.....	9,687	.....	7,265	.....	6,978	.....	8	.....	8	.....	9,687	.....	.....	.....	0	.....	4	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	08/25/2012.	MBS Paydown 0.500639073.....	.....	11,533	.....	11,533	.....	8,650	.....	8,308	.....	86	.....	86	.....	11,533	.....	.....	.....	0	.....	35	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	10/25/2012.	MBS Paydown 0.493897788.....	.....	12,340	.....	12,340	.....	9,255	.....	8,890	.....	422	.....	422	.....	12,340	.....	.....	.....	0	.....	46	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	04/25/2012.	MBS Paydown 0.527804021.....	.....	12,592	.....	12,592	.....	9,444	.....	9,071	.....	304	.....	304	.....	12,592	.....	.....	.....	0	.....	19	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	02/25/2012.	MBS Paydown 0.536801685.....	.....	12,669	.....	12,669	.....	9,502	.....	9,127	.....	283	.....	283	.....	12,669	.....	.....	.....	0	.....	10	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	03/25/2012.	MBS Paydown 0.532001434.....	.....	14,401	.....	14,401	.....	10,801	.....	10,374	.....	726	.....	726	.....	14,401	.....	.....	.....	0	.....	17	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	11/25/2012.	MBS Paydown 0.48905725.....	.....	14,522	.....	14,522	.....	10,891	.....	10,461	.....	896	.....	896	.....	14,522	.....	.....	.....	0	.....	59	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	06/25/2012.	MBS Paydown 0.507433664.....	.....	24,385	.....	24,385	.....	18,289	.....	17,567	.....	3,777	.....	3,777	.....	24,385	.....	.....	.....	0	.....	55	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	05/25/2012.	MBS Paydown 0.515562095.....	.....	36,726	.....	36,726	.....	27,544	.....	26,456	.....	7,094	.....	7,094	.....	36,726	.....	.....	.....	0	.....	70	10/25/2046.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....	10/25/2012.	MBS Paydown 0.195650931.....	.....	49,623	.....	49,623	.....	42,458	.....	42,458	.....	325	.....	325	.....	49,623	.....	.....	.....	0	.....	564	02/25/2045.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....	12/25/2012.	MBS Paydown 0.192196442.....	.....	62,970	.....	62,970	.....	53,879	.....	53,879	.....	572	.....	572	.....	62,970	.....	.....	.....	0	.....	987	02/25/2045.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....	11/25/2012.	MBS Paydown 0.193866739.....	.....	67,264	.....	67,264	.....	57,553	.....	57,553	.....	514	.....	514	.....	67,264	.....	.....	.....	0	.....	912	02/25/2045.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....	07/25/2012.	MBS Paydown 0.201343691.....	.....	73,222	.....	73,222	.....	62,651	.....	62,651	.....	767	.....	767	.....	73,222	.....	.....	.....	0	.....	333	02/25/2045.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....	08/25/2012.	MBS Paydown 0.199281746.....	.....	77,735	.....	77,735	.....	66,512	.....	66,512	.....	1,645	.....	1,645	.....	77,735	.....	.....	.....	0	.....	531	02/25/2045.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....	09/25/2012.	MBS Paydown 0.196967185.....	.....	87,259	.....	87,259	.....	74,661	.....	74,661	.....	3,192	.....	3,192	.....	87,259	.....	.....	.....	0	.....	794	02/25/2045.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB.....	06/25/2012.	MBS Paydown 0.203285931.....	.....	89,921	.....	89,921	.....	76,938	.....	76,938	.....	3,026	.....	3,026	.....	89,921	.....	.....	.....	0	.....	204	02/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	12/25/2012.	MBS Paydown 0.230227088.....	.....	22,712	.....	22,712	.....	19,788	.....	19,972	.....	335	.....	335	.....	22,712	.....	.....	.....	0	.....	615	06/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	05/25/2012.	MBS Paydown 0.2443043.....	.....	28,285	.....	28,285	.....	24,643	.....	24,873	.....	176	.....	176	.....	28,285	.....	.....	.....	0	.....	326	06/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	02/25/2012.	MBS Paydown 0.25033967.....	.....	29,379	.....	29,379	.....	25,596	.....	25,835	.....	45	.....	45	.....	29,379	.....	.....	.....	0	.....	137	06/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	01/25/2012.	MBS Paydown 0.25194682.....	.....	30,808	.....	30,808	.....	26,841	.....	27,091	.....	0	.....	0	.....	30,808	.....	.....	.....	0	.....	72	06/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	06/25/2012.	MBS Paydown 0.2425461.....	.....	32,140	.....	32,140	.....	28,002	.....	28,263	.....	231	.....	231	.....	32,140	.....	.....	.....	0	.....	443	06/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	10/25/2012.	MBS Paydown 0.2343292.....	.....	32,360	.....	32,360	.....	28,193	.....	28,456	.....	389	.....	389	.....	32,360	.....	.....	.....	0	.....	739	06/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	09/25/2012.	MBS Paydown 0.23609943.....	.....	37,166	.....	37,166	.....	32,381	.....	32,683	.....	401	.....	401	.....	37,166	.....	.....	.....	0	.....	766	06/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	03/25/2012.	MBS Paydown 0.248304336.....	.....	37,206	.....	37,206	.....	32,416	.....	32,718	.....	111	.....	111	.....	37,206	.....	.....	.....	0	.....	259	06/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	07/25/2012.	MBS Paydown 0.2403578.....	.....	40,002	.....	40,002	.....	34,852	.....	35,177	.....	330	.....	330	.....	40,002	.....	.....	.....	0	.....	643	06/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	08/25/2012.	MBS Paydown 0.23813259.....	.....	40,677	.....	40,677	.....	35,440	.....	35,770	.....	388	.....	388	.....	40,677	.....	.....	.....	0	.....	746	06/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	04/25/2012.	MBS Paydown 0.2458516.....	.....	44,836	.....	44,836	.....	39,063	.....	39,427	.....	205	.....	205	.....	44,836	.....	.....	.....	0	.....	414	06/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....	11/25/2012.	MBS Paydown 0.23146954.....	.....	52,275	.....	52,275	.....	45,544	.....	45,969	.....	684	.....	684	.....	52,275	.....	.....	.....	0	.....	1,304	06/25/2045.
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....	11/25/2012.	MBS Paydown 0.27043472.....	.....	7,618	.....	7,618	.....	6,361	.....	6,361	.....	37	.....	37	.....	7,618	.....	.....	.....	0	.....	55	09/25/2045.
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....	12/25/2012.	MBS Paydown 0.26870947.....	.....	20,349	.....	20,349	.....	16,992	.....	16,992	.....	107	.....	107	.....	20,349	.....	.....	.....	0	.....	181	09/25/2045.
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....	10/25/2012.	MBS Paydown 0.27108059.....	.....	28,900	.....	28,900	.....	24,132	.....	24,132	.....	96	.....	96	.....	28,900	.....	.....	.....	0	.....	159	09/25/2045.
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....	09/25/2012.	MBS Paydown 0.27353082.....	.....	36,104	.....	36,104	.....	30,147	.....	30,147	.....	821	.....	821	.....	36,104	.....	.....	.....	0	.....	134	09/25/2045.
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....	08/25/2012.	MBS Paydown 0.27659179.....	.....	53,426	.....	53,426	.....	44,611	.....	44,611	.....	3,567	.....	3,567	.....	53,426	.....	.....	.....	0	.....	99	09/25/2045.
030096 AG 6	AMER STORES CO 7.90 05/01/2017.....	09/14/2012.	WELLS FARGO BROKERAGE.....	.....	1,413,750	.....	1,500,000	.....	1,776,652	.....	1,638,336	.....	(16,203)	.....	(16,203)	.....	1,622,132	.....	(208,382)	(208,382)	.....	104,675	05/01/2017.	
03073E AD 7	AMERISOURCEBERGEN 5.625 9/15/12.....	09/15/2012.	Maturity 100.0.....	.....	1,000,000	.....	1,000,000	.....	995,000	.....	999,404	.....	596	.....	596	.....	1,000,000	.....	.....	.....	0	.....	56,250	09/15/2012.
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27.....	06/25/2012.	MBS Paydown 0.093794781.....	.....	1,083	.....	1,083	.....	1,082	.....	1,079	.....	18	.....	18	.....	1,083	.....	.....	.....	0	.....	44	03/25/2027.
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27.....	09/25/2012.	MBS Paydown 0.092218795.....	.....	1,913	.....	1,913	.....	1,911															

E14.20

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61	03/25/27	...	04/25/2012.	MBS Paydown 0.094620103	.....	.....	2,474	2,474	2,472	2,465	.....	.....16	.....	.....16	.....	2,474	.....	.....	.....0	67	03/25/2027.
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61	03/25/27	...	02/25/2012.	MBS Paydown 0.095722843	.....	.....	3,155	3,155	3,152	3,143	.....	.....16	.....	.....16	.....	3,155	.....	.....	.....0	43	03/25/2027.
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61	03/25/27	...	12/25/2012.	MBS Paydown 0.090273506	.....	.....	3,764	3,764	3,759	3,749	.....	.....14	.....	.....14	.....	3,764	.....	.....	.....0	304	03/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27	.....	...	10/25/2012.	MBS Paydown 0.217890059	.....	.....	20,053	20,053	20,065	20,053	.....	.....	.....	.....0	.....	20,053	.....	.....	.....0	1,265	10/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27	.....	...	06/25/2012.	MBS Paydown 0.226367744	.....	.....	57,027	57,027	57,063	57,027	.....	.....	.....	.....0	.....	57,027	.....	.....	.....0	2,158	10/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27	.....	...	04/25/2012.	MBS Paydown 0.229931935	.....	.....	57,389	57,389	57,425	57,389	.....	.....	.....	.....0	.....	57,389	.....	.....	.....0	1,448	10/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27	.....	...	02/25/2012.	MBS Paydown 0.233518753	.....	.....	60,354	60,354	60,392	60,354	.....	.....	.....	.....0	.....	60,354	.....	.....	.....0	761	10/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27	.....	...	11/25/2012.	MBS Paydown 0.213693311	.....	.....	67,148	67,148	67,190	67,148	.....	.....	.....	.....0	.....	67,148	.....	.....	.....0	4,660	10/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27	.....	...	01/25/2012.	MBS Paydown 0.237290904	.....	.....	109,076	109,076	109,144	109,076	.....	.....	.....	.....0	.....	109,076	.....	.....	.....0	688	10/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27	.....	...	09/25/2012.	MBS Paydown 0.219143344	.....	.....	115,590	115,590	115,663	115,590	.....	.....	.....	.....0	.....	115,590	.....	.....	.....0	6,563	10/25/2027.
03235E AK 6	AMVESCAP PLC 5.375	2/27/13	R	12/10/2012.	Make Whole Call 101.077	.....	.....	14,403,473	14,250,000	14,101,773	14,223,671	.....	.....26,329	.....	.....26,329	.....	14,250,000	.....	.....153,473	153,473	985,081	02/27/2013.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	.....	...	11/24/2012.	MBS Paydown 0.0	.....	.....	143,000	143,000	132,275	140,439	.....	.....4,253	.....	.....4,253	.....	143,000	.....	.....	.....0	927	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	.....	...	02/24/2012.	MBS Paydown 0.377157897	.....	.....	250,565	250,565	231,772	246,077	.....	.....1,181	.....	.....1,181	.....	250,565	.....	.....	.....0	317	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	.....	...	06/24/2012.	MBS Paydown 0.241977294	.....	.....	352,348	352,348	352,922	352,348	.....	.....3,582	.....	.....3,582	.....	352,348	.....	.....	.....0	1,265	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	.....	...	04/24/2012.	MBS Paydown 0.306621979	.....	.....	448,100	448,100	414,493	440,075	.....	.....3,587	.....	.....3,587	.....	448,100	.....	.....	.....0	1,085	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	.....	...	09/24/2012.	MBS Paydown 0.124097702	.....	.....	545,808	545,808	504,872	536,033	.....	.....12,484	.....	.....12,484	.....	545,808	.....	.....	.....0	2,926	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	.....	...	08/24/2012.	MBS Paydown 0.15620405	.....	.....	679,811	679,811	628,825	667,636	.....	.....14,722	.....	.....14,722	.....	679,811	.....	.....	.....0	3,242	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	.....	...	05/24/2012.	MBS Paydown 0.26270367	.....	.....	746,611	746,611	690,615	733,240	.....	.....11,758	.....	.....11,758	.....	746,611	.....	.....	.....0	2,237	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	.....	...	03/24/2012.	MBS Paydown 0.332980825	.....	.....	751,010	751,010	694,684	737,560	.....	.....8,770	.....	.....8,770	.....	751,010	.....	.....	.....0	1,371	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	.....	...	07/24/2012.	MBS Paydown 0.19619291	.....	.....	778,335	778,335	719,959	764,395	.....	.....15,594	.....	.....15,594	.....	778,335	.....	.....	.....0	3,245	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	.....	...	01/24/2012.	MBS Paydown 0.391897005	.....	.....	794,815	794,815	735,204	780,580	.....	.....1,324	.....	.....1,324	.....	794,815	.....	.....	.....0	509	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	.....	...	10/24/2012.	MBS Paydown 0.008411773	.....	.....	1,966,661	1,966,661	1,819,161	1,931,440	.....	.....56,294	.....	.....56,294	.....	1,966,661	.....	.....	.....0	11,634	05/24/2017.
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017	.....	...	04/24/2012.	MBS Paydown 0.16230902	.....	.....	55,219	55,219	51,216	55,219	.....	.....	.....	.....0	.....	55,219	.....	.....	.....0	40	12/24/2017.
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017	.....	...	06/24/2012.	MBS Paydown 0.14440789	.....	.....	64,017	64,017	59,375	64,017	.....	.....	.....	.....0	.....	64,017	.....	.....	.....0	361	12/24/2017.
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017	.....	...	05/24/2012.	MBS Paydown 0.15080954	.....	.....	114,995	114,995	106,658	114,995	.....	.....	.....	.....0	.....	114,995	.....	.....	.....0	102	12/24/2017.
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017	.....	...	01/24/2012.	MBS Paydown 0.279795315	.....	.....	134,717	134,717	124,950	134,717	.....	.....	.....	.....0	.....	134,717	.....	.....	.....0	28	12/24/2017.
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017	.....	...	07/24/2012.	MBS Paydown 0.123595421	.....	.....	208,125	208,125	193,036	208,125	.....	.....	.....	.....0	.....	208,125	.....	.....	.....0	1,313	12/24/2017.
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017	.....	...	02/24/2012.	MBS Paydown 0.258292491	.....	.....	215,028	215,028	199,439	215,028	.....	.....	.....	.....0	.....	215,028	.....	.....	.....0	89	12/24/2017.
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017	.....	...	09/24/2012.	MBS Paydown 0.0	.....	.....	481,124	481,124	446,243	481,124	.....	.....	.....	.....0	.....	481,124	.....	.....	.....0	3,375	12/24/2017.
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017	.....	...	08/24/2012.	MBS Paydown 0.048112401	.....	.....	754,830	754,830	700,105	754,830	.....	.....	.....	.....0	.....	754,830	.....	.....	.....0	5,295	12/24/2017.
03702S AA 1	AHR 2002-2A A CDO FLT 12/24/2017	.....	...	03/24/2012.	MBS Paydown 0.167830942	.....	.....	904,615	904,615	839,031	904,615	.....	.....	.....	.....0	.....	904,615	.....	.....	.....0	482	12/24/2017.
03840P AC 6	AQUILA INC V/R 11.875	07/01/2012	...	07/01/2012.	Maturity 100.0	.....	.....	905,000	905,000	891,425	903,000	.....	.....2,000	.....	.....2,000	.....	905,000	.....	.....	.....0	107,469	07/01/2012.
03938L AL 8	ARCELORMITTAL 9.00	02/15/2015	R	08/02/2012.	MORGAN STANLEY & CO.	.....	.....	3,288,750	3,000,000	2,967,930	2,980,067	.....	.....3,476	.....	.....3,476	.....	2,983,543	.....	.....305,207	305,207	267,583	02/15/2015.
03938L AU 8	ARCELORMITTAL 5.50	03/01/2021	R	11/08/2012.	J. P. MORGAN SECURITIES	.....	.....	1,945,000	2,000,000	1,987,140	1,987,926	.....	.....1,002	.....	.....1,002	.....	1,988,928	.....	.....(43,928)	(43,928)	136,833	03/01/2021.
03939R AB 6	ARCH WESTERN FIN 6.75	07/01/2013	...	05/16/2012.	Cash Tender 97.25	.....	.....	3,890,000	4,000,000	3,998,750	3,999,397	.....	.....10,603	.....	.....10,603	.....	3,890,000	.....	.....	.....0	135,000	07/01/2013.
03939R AB 6	ARCH WESTERN FIN 6.75	07/01/2013	...	05/16/2012.	Consent Fee	.....	.....	120,000	.....	.....	3,999,397	.....	.....	.....	.....0	.....	120,000	.....	.....	.....0	.....	07/01/2013.
03967B AC 4	ARCTIC GLACIER TL LIBOR+700	7/27/2018	...	12/31/2012.	Paydown 100.0	.....	.....	2,500	2,500	2,425	2,425	.....	.....88	.....	.....88	.....	2,500	.....	.....	.....0	86	07/27/2018.
03967B AC 4	ARCTIC GLACIER TL LIBOR+700	7/27/2018	...	10/31/2012.	Paydown 100.0	.....	.....	50,000	50,000	48,501	48,501	.....	.....1,499	.....	.....1,499	.....	50,000	.....	.....	.....0	1,003	07/27/2018.
04044T AE 6	ARISTOTLE HOLDING 4.75	11/15/2021	...	02/06/2012.	DEUTSCHE BANK	.....	.....	3,097,890	3,000,000	2,974,410	2,974,629	.....	.....208	.....	.....208	.....	2,974,836	.....	.....123,054	123,054	30,875	11/15/2021.
04044T AE 6	ARISTOTLE HOLDING 4.75	11/15/2021	...	02/06/2012.	CITIGROUP	.....	.....	5,175,600	5,000,000	4,957,350	4,957,714	.....	.....346	.....	.....346	.....	4,958,060	.....	.....217,540	217,540	51,458	11/15/2021.
040555 CD 4	ARIZONA PUB SERV 6.50	03/01/2012	...	03/01/2012.	Maturity 100.0	.....	.....	8,000,000	8,000,000	7,824,800	7,996,055	.....	.....3,945	.....	.....3,945	.....	8,000,000	.....	.....	.....0	260,000	03/01/2012.
04249@ AD 3	ARMY & AIR FORCE 4.95	10/15/2024	...	01/15/2012.	Paydown 100.0	.....	.....	8,363	8,363	8,363	8,363	.....	.....	.....	.....0	.....	8,363	.....	.....	.....0	35	10/15/2024.

E14.22

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....	...	02/15/2012.	Paydown 100.0.....		8,397	8,397	8,397	8,397				0		8,397			0	69	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....	...	03/15/2012.	Paydown 100.0.....		8,432	8,432	8,432	8,432				0		8,432			0	104	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....	...	04/15/2012.	Paydown 100.0.....		8,467	8,467	8,467	8,467				0		8,467			0	140	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....	...	05/15/2012.	Paydown 100.0.....		8,501	8,501	8,501	8,501				0		8,501			0	175	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....	...	06/15/2012.	Paydown 100.0.....		8,537	8,537	8,537	8,537				0		8,537			0	211	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....	...	07/15/2012.	Paydown 100.0.....		8,572	8,572	8,572	8,572				0		8,572			0	248	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....	...	08/15/2012.	Paydown 100.0.....		8,607	8,607	8,607	8,607				0		8,607			0	284	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....	...	09/15/2012.	Paydown 100.0.....		8,643	8,643	8,643	8,643				0		8,643			0	321	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....	...	10/15/2012.	Paydown 100.0.....		8,678	8,678	8,678	8,678				0		8,678			0	358	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....	...	11/15/2012.	Paydown 100.0.....		8,714	8,714	8,714	8,714				0		8,714			0	395	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....	...	12/15/2012.	Paydown 100.0.....		8,750	8,750	8,750	8,750				0		8,750			0	433	10/15/2024.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....	...	03/25/2012.	MBS Paydown 0.998145304.....		33,759	33,759	21,937	23,565		236		236		33,759			0	35	07/25/2036.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....	...	05/25/2012.	MBS Paydown 0.987755632.....		51,646	51,646	33,560	36,051		559		559		51,646			0	86	07/25/2036.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....	...	04/25/2012.	MBS Paydown 0.99059301.....		137,467	137,467	89,327	95,958		1,101		1,101		137,467			0	185	07/25/2036.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....	...	07/25/2012.	MBS Paydown 0.967837519.....		159,542	159,542	103,672	111,367		2,585		2,585		159,542			0	369	07/25/2036.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....	...	06/25/2012.	MBS Paydown 0.976602589.....		203,008	203,008	131,917	141,708		2,507		2,507		203,008			0	404	07/25/2036.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....	...	08/25/2012.	MBS Paydown 0.956464038.....		207,020	207,020	134,524	144,509		3,932		3,932		207,020			0	552	07/25/2036.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....	...	09/25/2012.	MBS Paydown 0.941076755.....		280,079	280,079	181,999	195,507		6,438		6,438		280,079			0	831	07/25/2036.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....	...	11/25/2012.	MBS Paydown 0.906509752.....		281,788	281,788	183,109	196,700		9,713		9,713		281,788			0	1,008	07/25/2036.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....	...	10/25/2012.	MBS Paydown 0.92199089.....		347,401	347,401	225,745	242,501		(9,514)		(9,514)		347,401			0	1,134	07/25/2036.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....	...	12/25/2012.	MBS Paydown 0.885560657.....		381,315	381,315	247,783	266,174		10,959		10,959		381,315			0	1,474	07/25/2036.
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022.....	...	06/01/2012.	Sinking Fund Redemption 100.0.....		49,500	49,500	53,955	53,955		(4,455)		(4,455)		49,500			0	1,370	06/01/2022.
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022.....	...	12/01/2012.	Sinking Fund Redemption 100.0.....		51,750	51,750	56,408	56,408		(4,495)		(4,495)		51,750			0	2,864	06/01/2022.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	05/02/2012.	Sinking Fund Redemption 100.0.....		19,019	19,019	19,176	19,397		(18)		(18)		19,019			0	585	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	06/02/2012.	Sinking Fund Redemption 100.0.....		19,136	19,136	19,294	19,517		(23)		(23)		19,136			0	706	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	07/02/2012.	Sinking Fund Redemption 100.0.....		19,254	19,254	19,413	19,637		(27)		(27)		19,254			0	829	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	04/02/2012.	Sinking Fund Redemption 100.0.....		21,385	21,385	21,562	21,811		(15)		(15)		21,385			0	526	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	03/02/2012.	Sinking Fund Redemption 100.0.....		34,963	34,963	35,252	35,658		(16)		(16)		34,963			0	645	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	01/02/2012.	Sinking Fund Redemption 100.0.....		35,317	35,317	35,609	36,019		0		0		35,317			0	217	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	02/02/2012.	Sinking Fund Redemption 100.0.....		40,057	40,057	40,389	40,854		(9)		(9)		40,057			0	493	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	08/02/2012.	Sinking Fund Redemption 100.0.....		49,500	49,500	49,909	50,485		(83)		(83)		49,500			0	2,435	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	09/02/2012.	Sinking Fund Redemption 100.0.....		60,679	60,679	61,181	61,886		(117)		(117)		60,679			0	3,359	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	10/02/2012.	Sinking Fund Redemption 100.0.....		69,728	69,728	70,306	71,116		(152)		(152)		69,728			0	4,288	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	11/02/2012.	Sinking Fund Redemption 100.0.....		70,157	70,157	70,738	71,553		244		244		70,157			0	4,746	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018.....	...	12/02/2012.	Sinking Fund Redemption 100.0.....		70,589	70,589	71,173	71,993		195		195		70,589			0	5,209	01/02/2018.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....	...	04/02/2012.	Sinking Fund Redemption 100.0.....		9,577	9,577	9,565	9,564		0		0		9,577			0	230	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....	...	01/02/2012.	Sinking Fund Redemption 100.0.....		19,987	19,987	19,962	19,960		0		0		19,987			0	120	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....	...	05/02/2012.	Sinking Fund Redemption 100.0.....		20,489	20,489	20,464	20,462		1		1		20,489			0	615	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....	...	06/02/2012.	Sinking Fund Redemption 100.0.....		20,612	20,612	20,586	20,585		1		1		20,612			0	742	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....	...	07/02/2012.	Sinking Fund Redemption 100.0.....		20,736	20,736	20,710	20,708		2		2		20,736			0	871	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....	...	12/02/2012.	Sinking Fund Redemption 100.0.....		41,571	41,571	41,519	41,516		6		6		41,571			0	2,993	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....	...	11/02/2012.	Sinking Fund Redemption 100.0.....		44,509	44,509	44,456	44,450		6		6		44,509			0	2,938	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....	...	08/02/2012.	Sinking Fund Redemption 100.0.....		60,149	60,149	60,074	60,069		5		5		60,149			0	2,887	01/02/2019.

E14.23

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
049164	AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....	...	09/02/2012.	Sinking Fund Redemption 100.0.....		80,715	80,715	80,614	80,608		8		8		80,715			0	4,359	01/02/2019.
049164	AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019.....	...	10/02/2012.	Sinking Fund Redemption 100.0.....		81,992	81,992	81,890	81,884		9		9		81,992			0	4,920	01/02/2019.
049164	BE 5	ATLAS AIR 00-A 8.707 01/02/2019.....	...	01/02/2012.	Sinking Fund Redemption 100.0.....		8,764	8,764	9,158	9,170				0		8,764			0	64	01/02/2019.
049164	BE 5	ATLAS AIR 00-A 8.707 01/02/2019.....	...	12/02/2012.	Sinking Fund Redemption 100.0.....		13,595	13,595	14,207	14,225		(66)		(66)		13,595			0	1,184	01/02/2019.
049164	BE 5	ATLAS AIR 00-A 8.707 01/02/2019.....	...	11/02/2012.	Sinking Fund Redemption 100.0.....		19,112	19,112	19,972	19,997		(84)		(84)		19,112			0	1,525	01/02/2019.
049164	BE 5	ATLAS AIR 00-A 8.707 01/02/2019.....	...	08/02/2012.	Sinking Fund Redemption 100.0.....		26,228	26,228	27,408	27,442		(79)		(79)		26,228			0	1,522	01/02/2019.
049164	BE 5	ATLAS AIR 00-A 8.707 01/02/2019.....	...	09/02/2012.	Sinking Fund Redemption 100.0.....		26,418	26,418	27,607	27,641		(91)		(91)		26,418			0	1,725	01/02/2019.
049164	BE 5	ATLAS AIR 00-A 8.707 01/02/2019.....	...	10/02/2012.	Sinking Fund Redemption 100.0.....		26,609	26,609	27,807	27,842		(104)		(104)		26,609			0	1,931	01/02/2019.
051157	AG 0	AUGUSTA VI 96A3 7.375 4-15-13.....	...	04/15/2012.	Sinking Fund Redemption 100.0.....		415,905	415,905	443,895	419,316		(1,214)		(1,214)		415,905			0	15,336	04/15/2013.
051157	AG 0	AUGUSTA VI 96A3 7.375 4-15-13.....	...	10/15/2012.	Sinking Fund Redemption 100.0.....		560,613	560,613	590,966	565,471		(3,895)		(3,895)		560,613			0	36,575	04/15/2013.
05115E	AB 6	AUGUSTA FNDG IV 6.9 11/15/15.....	...	05/15/2012.	Paydown 100.0.....		44,883	44,883	51,498	51,498		(1,098)		(1,098)		44,883			0	1,548	11/15/2015.
05115E	AB 6	AUGUSTA FNDG IV 6.9 11/15/15.....	...	11/15/2012.	Paydown 100.0.....		46,432	46,432	53,275	53,275		(2,686)		(2,686)		46,432			0	3,204	11/15/2015.
05178R	AA 3	AURORA MILITARY 5.32 12/15/2020.....	...	12/15/2012.	Sinking Fund Redemption 100.0.....		100,000	100,000	102,180	101,938		(1,938)		(1,938)		100,000			0	5,320	12/15/2020.
053332	AC 6	AUTOZONE INC 5.875 10/15/2012.....	...	10/15/2012.	Maturity 100.0.....		1,000,000	1,000,000	1,075,214	1,008,280		(8,280)		(8,280)		1,000,000			0	58,750	10/15/2012.
053773	ZZ 3	AVIS TRANCHE B TL LIBOR+500 9/22/2018.....	...	01/31/2012.	Paydown 100.0.....		5,000	5,000	4,900	4,902			1		1	5,000			0	80	09/22/2018.
053773	ZZ 3	AVIS TRANCHE B TL LIBOR+500 9/22/2018.....	...	04/30/2012.	Paydown 100.0.....		5,000	5,000	4,900	4,902		152		152		5,000			0	158	09/22/2018.
053773	ZZ 3	AVIS TRANCHE B TL LIBOR+500 9/22/2018.....	...	07/31/2012.	Paydown 100.0.....		5,000	5,000	4,900	4,902		152		152		5,000			0	238	09/22/2018.
053773	ZZ 3	AVIS TRANCHE B TL LIBOR+500 9/22/2018.....	...	06/01/2012.	Paydown 100.0.....		142,857	142,857	140,000	140,065		4,345		4,345		142,857			0	5,308	09/22/2018.
053773	ZZ 3	AVIS TRANCHE B TL LIBOR+500 9/22/2018.....	...	03/15/2012.	Paydown 100.0.....		714,286	714,286	700,000	700,324		142		142		714,286			0	16,865	09/22/2018.
053773	ZZ 3	AVIS TRANCHE B TL LIBOR+500 9/22/2018.....	...	10/04/2012.	Paydown 100.0.....		1,127,857	1,127,857	1,105,300	1,105,812		34,301		34,301		1,127,857			0	66,379	09/22/2018.
05377R	AC 8	AESOP 2009-2A A ABS 5.68 02/20/14.....	...	10/20/2012.	MBS Paydown 0.666666667.....		4,833,333	4,833,333	4,896,627	4,859,451		(20,829)		(20,829)		4,833,333			0	213,000	02/20/2014.
05377R	AC 8	AESOP 2009-2A A ABS 5.68 02/20/14.....	...	09/20/2012.	MBS Paydown 0.833333333.....		4,833,333	4,833,333	4,896,627	4,859,451		(17,275)		(17,275)		4,833,333			0	190,122	02/20/2014.
05377R	AC 8	AESOP 2009-2A A ABS 5.68 02/20/14.....	...	11/20/2012.	MBS Paydown 0.5.....		4,833,333	4,833,333	4,896,628	4,859,451		(24,387)		(24,387)		4,833,333			0	235,878	02/20/2014.
05377R	AC 8	AESOP 2009-2A A ABS 5.68 02/20/14.....	...	12/20/2012.	MBS Paydown 0.333333333.....		4,833,333	4,833,333	4,896,628	4,859,451		(27,948)		(27,948)		4,833,333			0	258,756	02/20/2014.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	01/25/2012.	MBS Paydown 0.135146779.....		385,027	385,027	361,559	361,674		986		986		385,027			0	122	02/25/2047.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	07/25/2012.	MBS Paydown 0.071529782.....		422,697	422,697	396,934	397,060		16,654		16,654		422,697			0	878	02/25/2047.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	11/25/2012.	MBS Paydown 0.028784801.....		561,128	561,128	526,927	527,094		40,162		40,162		561,128			0	1,797	02/25/2047.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	02/25/2012.	MBS Paydown 0.127252695.....		771,647	771,647	724,615	724,845		6,872		6,872		771,647			0	511	02/25/2047.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	12/25/2012.	MBS Paydown 0.018880511.....		968,144	968,144	909,136	909,425		86,705		86,705		968,144			0	3,349	02/25/2047.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	08/25/2012.	MBS Paydown 0.060825471.....		1,046,346	1,046,346	982,571	982,884		61,174		61,174		1,046,346			0	2,504	02/25/2047.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	05/25/2012.	MBS Paydown 0.08922495.....		1,067,343	1,067,343	1,002,288	1,002,606		44,951		44,951		1,067,343			0	1,597	02/25/2047.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	09/25/2012.	MBS Paydown 0.048605852.....		1,194,468	1,194,468	1,121,665	1,122,021		81,775		81,775		1,194,468			0	3,182	02/25/2047.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	06/25/2012.	MBS Paydown 0.075854051.....		1,307,005	1,307,005	1,227,343	1,227,733		71,906		71,906		1,307,005			0	2,337	02/25/2047.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	04/25/2012.	MBS Paydown 0.100144055.....		1,317,847	1,317,847	1,237,524	1,237,917		56,830		56,830		1,317,847			0	1,600	02/25/2047.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	03/25/2012.	MBS Paydown 0.113625862.....		1,332,023	1,332,023	1,250,836	1,251,233		50,375		50,375		1,332,023			0	1,238	02/25/2047.
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB.....	...	10/25/2012.	MBS Paydown 0.034525238.....		1,376,380	1,376,380	1,292,489	1,292,900		108,077		108,077		1,376,380			0	4,029	02/25/2047.
05531R	AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....	...	09/26/2012.	MBS Paydown 0.319293716.....		29,797	29,797	27,540	28,209		493		493		29,797			0	667	04/26/2037.
05531R	AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....	...	02/26/2012.	MBS Paydown 0.407161928.....		42,237	42,237	38,769	39,818		88		88		42,237			0	345	04/26/2037.
05531R	AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....	...	12/26/2012.	MBS Paydown 0.298341716.....		58,681	58,681	54,238	55,553		1,317		1,317		58,681			0	1,667	04/26/2037.
05531R	AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....	...	01/26/2012.	MBS Paydown 0.410707699.....		92,128	92,128	84,564	86,852		0		0		92,128			0	380	04/26/2037.
05531R	AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....	...	11/26/2012.	MBS Paydown 0.302789929.....		95,610	95,610	88,370	90,514		1,946		1,946		95,610			0	2,525	04/26/2037.
05531R	AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....	...	03/26/2012.	MBS Paydown 0.397638942.....		113,438	113,438	104,123	106,940		406		406		113,438			0	1,350	04/26/2037.
05531R	AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....	...	08/26/2012.	MBS Paydown 0.321552403.....		115,895	115,895	107,120	109,718		1,651		1,651		115,895			0	2,361	04/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.24

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	...		10/26/2012.	MBS Paydown 0.310037478		122,108	122,108	112,862	115,600		2,196		2,196		122,108			0	2,979	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	...		05/26/2012.	MBS Paydown 0.367923162		125,431	125,431	115,132	118,247		1,052		1,052		125,431			0	2,008	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	...		06/26/2012.	MBS Paydown 0.354385219		161,264	161,264	148,023	152,027		4,864		4,864		161,264			0	2,912	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	...		04/26/2012.	MBS Paydown 0.378453002		228,543	228,543	209,777	215,453		7,963		7,963		228,543			0	3,190	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	...		07/26/2012.	MBS Paydown 0.330337669		317,235	317,235	293,214	300,328		13,282		13,282		317,235			0	5,819	04/26/2037.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		08/26/2012.	MBS Paydown 0.687215061		28,841	28,841	21,631	22,582		643		643		28,841			0	1,058	08/26/2036.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		01/26/2012.	MBS Paydown 0.750560939		51,208	51,208	38,406	40,096		4,761		4,761		51,208			0	235	08/26/2036.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		06/26/2012.	MBS Paydown 0.702282919		51,324	51,324	38,493	40,187		5,430		5,430		51,324			0	1,411	08/26/2036.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		02/26/2012.	MBS Paydown 0.74098822		51,578	51,578	38,683	40,385		4,966		4,966		51,578			0	473	08/26/2036.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		03/26/2012.	MBS Paydown 0.731307066		52,162	52,162	39,122	40,843		5,219		5,219		52,162			0	717	08/26/2036.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		07/26/2012.	MBS Paydown 0.692567851		52,345	52,345	39,259	40,986		5,787		5,787		52,345			0	1,679	08/26/2036.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		04/26/2012.	MBS Paydown 0.721579751		52,411	52,411	39,308	41,038		5,403		5,403		52,411			0	961	08/26/2036.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		05/26/2012.	MBS Paydown 0.711808591		52,647	52,647	39,485	41,223		5,587		5,587		52,647			0	1,206	08/26/2036.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		10/26/2012.	MBS Paydown 0.663171869		53,379	53,379	40,035	41,796		6,432		6,432		53,379			0	2,447	08/26/2036.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		12/26/2012.	MBS Paydown 0.643173101		53,874	53,874	40,406	42,183		6,833		6,833		53,874			0	2,963	08/26/2036.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		11/26/2012.	MBS Paydown 0.653172004		53,879	53,879	40,409	42,187		6,689		6,689		53,879			0	2,716	08/26/2036.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	...		09/26/2012.	MBS Paydown 0.67307895		76,165	76,165	57,124	59,637		11,378		11,378		76,165			0	3,142	08/26/2036.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		10/26/2012.	MBS Paydown 0.381457925		54,748	54,748	53,516	53,638		183		183		54,748			0	2,509	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		03/26/2012.	MBS Paydown 0.460476344		60,029	60,029	58,678	58,812		41		41		60,029			0	825	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		05/26/2012.	MBS Paydown 0.443059739		64,676	64,676	63,221	63,365		85		85		64,676			0	1,482	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		12/26/2012.	MBS Paydown 0.364150077		93,029	93,029	90,936	91,143		372		372		93,029			0	5,116	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		09/26/2012.	MBS Paydown 0.385316112		131,981	131,981	129,012	129,306		365		365		131,981			0	5,444	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		11/26/2012.	MBS Paydown 0.370705957		152,572	152,572	149,139	149,479		2,338		2,338		152,572			0	7,692	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		06/26/2012.	MBS Paydown 0.43135967		166,026	166,026	162,290	162,660		2,279		2,279		166,026			0	4,566	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		01/26/2012.	MBS Paydown 0.482432199		180,367	180,367	176,308	176,711		2,280		2,280		180,367			0	827	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		04/26/2012.	MBS Paydown 0.447617548		182,468	182,468	178,363	178,770		2,470		2,470		182,468			0	3,345	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		08/26/2012.	MBS Paydown 0.394617028		194,120	194,120	189,753	190,186		2,915		2,915		194,120			0	7,117	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		02/26/2012.	MBS Paydown 0.464706667		251,528	251,528	245,868	246,429		3,510		3,510		251,528			0	2,306	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	...		07/26/2012.	MBS Paydown 0.408296979		327,263	327,263	319,899	320,629		5,168		5,168		327,263			0	10,499	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		05/26/2012.	MBS Paydown 0.41120894		12,490	12,490	11,740	11,597		63		63		12,490			0	313	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		08/26/2012.	MBS Paydown 0.38864239		100,727	100,727	94,684	93,524		859		859		100,727			0	4,043	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		03/21/2012.	MBS Paydown 0.431248638		105,629	105,629	99,291	98,075		297		297		105,629			0	1,581	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		07/26/2012.	MBS Paydown 0.391783054		212,606	212,606	199,849	197,401		1,454		1,454		212,606			0	7,466	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		02/21/2012.	MBS Paydown 0.434542124		225,685	225,685	212,143	209,545		260		260		225,685			0	2,252	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		11/26/2012.	MBS Paydown 0.347467442		330,270	330,270	310,454	306,651		17,669		17,669		330,270			0	18,235	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		12/26/2012.	MBS Paydown 0.335538576		382,583	382,583	359,628	355,223		22,286		22,286		382,583			0	23,060	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		06/26/2012.	MBS Paydown 0.398412063		410,421	410,421	385,796	381,071		21,086		21,086		410,421			0	12,349	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		09/26/2012.	MBS Paydown 0.375739752		413,813	413,813	388,985	384,220		23,070		23,070		413,813			0	18,689	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		01/21/2012.	MBS Paydown 0.441578933		483,983	483,983	454,944	449,371		24,263		24,263		483,983			0	2,413	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		10/26/2012.	MBS Paydown 0.357765216		576,479	576,479	541,891	535,253		35,499		35,499		576,479			0	28,932	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	...		04/26/2012.	MBS Paydown 0.411598371		630,223	630,223	592,410	585,154		35,847		35,847		630,223			0	12,626	11/26/2036.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	...		04/27/2012.	MBS Paydown 0.52573088		118,696	118,696	115,432	115,484		160		160		118,696			0	2,374	06/27/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.25

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	08/27/2012	MBS Paydown 0.464165402	182,364	182,364	177,349	177,430	544	544	182,364	544	544	182,364	544	182,364	0	7,295	06/27/2037				
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	12/27/2012	MBS Paydown 0.417635391	197,976	197,976	194,483	194,559	691	691	197,976	691	691	197,976	691	197,976	0	10,764	06/27/2037				
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	10/27/2012	MBS Paydown 0.441011441	199,304	199,304	195,787	195,863	624	624	199,304	624	624	199,304	624	199,304	0	8,843	06/27/2037				
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	07/27/2012	MBS Paydown 0.47412682	224,438	224,438	218,266	218,366	1,662	1,662	224,438	1,662	1,662	224,438	1,662	224,438	0	7,855	06/27/2037				
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	01/27/2012	MBS Paydown 0.565168391	248,761	248,761	241,920	242,031	248	248	248,761	248	248	248,761	248	248,761	0	1,244	06/27/2037				
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	02/27/2012	MBS Paydown 0.549137318	293,481	293,481	285,410	285,540	534	534	293,481	534	534	293,481	534	293,481	0	2,935	06/27/2037				
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	09/27/2012	MBS Paydown 0.450365345	294,038	294,038	288,850	288,962	2,354	2,354	294,038	2,354	2,354	294,038	2,354	294,038	0	11,576	06/27/2037				
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	06/27/2012	MBS Paydown 0.486386516	302,010	302,010	293,705	293,839	3,461	3,461	302,010	3,461	3,461	302,010	3,461	302,010	0	9,060	06/27/2037				
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	11/27/2012	MBS Paydown 0.426927008	300,097	300,097	294,802	294,917	2,729	2,729	300,097	2,729	2,729	300,097	2,729	300,097	0	14,815	06/27/2037				
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	03/27/2012	MBS Paydown 0.532214501	309,806	309,806	301,286	301,424	2,841	2,841	309,806	2,841	2,841	309,806	2,841	309,806	0	4,647	06/27/2037				
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	05/27/2012	MBS Paydown 0.502883511	418,267	418,267	406,764	406,950	6,018	6,018	418,267	6,018	6,018	418,267	6,018	418,267	0	10,457	06/27/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	07/26/2012	MBS Paydown 0.417977925	146,974	146,974	142,748	143,537	722	722	146,974	722	722	146,974	722	146,974	0	5,144	06/26/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	09/26/2012	MBS Paydown 0.394911749	149,042	149,042	144,757	145,557	975	975	149,042	975	975	149,042	975	149,042	0	6,707	06/26/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	03/26/2012	MBS Paydown 0.468754503	149,356	149,356	145,062	145,864	246	246	149,356	246	246	149,356	246	149,356	0	2,240	06/26/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	06/26/2012	MBS Paydown 0.428867277	161,077	161,077	156,446	157,311	652	652	161,077	652	652	161,077	652	161,077	0	4,832	06/26/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	08/26/2012	MBS Paydown 0.405954328	162,282	162,282	157,617	158,488	1,333	1,333	162,282	1,333	1,333	162,282	1,333	162,282	0	6,491	06/26/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	10/26/2012	MBS Paydown 0.382212175	171,406	171,406	166,478	167,398	1,975	1,975	171,406	1,975	1,975	171,406	1,975	171,406	0	8,570	06/26/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	01/26/2012	MBS Paydown 0.495191368	171,569	171,569	166,636	167,557	0	0	171,569	0	0	171,569	0	171,569	0	858	06/26/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	12/26/2012	MBS Paydown 0.353528291	176,045	176,045	170,983	171,928	2,600	2,600	176,045	2,600	2,600	176,045	2,600	176,045	0	10,562	06/26/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	04/26/2012	MBS Paydown 0.455031884	185,214	185,214	179,889	180,883	1,066	1,066	185,214	1,066	1,066	185,214	1,066	185,214	0	3,704	06/26/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	05/26/2012	MBS Paydown 0.440801578	192,066	192,066	186,545	187,575	1,457	1,457	192,066	1,457	1,457	192,066	1,457	192,066	0	4,802	06/26/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	02/26/2012	MBS Paydown 0.479820401	207,462	207,462	201,497	202,611	1,168	1,168	207,462	1,168	1,168	207,462	1,168	207,462	0	2,075	06/26/2037				
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	11/26/2012	MBS Paydown 0.366571526	211,102	211,102	205,033	206,166	3,397	3,397	211,102	3,397	3,397	211,102	3,397	211,102	0	11,610	06/26/2037				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	03/26/2012	MBS Paydown 0.859171102	32,621	32,621	32,131	32,189	12	12	32,621	12	12	32,621	12	32,621	0	449	03/26/2036				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	02/26/2012	MBS Paydown 0.863153115	33,638	33,638	33,134	33,193	8	8	33,638	8	8	33,638	8	33,638	0	308	03/26/2036				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	04/26/2012	MBS Paydown 0.852120459	57,759	57,759	56,892	56,994	18	18	57,759	18	18	57,759	18	57,759	0	1,059	03/26/2036				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	06/26/2012	MBS Paydown 0.829173202	62,231	62,231	61,297	61,407	87	87	62,231	87	87	62,231	87	62,231	0	1,711	03/26/2036				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	08/26/2012	MBS Paydown 0.811294502	70,532	70,532	69,474	69,598	193	193	70,532	193	193	70,532	193	70,532	0	2,586	03/26/2036				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	07/26/2012	MBS Paydown 0.819904332	75,931	75,931	74,792	74,925	234	234	75,931	234	234	75,931	234	75,931	0	2,436	03/26/2036				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	01/26/2012	MBS Paydown 0.867259347	114,501	114,501	112,783	112,985	526	526	114,501	526	526	114,501	526	114,501	0	525	03/26/2036				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	05/26/2012	MBS Paydown 0.836769739	125,753	125,753	123,867	124,088	688	688	125,753	688	688	125,753	688	125,753	0	2,882	03/26/2036				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	12/26/2012	MBS Paydown 0.738747598	129,291	129,291	127,352	127,579	905	905	129,291	905	905	129,291	905	129,291	0	7,111	03/26/2036				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	10/26/2012	MBS Paydown 0.771110308	135,230	135,230	133,202	133,440	907	907	135,230	907	907	135,230	907	135,230	0	6,198	03/26/2036				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	11/26/2012	MBS Paydown 0.754530215	135,824	135,824	133,787	134,026	944	944	135,824	944	944	135,824	944	135,824	0	6,848	03/26/2036				
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	09/26/2012	MBS Paydown 0.787617892	193,959	193,959	191,049	191,391	1,468	1,468	193,959	1,468	1,468	193,959	1,468	193,959	0	8,001	03/26/2036				
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	09/26/2012	Pass-Through Loss	3,711	3,711	984	984	55	55	3,711	55	55	3,711	55	3,711	0	167	06/26/2037				
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	10/26/2012	Pass-Through Loss	25,977	25,977	6,884	6,884	441	441	25,977	441	441	25,977	441	25,977	0	1,298	06/26/2037				
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	11/26/2012	Pass-Through Loss	29,091	29,091	7,709	7,709	556	556	29,091	556	556	29,091	556	29,091	0	1,599	06/26/2037				
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	12/26/2012	Pass-Through Loss	31,976	31,976	8,474	8,474	350	350	31,976	350	350	31,976	350	31,976	0	1,918	06/26/2037				
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37	06/26/2012	MBS Paydown 0.355289965	30,160	30,160	29,237	29,549	130	130	30,160	130	130	30,160	130	30,160	0	905	03/26/2037				
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37	04/26/2012	MBS Paydown 0																			

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.26

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification		Description	Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
05532E	CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	03/26/2012.	MBS Paydown 0.372134351.....		86,426	86,426	83,779	84,672			153	153		86,426				0	1,296	03/26/2037.	
05532E	CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	01/26/2012.	MBS Paydown 0.391650413.....		91,543	91,543	88,740	89,686				0		91,543				0	458	03/26/2037.	
05532E	CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	11/26/2012.	MBS Paydown 0.307626039.....		91,870	91,870	89,057	90,006		937		937		91,870				0	5,054	03/26/2037.	
05532E	CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	05/26/2012.	MBS Paydown 0.358004189.....		119,884	119,884	116,212	117,451		389		389		119,884				0	2,999	03/26/2037.	
05532E	CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	02/26/2012.	MBS Paydown 0.379912032.....		130,437	130,437	126,442	127,790		96		96		130,437				0	1,304	03/26/2037.	
05532E	CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	08/26/2012.	MBS Paydown 0.339462429.....		130,946	130,946	126,936	128,289		803		803		130,946				0	5,240	03/26/2037.	
05532E	CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	12/26/2012.	MBS Paydown 0.293813203.....		153,488	153,488	148,788	150,374		1,809		1,809		153,488				0	9,211	03/26/2037.	
05532E	CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37.....	09/26/2012.	MBS Paydown 0.323244385.....		180,215	180,215	174,696	176,558		1,405		1,405		180,215				0	8,112	03/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	09/26/2012.	MBS Paydown 0.154789472.....		1,000	1,000	971	976		7		7		1,000				0	39	07/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	07/26/2012.	MBS Paydown 0.165498799.....		1,573	1,573	1,528	1,535		7		7		1,573				0	48	07/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	08/26/2012.	MBS Paydown 0.158038397.....		2,296	2,296	2,230	2,240		13		13		2,296				0	80	07/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	11/26/2012.	MBS Paydown 0.137477612.....		2,346	2,346	2,278	2,289		22		22		2,346				0	113	07/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	10/26/2012.	MBS Paydown 0.145099289.....		2,982	2,982	2,897	2,910		22		22		2,982				0	130	07/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	12/26/2012.	MBS Paydown 0.127495483.....		3,072	3,072	2,984	2,998		81		81		3,072				0	161	07/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	06/26/2012.	MBS Paydown 0.170610438.....		3,712	3,712	3,606	3,622		77		77		3,712				0	97	07/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	04/26/2012.	MBS Paydown 0.213921749.....		4,304	4,304	4,181	4,200		83		83		4,304				0	75	07/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	01/26/2012.	MBS Paydown 0.276352766.....		5,990	5,990	5,818	5,845		107		107		5,990				0	26	07/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	02/26/2012.	MBS Paydown 0.255411616.....		6,445	6,445	6,260	6,289		120		120		6,445				0	56	07/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	03/26/2012.	MBS Paydown 0.227907569.....		8,465	8,465	8,221	8,259		167		167		8,465				0	111	07/26/2037.	
05532K	AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37.....	05/26/2012.	MBS Paydown 0.182673036.....		9,617	9,617	9,341	9,384		205		205		9,617				0	210	07/26/2037.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	09/26/2012.	MBS Paydown 0.414324314.....		62,333	62,333	61,866	61,959		59		59		62,333				0	2,493	12/26/2036.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	08/26/2012.	MBS Paydown 0.418184421.....		63,636	63,636	63,158	63,253		67		67		63,636				0	2,545	12/26/2036.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	12/25/2012.	MBS Paydown 0.372004626.....		116,557	116,557	115,683	115,857		199		199		116,557				0	5,944	12/26/2036.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	11/26/2012.	MBS Paydown 0.379222666.....		147,999	147,999	146,889	147,110		225		225		147,999				0	7,400	12/26/2036.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	04/26/2012.	MBS Paydown 0.478305286.....		174,127	174,127	172,821	173,081		84		84		174,127				0	3,483	12/26/2036.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	05/26/2012.	MBS Paydown 0.465384396.....		208,647	208,647	207,082	207,393		860		860		208,647				0	5,216	12/26/2036.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	06/26/2012.	MBS Paydown 0.450766732.....		236,046	236,046	234,276	234,628		1,055		1,055		236,046				0	7,081	12/26/2036.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	01/26/2012.	MBS Paydown 0.540240434.....		304,854	304,854	302,568	303,023		1,293		1,293		304,854				0	1,524	12/26/2036.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	02/26/2012.	MBS Paydown 0.520087727.....		325,426	325,426	322,985	323,472		1,450		1,450		325,426				0	3,254	12/26/2036.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	10/26/2012.	MBS Paydown 0.388387826.....		418,822	418,822	415,681	416,307		2,348		2,348		418,822				0	18,847	12/26/2036.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	07/26/2012.	MBS Paydown 0.422125194.....		462,504	462,504	459,035	459,726		2,516		2,516		462,504				0	16,188	12/26/2036.	
05532L	AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	03/26/2012.	MBS Paydown 0.489088463.....		500,576	500,576	496,822	497,570		2,540		2,540		500,576				0	7,509	12/26/2036.	
05532M	AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036.....	12/26/2012.	Pass-Through Loss.....			241,973	130,666				2,393	2,393						0	14,452	05/26/2036.	
05533C	MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	12/26/2012.	MBS Paydown 0.960919445.....		1,826	1,826	1,643	1,648		56		56		1,826				0	96	11/26/2035.	
05533C	MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	11/26/2012.	MBS Paydown 0.961545192.....		1,967	1,967	1,771	1,776		59		59		1,967				0	95	11/26/2035.	
05533C	MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	10/26/2012.	MBS Paydown 0.96221938.....		1,989	1,989	1,790	1,796		50		50		1,989				0	87	11/26/2035.	
05533C	MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	09/26/2012.	MBS Paydown 0.962901049.....		2,018	2,018	1,817	1,822		41		41		2,018				0	80	11/26/2035.	
05533C	MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	08/26/2012.	MBS Paydown 0.963592735.....		2,092	2,092	1,883	1,888		36		36		2,092				0	74	11/26/2035.	
05533C	MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	07/26/2012.	MBS Paydown 0.964309606.....		2,205	2,205	1,984	1,990		34		34		2,205				0	68	11/26/2035.	
05533C	MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	06/26/2012.	MBS Paydown 0.965065178.....		2,380	2,380	2,142	2,148		37		37		2,380				0	63	11/26/2035.	
05533C	MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	05/26/2012.	MBS Paydown 0.96588073.....		2,497	2,497	2,247	2,254		34		34		2,497				0	55	11/26/2035.	
05533C	MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	04/26/2012.	MBS Paydown 0.966736347.....		2,724	2,724	2,452	2,460		42		42		2,724				0	48	11/26/2035.	
05533C	MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	03/26/2012.	MBS Paydown 0.967670027.....		2,771	2,771	2,494	2,501		31		31		2,771				0	37	11/26/2035.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.27

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	...	02/26/2012.	MBS Paydown 0.968619537.....	2,860	2,860	2,574	2,582	2,587	2,587	.....	.....25	.....	.....25	.....	.....2,860	.....	.....	.....0	25	11/26/2035.	
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....	...	01/26/2012.	MBS Paydown 0.969599609.....	2,866	2,866	2,579	2,587	2,587	2,587	.....	.....10	.....	.....10	.....	.....2,866	.....	.....	.....0	13	11/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	08/26/2012.	MBS Paydown 0.835921585.....	95,050	95,050	94,337	94,798	94,798	94,798	.....	.....(136)	.....	.....(136)	.....	.....95,050	.....	.....	.....0	3,960	12/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	11/26/2012.	MBS Paydown 0.797301513.....	119,998	119,998	119,098	119,680	119,680	119,680	.....	.....(173)	.....	.....(173)	.....	.....119,998	.....	.....	.....0	6,662	12/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	10/26/2012.	MBS Paydown 0.806343647.....	159,220	159,220	158,025	158,797	158,797	158,797	.....	.....(232)	.....	.....(232)	.....	.....159,220	.....	.....	.....0	8,105	12/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	07/26/2012.	MBS Paydown 0.843083814.....	193,140	193,140	191,691	192,627	192,627	192,627	.....	.....(280)	.....	.....(280)	.....	.....193,140	.....	.....	.....0	7,157	12/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	09/26/2012.	MBS Paydown 0.818341207.....	233,309	233,309	231,559	232,690	232,690	232,690	.....	.....(581)	.....	.....(581)	.....	.....233,309	.....	.....	.....0	10,799	12/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	01/26/2012.	MBS Paydown 0.959693467.....	267,454	267,454	265,448	266,745	266,745	266,745	.....	.....	.....	.....0	.....	.....267,454	.....	.....	.....0	2,498	12/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	03/26/2012.	MBS Paydown 0.919386934.....	267,454	267,454	265,448	266,745	266,745	266,745	.....	.....(349)	.....	.....(349)	.....	.....267,454	.....	.....	.....0	4,999	12/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	05/26/2012.	MBS Paydown 0.879080401.....	267,454	267,454	265,448	266,745	266,745	266,745	.....	.....(781)	.....	.....(781)	.....	.....267,454	.....	.....	.....0	7,461	12/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	02/26/2012.	MBS Paydown 0.9395402.....	267,454	267,454	265,448	266,745	266,745	266,745	.....	.....(382)	.....	.....(382)	.....	.....267,454	.....	.....	.....0	3,759	12/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	04/26/2012.	MBS Paydown 0.899233667.....	267,454	267,454	265,448	266,745	266,745	266,745	.....	.....(492)	.....	.....(492)	.....	.....267,454	.....	.....	.....0	6,229	12/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	06/26/2012.	MBS Paydown 0.857637325.....	284,571	284,571	282,437	283,816	283,816	283,816	.....	.....(1,509)	.....	.....(1,509)	.....	.....284,571	.....	.....	.....0	9,234	12/26/2035.	
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....	...	12/26/2012.	MBS Paydown 0.771657835.....	340,317	340,317	337,765	339,415	339,415	339,415	.....	.....(2,300)	.....	.....(2,300)	.....	.....340,317	.....	.....	.....0	20,464	12/26/2035.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	12/26/2012.	MBS Paydown 0.771601609.....	114,395	114,395	109,819	109,822	109,822	109,822	.....	.....855	.....	.....855	.....	.....114,395	.....	.....	.....0	3,342	02/26/2036.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	11/26/2012.	MBS Paydown 0.777249641.....	139,650	139,650	134,064	134,066	134,066	134,066	.....	.....(186)	.....	.....(186)	.....	.....139,650	.....	.....	.....0	3,732	02/26/2036.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	07/26/2012.	MBS Paydown 0.853064889.....	156,579	156,579	150,316	150,319	150,319	150,319	.....	.....(93)	.....	.....(93)	.....	.....156,579	.....	.....	.....0	2,642	02/26/2036.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	01/26/2012.	MBS Paydown 0.973526348.....	158,832	158,832	152,479	152,482	152,482	152,482	.....	.....	.....	.....0	.....	.....158,832	.....	.....	.....0	378	02/26/2036.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	08/26/2012.	MBS Paydown 0.842842308.....	207,048	207,048	198,766	198,770	198,770	198,770	.....	.....(222)	.....	.....(222)	.....	.....207,048	.....	.....	.....0	3,999	02/26/2036.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	02/26/2012.	MBS Paydown 0.960465395.....	264,537	264,537	253,955	253,960	253,960	253,960	.....	.....(130)	.....	.....(130)	.....	.....264,537	.....	.....	.....0	1,260	02/26/2036.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	10/26/2012.	MBS Paydown 0.784144564.....	300,255	300,255	288,245	288,250	288,250	288,250	.....	.....1,294	.....	.....1,294	.....	.....300,255	.....	.....	.....0	7,276	02/26/2036.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	05/26/2012.	MBS Paydown 0.880683458.....	327,162	327,162	314,075	314,081	314,081	314,081	.....	.....1,940	.....	.....1,940	.....	.....327,162	.....	.....	.....0	3,904	02/26/2036.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	06/26/2012.	MBS Paydown 0.860795668.....	402,807	402,807	386,695	386,703	386,703	386,703	.....	.....7,141	.....	.....7,141	.....	.....402,807	.....	.....	.....0	5,787	02/26/2036.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	03/26/2012.	MBS Paydown 0.930776375.....	601,321	601,321	577,269	577,280	577,280	577,280	.....	.....20,072	.....	.....20,072	.....	.....601,321	.....	.....	.....0	4,295	02/26/2036.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	04/26/2012.	MBS Paydown 0.896836391.....	687,420	687,420	659,924	659,937	659,937	659,937	.....	.....25,690	.....	.....25,690	.....	.....687,420	.....	.....	.....0	6,544	02/26/2036.	
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....	...	09/26/2012.	MBS Paydown 0.798969033.....	888,609	888,609	853,065	853,082	853,082	853,082	.....	.....40,482	.....	.....40,482	.....	.....888,609	.....	.....	.....0	19,341	02/26/2036.	
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	...	02/26/2012.	MBS Paydown 0.875251252.....	69,757	69,757	66,095	66,142	66,142	66,142	.....	.....174	.....	.....174	.....	.....69,757	.....	.....	.....0	698	10/26/2035.	
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	...	03/26/2012.	MBS Paydown 0.868175662.....	70,098	70,098	66,418	66,465	66,465	66,465	.....	.....262	.....	.....262	.....	.....70,098	.....	.....	.....0	1,051	10/26/2035.	
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	...	12/26/2012.	MBS Paydown 0.80383552.....	70,218	70,218	66,531	66,579	66,579	66,579	.....	.....196	.....	.....196	.....	.....70,218	.....	.....	.....0	4,216	10/26/2035.	
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	...	01/26/2012.	MBS Paydown 0.882292424.....	70,266	70,266	66,577	66,625	66,625	66,625	.....	.....130	.....	.....130	.....	.....70,266	.....	.....	.....0	351	10/26/2035.	
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	...	04/26/2012.	MBS Paydown 0.861063433.....	70,461	70,461	66,762	66,810	66,810	66,810	.....	.....352	.....	.....352	.....	.....70,461	.....	.....	.....0	1,410	10/26/2035.	
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	...	09/26/2012.	MBS Paydown 0.825169522.....	70,522	70,522	66,820	66,867	66,867	66,867	.....	.....692	.....	.....692	.....	.....70,522	.....	.....	.....0	3,177	10/26/2035.	
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	...	11/26/2012.	MBS Paydown 0.810923195.....	70,560	70,560	66,856	66,904	66,904	66,904	.....	.....835	.....	.....835	.....	.....70,560	.....	.....	.....0	3,884	10/26/2035.	
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	...	10/26/2012.	MBS Paydown 0.818045472.....	70,578	70,578	66,873	66,921	66,921	66,921	.....	.....765	.....	.....765	.....	.....70,578	.....	.....	.....0	3,532	10/26/2035.	
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	...	05/26/2012.	MBS Paydown 0.853916651.....	70,803	70,803	67,086	67,134	67,134	67,134	.....	.....441	.....	.....441								

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....	...	06/26/2012.	MBS Paydown 0.923481666.....	.....	48,347	48,347	37,227	37,227	.....	750	.....	750	.....	48,347	.....	48,347	.....	.....	0	454	11/26/2035.
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....	...	08/26/2012.	MBS Paydown 0.914332709.....	.....	48,624	48,624	37,440	37,440	.....	876	.....	876	.....	48,624	.....	48,624	.....	.....	0	686	11/26/2035.
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....	...	09/26/2012.	MBS Paydown 0.909728989.....	.....	48,790	48,790	37,568	37,568	.....	855	.....	855	.....	48,790	.....	48,790	.....	.....	0	804	11/26/2035.
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....	...	10/26/2012.	MBS Paydown 0.905108707.....	.....	48,966	48,966	37,704	37,704	.....	991	.....	991	.....	48,966	.....	48,966	.....	.....	0	923	11/26/2035.
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....	...	11/26/2012.	MBS Paydown 0.900470778.....	.....	49,153	49,153	37,848	37,848	.....	1,109	.....	1,109	.....	49,153	.....	49,153	.....	.....	0	1,044	11/26/2035.
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....	...	12/26/2012.	MBS Paydown 0.895826927.....	.....	49,216	49,216	37,896	37,896	.....	1,201	.....	1,201	.....	49,216	.....	49,216	.....	.....	0	1,045	11/26/2035.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..	...	03/26/2012.	MBS Paydown 0.993550061.....	.....	27,426	27,426	24,135	24,135	.....	44	.....	44	.....	27,426	.....	27,426	.....	.....	0	117	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..	...	10/26/2012.	MBS Paydown 0.925706586.....	.....	43,398	43,398	38,191	38,191	.....	467	.....	467	.....	43,398	.....	43,398	.....	.....	0	840	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..	...	04/26/2012.	MBS Paydown 0.989665928.....	.....	66,388	66,388	58,421	58,421	.....	148	.....	148	.....	66,388	.....	66,388	.....	.....	0	424	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..	...	02/26/2012.	MBS Paydown 0.995154663.....	.....	82,817	82,817	72,879	72,879	.....	9,074	.....	9,074	.....	82,817	.....	82,817	.....	.....	0	176	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..	...	09/26/2012.	MBS Paydown 0.928245689.....	.....	158,626	158,626	139,591	139,591	.....	1,474	.....	1,474	.....	158,626	.....	158,626	.....	.....	0	2,729	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..	...	07/26/2012.	MBS Paydown 0.957230156.....	.....	162,933	162,933	143,381	143,381	.....	1,014	.....	1,014	.....	162,933	.....	162,933	.....	.....	0	2,101	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..	...	06/26/2012.	MBS Paydown 0.96676287.....	.....	171,288	171,288	150,733	150,733	.....	801	.....	801	.....	171,288	.....	171,288	.....	.....	0	1,836	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..	...	12/26/2012.	MBS Paydown 0.887266919.....	.....	211,266	211,266	185,914	185,914	.....	7,997	.....	7,997	.....	211,266	.....	211,266	.....	.....	0	5,008	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..	...	05/26/2012.	MBS Paydown 0.976784402.....	.....	220,171	220,171	193,751	193,751	.....	5,862	.....	5,862	.....	220,171	.....	220,171	.....	.....	0	1,883	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..	...	08/26/2012.	MBS Paydown 0.937526433.....	.....	336,776	336,776	296,363	296,363	.....	21,457	.....	21,457	.....	336,776	.....	336,776	.....	.....	0	5,073	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..	...	11/26/2012.	MBS Paydown 0.899627412.....	.....	445,745	445,745	392,256	392,256	.....	36,788	.....	36,788	.....	445,745	.....	445,745	.....	.....	0	9,599	01/26/2036.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	...	11/25/2012.	MBS Paydown 0.155143511.....	.....	2,011	2,011	1,939	1,965	.....	(44)	.....	(44)	.....	2,011	.....	2,011	.....	.....	0	129	12/25/2035.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	...	07/25/2012.	MBS Paydown 0.162326543.....	.....	9,022	9,022	8,699	8,814	.....	85	.....	85	.....	9,022	.....	9,022	.....	.....	0	369	12/25/2035.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	...	01/25/2012.	MBS Paydown 0.176135044.....	.....	10,174	10,174	9,810	9,939	.....	96	.....	96	.....	10,174	.....	10,174	.....	.....	0	59	12/25/2035.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	...	05/25/2012.	MBS Paydown 0.163245615.....	.....	14,903	14,903	14,371	14,560	.....	196	.....	196	.....	14,903	.....	14,903	.....	.....	0	435	12/25/2035.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	...	02/25/2012.	MBS Paydown 0.174534278.....	.....	15,713	15,713	15,152	15,351	.....	199	.....	199	.....	15,713	.....	15,713	.....	.....	0	183	12/25/2035.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	...	10/25/2012.	MBS Paydown 0.155348384.....	.....	23,589	23,589	22,745	23,046	.....	369	.....	369	.....	23,589	.....	23,589	.....	.....	0	1,378	12/25/2035.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	...	03/25/2012.	MBS Paydown 0.170968564.....	.....	35,001	35,001	33,750	34,195	.....	557	.....	557	.....	35,001	.....	35,001	.....	.....	0	613	12/25/2035.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	...	08/25/2012.	MBS Paydown 0.157751452.....	.....	44,909	44,909	43,304	43,875	.....	769	.....	769	.....	44,909	.....	44,909	.....	.....	0	2,097	12/25/2035.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	...	12/25/2012.	MBS Paydown 0.150381078.....	.....	46,748	46,748	45,077	45,672	.....	824	.....	824	.....	46,748	.....	46,748	.....	.....	0	3,276	12/25/2035.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	...	04/25/2012.	MBS Paydown 0.164763866.....	.....	60,905	60,905	58,729	59,504	.....	1,046	.....	1,046	.....	60,905	.....	60,905	.....	.....	0	1,421	12/25/2035.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	03/26/2012.	MBS Paydown 0.902860843.....	.....	201,830	201,830	202,461	202,231	.....	(86)	.....	(86)	.....	201,830	.....	201,830	.....	.....	0	2,798	03/26/2037.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	02/26/2012.	MBS Paydown 0.912840576.....	.....	204,558	204,558	205,197	204,965	.....	(46)	.....	(46)	.....	204,558	.....	204,558	.....	.....	0	1,904	03/26/2037.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	06/26/2012.	MBS Paydown 0.865451357.....	.....	221,976	221,976	222,669	222,417	.....	(237)	.....	(237)	.....	221,976	.....	221,976	.....	.....	0	6,163	03/26/2037.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	05/26/2012.	MBS Paydown 0.876427213.....	.....	253,556	253,556	254,348	254,060	.....	(216)	.....	(216)	.....	253,556	.....	253,556	.....	.....	0	5,872	03/26/2037.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	04/26/2012.	MBS Paydown 0.888964587.....	.....	281,038	281,038	281,916	281,597	.....	(242)	.....	(242)	.....	281,038	.....	281,038	.....	.....	0	5,202	03/26/2037.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	07/26/2012.	MBS Paydown 0.851123526.....	.....	289,766	289,766	290,672	290,342	.....	(355)	.....	(355)	.....	289,766	.....	289,766	.....	.....	0	9,383	03/26/2037.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	11/26/2012.	MBS Paydown 0.787125293.....	.....	294,529	294,529	295,450	295,115	.....	(575)	.....	(575)	.....	294,529	.....	294,529	.....	.....	0	14,919	03/26/2037.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	09/26/2012.	MBS Paydown 0.817260709.....	.....	297,044	297,044	297,973	297,635	.....	(475)	.....	(475)	.....	297,044	.....	297,044	.....	.....	0	12,347	03/26/2037.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	10/26/2012.	MBS Paydown 0.801688651.....	.....	314,929	314,929	315,913	315,556	.....	(559)	.....	(559)	.....	314,929	.....	314,929	.....	.....	0	14,523	03/26/2037.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	01/26/2012.	MBS Paydown 0.92295518.....	.....	357,475	357,475	358,592	358,185	.....	(524)	.....	(524)	.....	357,475	.....	357,475	.....	.....	0	1,666	03/26/2037.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	08/26/2012.	MBS Paydown 0.831948423.....	.....	387,797	387,797	389,009	388,568	.....	(543)	.....	(543)	.....	387,797	.....	387,797	.....	.....	0	14,344	03/26/2037.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37.....	...	12/26/2012.	MBS Paydown 0.767821803.....	.....	390,394	390,394	391,614	391,170	.....	(828)	.....	(828)	.....	390,394	.....	390,394	.....	.....	0	21,542	03/26/2037.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	03/26/2012.	MBS Paydown 0.928275318.....	.....	45,643	45,643	42,505	42,535	.....	191	.....	191	.....	45,643	.....	45,643	.....	.....	0	518	01/26/2047.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	08/26/2012.	MBS Paydown 0.846859996.....	.....	79,980	79,980	74,482	74,534	.....	1,088	.....	1,088	.....	79,980	.....	79,980	.....	.....	0	1,871	01/26/2047.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	07/26/2012.	MBS Paydown 0.851548716.....	.....	103,671	103,671	96,543	96,611	.....	1,258	.....	1,258	.....	103,671	.....	103,671	.....	.....	0	2,175	01/26/2047.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	06/26/2012.	MBS Paydown 0.857626258.....	.....	218,845	218,845	203,800	203,943	.....	2,236	.....	2,236	.....	218,845	.....	218,845	.....	.....	0	4,064	01/26/2047.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.29

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										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.						
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	01/26/2012.	MBS Paydown 0.948377426.....	.....	252,100	252,100	234,768	234,933	.....	.....	.....	0	.....	252,100	.....	.....	0	1,633	01/26/2047.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	02/26/2012.	MBS Paydown 0.930951049.....	.....	297,259	297,259	276,823	277,017	.....	596	.....	596	.....	297,259	.....	.....	0	2,639	01/26/2047.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	12/26/2012.	MBS Paydown 0.697369645.....	.....	298,798	298,798	278,256	278,451	.....	6,684	.....	6,684	.....	298,798	.....	.....	0	9,911	01/26/2047.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	04/26/2012.	MBS Paydown 0.906856788.....	.....	365,357	365,357	340,239	340,478	.....	2,566	.....	2,566	.....	365,357	.....	.....	0	5,053	01/26/2047.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	11/26/2012.	MBS Paydown 0.714886255.....	.....	525,260	525,260	489,148	489,492	.....	22,328	.....	22,328	.....	525,260	.....	.....	0	16,140	01/26/2047.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	05/26/2012.	MBS Paydown 0.87045573.....	.....	620,929	620,929	578,240	578,647	.....	21,398	.....	21,398	.....	620,929	.....	.....	0	10,040	01/26/2047.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	10/26/2012.	MBS Paydown 0.745678852.....	.....	783,661	783,661	729,784	730,297	.....	39,958	.....	39,958	.....	783,661	.....	.....	0	22,166	01/26/2047.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47..	...	09/26/2012.	MBS Paydown 0.791619792.....	.....	942,287	942,287	877,505	878,122	.....	48,848	.....	48,848	.....	942,287	.....	.....	0	24,352	01/26/2047.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE..	...	05/26/2012.	MBS Paydown 0.995972797.....	.....	84,120	84,120	78,232	78,232	.....	5	.....	5	.....	84,120	.....	.....	0	190	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE..	...	10/26/2012.	MBS Paydown 0.922675833.....	.....	131,397	131,397	122,199	122,199	.....	790	.....	790	.....	131,397	.....	.....	0	1,779	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE..	...	09/26/2012.	MBS Paydown 0.928966375.....	.....	288,467	288,467	268,275	268,275	.....	1,696	.....	1,696	.....	288,467	.....	.....	0	3,255	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE..	...	08/26/2012.	MBS Paydown 0.942776572.....	.....	297,726	297,726	276,886	276,886	.....	1,801	.....	1,801	.....	297,726	.....	.....	0	2,689	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE..	...	06/26/2012.	MBS Paydown 0.978167915.....	.....	371,908	371,908	345,875	345,875	.....	5,544	.....	5,544	.....	371,908	.....	.....	0	1,681	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE..	...	12/26/2012.	MBS Paydown 0.881463862.....	.....	411,894	411,894	383,061	383,061	.....	10,290	.....	10,290	.....	411,894	.....	.....	0	7,421	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE..	...	07/26/2012.	MBS Paydown 0.957030035.....	.....	441,528	441,528	410,621	410,621	.....	11,079	.....	11,079	.....	441,528	.....	.....	0	2,992	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE..	...	11/26/2012.	MBS Paydown 0.901183032.....	.....	448,942	448,942	417,516	417,516	.....	14,186	.....	14,186	.....	448,942	.....	.....	0	7,084	05/26/2036.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE..	...	07/26/2012.	MBS Paydown 0.966750593.....	.....	125,789	125,789	110,694	110,694	.....	156	.....	156	.....	125,789	.....	.....	0	892	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE..	...	12/26/2012.	MBS Paydown 0.91942256.....	.....	126,315	126,315	111,157	111,157	.....	732	.....	732	.....	126,315	.....	.....	0	2,393	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE..	...	11/26/2012.	MBS Paydown 0.925011208.....	.....	139,911	139,911	123,122	123,122	.....	655	.....	655	.....	139,911	.....	.....	0	2,319	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE..	...	08/26/2012.	MBS Paydown 0.95956538.....	.....	162,400	162,400	142,912	142,912	.....	365	.....	365	.....	162,400	.....	.....	0	1,535	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE..	...	05/26/2012.	MBS Paydown 0.988656543.....	.....	256,385	256,385	225,619	225,619	.....	23,902	.....	23,902	.....	256,385	.....	.....	0	607	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE..	...	10/26/2012.	MBS Paydown 0.931201417.....	.....	297,135	297,135	261,479	261,479	.....	29,631	.....	29,631	.....	297,135	.....	.....	0	4,218	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE..	...	09/26/2012.	MBS Paydown 0.944347838.....	.....	343,947	343,947	302,673	302,673	.....	35,070	.....	35,070	.....	343,947	.....	.....	0	4,067	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE..	...	06/26/2012.	MBS Paydown 0.972315986.....	.....	369,329	369,329	325,010	325,010	.....	37,599	.....	37,599	.....	369,329	.....	.....	0	1,747	11/26/2035.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....	...	10/20/2012.	MBS Paydown 0.97958422.....	.....	201,785	201,785	166,725	166,725	.....	910	.....	910	.....	201,785	.....	.....	0	97	11/20/2036.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....	...	09/20/2012.	MBS Paydown 0.98935399.....	.....	219,883	219,883	181,678	181,678	.....	391	.....	391	.....	219,883	.....	.....	0	76	11/20/2036.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....	...	11/20/2012.	MBS Paydown 0.964683085.....	.....	307,768	307,768	254,293	254,293	.....	13,985	.....	13,985	.....	307,768	.....	.....	0	314	11/20/2036.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....	...	12/20/2012.	MBS Paydown 0.947982308.....	.....	344,938	344,938	285,005	285,005	.....	21,911	.....	21,911	.....	344,938	.....	.....	0	463	11/20/2036.
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023.....	...	10/01/2012.	Sinking Fund Redemption 100.0.....	.....	1,958	1,958	1,958	1,909	.....	(123)	.....	(123)	.....	1,958	.....	.....	0	97	04/01/2023.
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023.....	...	04/01/2012.	Sinking Fund Redemption 100.0.....	.....	215,323	215,323	215,323	209,951	.....	(467)	.....	(467)	.....	215,323	.....	.....	0	5,348	04/01/2023.
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024.....	...	10/01/2012.	Sinking Fund Redemption 100.0.....	.....	1,740	1,740	1,682	1,679	.....	(92)	.....	(92)	.....	1,740	.....	.....	0	93	04/01/2024.
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024.....	...	04/01/2012.	Sinking Fund Redemption 100.0.....	.....	178,438	178,438	172,478	172,214	.....	(288)	.....	(288)	.....	178,438	.....	.....	0	4,766	04/01/2024.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....	...	08/25/2012.	MBS Paydown 0.53084752.....	.....	1,215	1,215	856	856	.....	(5)	.....	(5)	.....	1,215	.....	.....	0	24	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....	...	06/25/2012.	MBS Paydown 0.53316117.....	.....	5,658	5,658	3,989	3,989	.....	(11)	.....	(11)	.....	5,658	.....	.....	0	56	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....	...	07/25/2012.	MBS Paydown 0.53088845.....	.....	67,443	67,443	47,547	47,547	.....	8,234	.....	8,234	.....	67,443	.....	.....	0	1,010	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....	...	10/25/2012.	MBS Paydown 0.52571898.....	.....	152,189	152,189	107,294	107,294	.....	33,164	.....	33,164	.....	152,189	.....	.....	0	4,562	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....	...	05/25/2012.	MBS Paydown 0.53335184.....	.....	354,100	354,100	249,640	249,640	.....	91,841	.....	91,841	.....	354,100	.....	.....	0	1,771	03/25/2036.
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45.....	...	11/10/2012.	MBS Paydown 0.904996451.....	.....	22,876	22,876	23,081	22,882	.....	(27)	.....	(27)	.....	22,876	.....	.....	0	1,115	09/10/2045.
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45.....	...	12/10/2012.	MBS Paydown 0.890433356.....	.....	452,912	452,912	456,978	453,034	.....	(626)	.....	(626)	.....	452,912	.....	.....	0	24,141	09/10/2045.
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45.....	...	10/10/2012.	MBS Paydown 0.905732.....	.....	2,931,735	2,931,735	2,958,051	2,932,523	.....	1,021	.....	1,021	.....	2,931,735	.....	.....	0	129,653	09/10/2045.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....	...	06/25/2012.	MBS Paydown 0.21608447.....	.....	220,327	220,327	160,563	160,563	.....	4,467	.....	4,467	.....	220,327	.....	.....	0	832	05/25/2035.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....	...	03/25/2012.	MBS Paydown 0.23400657.....	.....	284,771	284,771	207,527	207,527	.....	20,887	.....	20,887	.....	284,771	.....	.....	0	549	05/25/2035.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
05948K ZB 8			BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		04/25/2012.	MBS Paydown 0.2280769.....		296,484	296,484	216,062	216,062		24,002		24,002		296,484			0	755	05/25/2035.
05948K ZB 8			BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		09/25/2012.	MBS Paydown 0.19395704.....		323,753	323,753	235,935	235,935		38,898		38,898		323,753			0	1,824	05/25/2035.
05948K ZB 8			BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		01/25/2012.	MBS Paydown 0.25019512.....		361,870	361,870	263,712	263,712		2,392		2,392		361,870			0	239	05/25/2035.
05948K ZB 8			BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		11/25/2012.	MBS Paydown 0.17874298.....		378,136	378,136	275,566	275,566		65,328		65,328		378,136			0	2,580	05/25/2035.
05948K ZB 8			BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		05/25/2012.	MBS Paydown 0.220491.....		379,295	379,295	276,411	276,411		48,190		48,190		379,295			0	1,199	05/25/2035.
05948K ZB 8			BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		07/25/2012.	MBS Paydown 0.20843574.....		382,437	382,437	278,701	278,701		55,628		55,628		382,437			0	1,682	05/25/2035.
05948K ZB 8			BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		10/25/2012.	MBS Paydown 0.18630569.....		382,568	382,568	278,796	278,796		62,943		62,943		382,568			0	2,384	05/25/2035.
05948K ZB 8			BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		08/25/2012.	MBS Paydown 0.20043209.....		400,183	400,183	291,633	291,633		63,076		63,076		400,183			0	2,009	05/25/2035.
05948K ZB 8			BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		02/25/2012.	MBS Paydown 0.23970199.....		524,657	524,657	382,343	382,343		5,592		5,592		524,657			0	686	05/25/2035.
05948K ZB 8			BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....		12/25/2012.	MBS Paydown 0.166553171.....		609,490	609,490	444,166	444,166		150,206		150,206		609,490			0	4,518	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		03/25/2012.	MBS Paydown 0.38085002.....		36,829	36,829	29,877	27,098		1,810		1,810		36,829			0	62	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		04/25/2012.	MBS Paydown 0.37605709.....		38,343	38,343	31,106	28,213		2,058		2,058		38,343			0	85	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		01/25/2012.	MBS Paydown 0.39393518.....		46,800	46,800	37,966	34,434		3,732		3,732		46,800			0	27	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		05/25/2012.	MBS Paydown 0.36992543.....		49,053	49,053	39,794	36,093		5,235		5,235		49,053			0	135	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		02/25/2012.	MBS Paydown 0.38545361.....		67,853	67,853	55,045	49,925		9,758		9,758		67,853			0	77	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		06/25/2012.	MBS Paydown 0.36636365.....		91,819	91,819	64,831	62,681		477		477		91,819			0	127	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		09/25/2012.	MBS Paydown 0.34847812.....		134,921	134,921	95,264	92,105		13,206		13,206		134,921			0	403	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		11/25/2012.	MBS Paydown 0.33618064.....		157,585	157,585	111,267	107,576		20,508		20,508		157,585			0	632	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		07/25/2012.	MBS Paydown 0.3601812.....		159,377	159,377	112,532	108,800		17,608		17,608		159,377			0	306	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		10/25/2012.	MBS Paydown 0.34229356.....		159,432	159,432	112,571	108,837		20,421		20,421		159,432			0	559	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		08/25/2012.	MBS Paydown 0.35371188.....		166,773	166,773	117,754	113,848		22,775		22,775		166,773			0	410	05/25/2035.
05948K ZF 9			BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		12/25/2012.	MBS Paydown 0.326327662.....		254,000	254,000	179,343	173,395		54,858		54,858		254,000			0	1,148	05/25/2035.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		01/25/2012.	MBS Paydown 0.20082671.....		7,193	7,193	6,393	6,393		0		0		7,193			0	17	04/25/2034.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		02/25/2012.	MBS Paydown 0.2002314.....		7,474	7,474	6,643	6,643		(14)		(14)		7,474			0	36	04/25/2034.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		11/25/2012.	MBS Paydown 0.16802119.....		12,120	12,120	10,772	10,773		(63)		(63)		12,120			0	342	04/25/2034.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		10/25/2012.	MBS Paydown 0.16898655.....		25,622	25,622	22,771	22,773		(118)		(118)		25,622			0	655	04/25/2034.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		09/25/2012.	MBS Paydown 0.1710273.....		28,880	28,880	25,667	25,670		(122)		(122)		28,880			0	663	04/25/2034.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		03/25/2012.	MBS Paydown 0.19789365.....		29,350	29,350	26,085	26,087		(109)		(109)		29,350			0	214	04/25/2034.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		12/25/2012.	MBS Paydown 0.164886174.....		39,360	39,360	34,981	34,984		4,885		4,885		39,360			0	1,212	04/25/2034.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		07/25/2012.	MBS Paydown 0.18002961.....		50,979	50,979	45,308	45,311		2,347		2,347		50,979			0	905	04/25/2034.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		04/25/2012.	MBS Paydown 0.19356949.....		54,290	54,290	48,250	48,254		2,583		2,583		54,290			0	538	04/25/2034.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		05/25/2012.	MBS Paydown 0.18921154.....		54,714	54,714	48,627	48,631		2,760		2,760		54,714			0	685	04/25/2034.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		06/25/2012.	MBS Paydown 0.18409007.....		64,300	64,300	57,147	57,151		4,364		4,364		64,300			0	973	04/25/2034.
05948X 5S 6			BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB.....		08/25/2012.	MBS Paydown 0.17332761.....		84,144	84,144	74,783	74,789		7,694		7,694		84,144			0	1,713	04/25/2034.
05948X HA 2			BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		08/25/2012.	MBS Paydown 0.47852104.....		3,892	3,892	3,975	4,014		(7)		(7)		3,892			0	143	06/25/2033.
05948X HA 2			BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		10/25/2012.	MBS Paydown 0.46310664.....		4,630	4,630	4,729	4,776		(15)		(15)		4,630			0	212	06/25/2033.
05948X HA 2			BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		12/25/2012.	MBS Paydown 0.43160753.....		5,706	5,706	5,827	5,885		(461)		(461)		5,706			0	314	06/25/2033.
05948X HA 2			BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		05/25/2012.	MBS Paydown 0.52238348.....		6,121	6,121	6,251	6,314		(2)		(2)		6,121			0	140	06/25/2033.
05948X HA 2			BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		04/25/2012.	MBS Paydown 0.52962754.....		6,705	6,705	6,847	6,915		(208)		(208)		6,705			0	123	06/25/2033.
05948X HA 2			BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		03/25/2012.	MBS Paydown 0.53756202.....		6,814	6,814	6,959	7,028		(211)		(211)		6,814			0	94	06/25/2033.
05948X HA 2			BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		09/25/2012.	MBS Paydown 0.46858626.....		8,395	8,395	8,573	8,659		(696)		(696)		8,395			0	346	06/25/2033.
05948X HA 2			BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		01/25/2012.	MBS Paydown 0.57061954.....		10,487	10,487	10,710	10,817		(341)		(341)		10,487			0	48	06/25/2033.
05948X HA 2			BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....		07/25/2012.																	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....	...	11/25/2012.	MBS Paydown 0.43836022.....	.....	20,911	20,911	21,355	21,568	.....	.....	.....(1,867)	.....	.....(1,867)	.....	.....20,911	.....	.....	.....0	1,054	06/25/2033.
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....	...	02/25/2012.	MBS Paydown 0.54562583.....	.....	21,120	21,120	21,568	21,784	.....	.....	.....(722)	.....	.....(722)	.....	.....21,120	.....	.....	.....0	194	06/25/2033.
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33.....	...	06/25/2012.	MBS Paydown 0.49570105.....	.....	22,547	22,547	23,268	23,256	.....	.....	.....(785)	.....	.....(785)	.....	.....22,547	.....	.....	.....0	620	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	08/25/2012.	MBS Paydown 0.15397404.....	.....	3,857	3,857	3,896	3,867	.....	.....	.....(13)	.....	.....(13)	.....	.....3,857	.....	.....	.....0	141	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	10/25/2012.	MBS Paydown 0.13994874.....	.....	4,589	4,589	4,635	4,601	.....	.....	.....(50)	.....	.....(50)	.....	.....4,589	.....	.....	.....0	210	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	12/25/2012.	MBS Paydown 0.11128826.....	.....	5,655	5,655	5,711	5,670	.....	.....	.....(109)	.....	.....(109)	.....	.....5,655	.....	.....	.....0	311	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	09/25/2012.	MBS Paydown 0.14493455.....	.....	8,319	8,319	8,403	8,342	.....	.....	.....(1,123)	.....	.....(1,123)	.....	.....8,319	.....	.....	.....0	343	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	05/25/2012.	MBS Paydown 0.1938837.....	.....	9,371	9,371	9,465	9,396	.....	.....	.....(40)	.....	.....(40)	.....	.....9,371	.....	.....	.....0	215	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	04/25/2012.	MBS Paydown 0.20406569.....	.....	10,335	10,335	10,438	10,363	.....	.....	.....(55)	.....	.....(55)	.....	.....10,335	.....	.....	.....0	189	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	07/25/2012.	MBS Paydown 0.15816496.....	.....	10,529	10,529	10,635	10,558	.....	.....	.....(1,396)	.....	.....(1,396)	.....	.....10,529	.....	.....	.....0	338	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	03/25/2012.	MBS Paydown 0.21529497.....	.....	10,572	10,572	10,678	10,601	.....	.....	.....(58)	.....	.....(58)	.....	.....10,572	.....	.....	.....0	145	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	01/25/2012.	MBS Paydown 0.2632043.....	.....	16,778	16,778	16,946	16,823	.....	.....	.....(106)	.....	.....(106)	.....	.....16,778	.....	.....	.....0	77	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	11/25/2012.	MBS Paydown 0.11743241.....	.....	20,723	20,723	20,930	20,779	.....	.....	.....(3,147)	.....	.....(3,147)	.....	.....20,723	.....	.....	.....0	1,045	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	06/25/2012.	MBS Paydown 0.16960583.....	.....	22,344	22,344	22,567	22,404	.....	.....	.....(104)	.....	.....(104)	.....	.....22,344	.....	.....	.....0	614	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33.....	...	02/25/2012.	MBS Paydown 0.22678245.....	.....	33,520	33,520	33,855	33,611	.....	.....	.....(203)	.....	.....(203)	.....	.....33,520	.....	.....	.....0	307	06/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	10/25/2012.	MBS Paydown 0.58889108.....	.....	9,833	9,833	9,899	9,876	.....	.....	.....3	.....	.....3	.....	.....9,833	.....	.....	.....0	451	11/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	09/25/2012.	MBS Paydown 0.58998365.....	.....	9,953	9,953	10,020	9,997	.....	.....	.....3	.....	.....3	.....	.....9,953	.....	.....	.....0	411	11/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	04/25/2012.	MBS Paydown 0.6666816.....	.....	11,448	11,448	11,525	11,498	.....	.....	.....1	.....	.....1	.....	.....11,448	.....	.....	.....0	210	11/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	08/25/2012.	MBS Paydown 0.5910895.....	.....	67,420	67,420	67,873	67,717	.....	.....	.....(427)	.....	.....(427)	.....	.....67,420	.....	.....	.....0	2,472	11/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	01/25/2012.	MBS Paydown 0.6953273.....	.....	81,021	81,021	81,566	81,378	.....	.....	.....(558)	.....	.....(558)	.....	.....81,021	.....	.....	.....0	371	11/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	11/25/2012.	MBS Paydown 0.57701906.....	.....	106,848	106,848	107,566	107,319	.....	.....	.....(724)	.....	.....(724)	.....	.....106,848	.....	.....	.....0	5,387	11/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	02/25/2012.	MBS Paydown 0.68298886.....	.....	111,046	111,046	111,792	111,535	.....	.....	.....(797)	.....	.....(797)	.....	.....111,046	.....	.....	.....0	1,018	11/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	03/25/2012.	MBS Paydown 0.6679536.....	.....	135,317	135,317	136,227	135,914	.....	.....	.....(986)	.....	.....(986)	.....	.....135,317	.....	.....	.....0	1,861	11/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	12/25/2012.	MBS Paydown 0.56042571.....	.....	149,340	149,340	150,344	149,998	.....	.....	.....(1,037)	.....	.....(1,037)	.....	.....149,340	.....	.....	.....0	8,214	11/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	06/25/2012.	MBS Paydown 0.61955649.....	.....	172,857	172,857	174,018	173,618	.....	.....	.....(1,256)	.....	.....(1,256)	.....	.....172,857	.....	.....	.....0	4,754	11/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	07/25/2012.	MBS Paydown 0.59858065.....	.....	188,783	188,783	190,051	189,614	.....	.....	.....(1,363)	.....	.....(1,363)	.....	.....188,783	.....	.....	.....0	6,057	11/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33.....	...	05/25/2012.	MBS Paydown 0.63876279.....	.....	251,269	251,269	252,958	252,376	.....	.....	.....(1,898)	.....	.....(1,898)	.....	.....251,269	.....	.....	.....0	5,758	11/25/2033.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	10/25/2012.	MBS Paydown 0.04440986.....	.....	1,584	1,584	1,400	1,535	.....	.....	.....1,637	.....	.....1,637	.....	.....1,584	.....	.....	.....0	37	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	12/25/2012.	MBS Paydown 0.04312342.....	.....	2,925	2,925	2,585	2,834	.....	.....	.....4,225	.....	.....4,225	.....	.....2,925	.....	.....	.....0	84	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	11/25/2012.	MBS Paydown 0.04367017.....	.....	3,957	3,957	3,497	3,834	.....	.....	.....4,090	.....	.....4,090	.....	.....3,957	.....	.....	.....0	103	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	04/25/2012.	MBS Paydown 0.08887296.....	.....	16,246	16,246	14,358	15,740	.....	.....	.....240	.....	.....240	.....	.....16,246	.....	.....	.....0	150	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	09/25/2012.	MBS Paydown 0.04470592.....	.....	22,961	22,961	20,292	22,245	.....	.....	.....23,728	.....	.....23,728	.....	.....22,961	.....	.....	.....0	480	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	02/25/2012.	MBS Paydown 0.10137807.....	.....	25,065	25,065	22,151	24,284	.....	.....	.....129	.....	.....129	.....	.....25,065	.....	.....	.....0	116	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	08/25/2012.	MBS Paydown 0.04899765.....	.....	35,379	35,379	31,267	34,277	.....	.....	.....1,183	.....	.....1,183	.....	.....	.....	.....35,379	35,379	657	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	06/25/2012.	MBS Paydown 0.06798494.....	.....	43,637	43,637	38,564	42,277	.....	.....	.....(360,621)	.....	.....(360,621)	.....	.....37,936	.....	.....5,701	5,701	606	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	01/25/2012.	MBS Paydown 0.10606313.....	.....	47,652	47,652	42,113	46,167	.....	.....	.....0	.....	.....0	.....	.....47,652	.....	.....	.....0	111	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	03/25/2012.	MBS Paydown 0.09190967.....	.....	50,656	50,656	44,767	49,077	.....	.....	.....477	.....	.....477	.....	.....50,656	.....	.....	.....0	350	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	07/25/2012.	MBS Paydown 0.05561063.....	.....	66,203	66,203	58,507	64,139	.....	.....	.....2,213	.....	.....2,213	.....	.....	.....	.....66,203	66,203	1,074	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	05/25/2012.	MBS Paydown 0.07614135.....	.....	68,114	68,114	60,196	65,991	.....	.....	.....(2,631)	.....	.....(2,631)	.....	.....68,114	.....	.....	.....0	788	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	...	11/30/2012.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....4,090	.....	.....4,090	.....	.....107,283	.....	.....(107,283)	(107,283)	.....	11/25/2035.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	...	11/20/2012.	Pass-Through Loss.....	.....	.....	.....53,217	.....	.....44,170	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1,417	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	...	12/20/2012.	Pass-Through Loss.....	.....	.....	.....64,293	.....	.....53,363	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1,884	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	...	04/20/2012.	MBS Paydown 0.30682555.....	.....	.....	.....11,931	.....	.....9,903	.....	.....	.....(7)	.....	.....(7)	.....	.....11,931	.....	.....	.....0	111	11/20/2046.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.32

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			08/20/2012.	MBS Paydown 0.29704378		15,493	15,493	12,859	11,763		(45)		(45)		15,493			0	294	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			07/20/2012.	MBS Paydown 0.29791305		25,335	25,335	21,028	19,235		(54)		(54)		25,335			0	420	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			02/20/2012.	MBS Paydown 0.31168286		36,843	36,843	30,580	27,972		1,063		1,063		36,843			0	171	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			06/20/2012.	MBS Paydown 0.29933454		49,750	49,750	41,293	37,772		3,539		3,539		49,750			0	707	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			01/20/2012.	MBS Paydown 0.31375007		58,542	58,542	48,590	44,447		6,433		6,433		58,542			0	135	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			09/20/2012.	MBS Paydown 0.29331986		66,370	66,370	55,087	50,390		7,766		7,766		66,370			0	1,418	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			03/20/2012.	MBS Paydown 0.30749497		74,639	74,639	61,950	56,668		10,257		10,257		74,639			0	520	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			05/20/2012.	MBS Paydown 0.302125953		83,759	83,759	69,520	63,592		11,794		11,794		83,759			0	990	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			10/20/2012.	MBS Paydown 0.28805471		93,838	93,838	77,886	71,245		14,418		14,418		93,838			0	2,251	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			11/20/2012.	MBS Paydown 0.28196285		55,356	55,356	45,945	82,432		5,092		5,092		55,356			0	1,474	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			12/20/2012.	MBS Paydown 0.27429079		72,442	72,442	60,127	103,814		8,136		8,136		72,442			0	2,123	11/20/2046.
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51			08/10/2012.	MBS Paydown 0.985326367		17,029	17,029	16,110	16,598		403		403		17,029			0	668	02/10/2051.
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51			09/10/2012.	MBS Paydown 0.978670763		53,245	53,245	50,370	51,898		1,259		1,259		53,245			0	2,356	02/10/2051.
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51			07/10/2012.	MBS Paydown 0.987454994		100,360	100,360	94,942	97,822		2,119		2,119		100,360			0	3,439	02/10/2051.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			01/25/2012.	Pass-Through Loss			2,180	2,071					0					0	11	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			02/25/2012.	Pass-Through Loss			842	800					0					0	8	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			03/25/2012.	Pass-Through Loss			660	627					0					0	10	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			04/25/2012.	Pass-Through Loss			1,077	1,023					0					0	21	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			05/25/2012.	Pass-Through Loss			1,615	1,534					0					0	39	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			06/25/2012.	Pass-Through Loss			531	505					0					0	16	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			07/25/2012.	Pass-Through Loss			466	443					0					0	16	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			08/25/2012.	Pass-Through Loss			1,196	1,136					0					0	47	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			09/25/2012.	Pass-Through Loss			1,614	1,533					0					0	71	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			10/25/2012.	Pass-Through Loss			1,031	979					0					0	50	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			11/25/2012.	Pass-Through Loss			3,329	3,163					0					0	178	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			12/25/2012.	Pass-Through Loss			880	836					0					0	51	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			03/25/2012.	MBS Paydown 0.16964741		1,291	1,291	1,227	1,412				0		1,291			0	19	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			12/25/2012.	MBS Paydown 0.15337122		1,264	1,264	1,201	1,551		(3)		(3)		1,264			0	74	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			02/25/2012.	MBS Paydown 0.17062314		1,351	1,351	1,283	1,586				0		1,351			0	13	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			10/25/2012.	MBS Paydown 0.15754237		1,857	1,857	1,765	2,089		(4)		(4)		1,857			0	90	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			06/25/2012.	MBS Paydown 0.164029		2,503	2,503	2,377	2,195		(4)		(4)		2,503			0	73	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			08/25/2012.	MBS Paydown 0.16069648		2,013	2,013	1,913	2,322		(4)		(4)		2,013			0	78	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			04/25/2012.	MBS Paydown 0.16802684		2,164	2,164	2,056	2,345		(4)		(4)		2,164			0	42	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			09/25/2012.	MBS Paydown 0.15898655		1,806	1,806	1,716	2,474		(5)		(5)		1,806			0	79	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			07/25/2012.	MBS Paydown 0.16230122		2,990	2,990	2,840	2,500		(5)		(5)		2,990			0	102	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			05/25/2012.	MBS Paydown 0.16554595		3,347	3,347	3,180	3,589		(7)		(7)		3,347			0	82	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			01/25/2012.	MBS Paydown 0.17171969		3,113	3,113	2,957	3,829				0		3,113			0	15	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			11/25/2012.	MBS Paydown 0.15444328		2,869	2,869	2,725	4,484		(8)		(8)		2,869			0	154	01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036			01/25/2012.	Pass-Through Loss			765	726					0					0	4	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036			02/25/2012.	Pass-Through Loss			787	747					0					0	8	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036			03/25/2012.	Pass-Through Loss			387	368					0					0	6	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036			04/25/2012.	Pass-Through Loss			131	124					0					0	3	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036			05/25/2012.	Pass-Through Loss			443	421					0					0	11	10/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date				
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.										
CUSIP Identification	Description																									
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	06/25/2012.	Pass-Through Loss.....			234	222							0						0	7	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	08/25/2012.	Pass-Through Loss.....			130	123							0						0	5	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	09/25/2012.	Pass-Through Loss.....			157	150							0						0	7	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	10/25/2012.	Pass-Through Loss.....			11	11							0						0	1	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	11/25/2012.	Pass-Through Loss.....			514	489							0						0	27	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	12/25/2012.	Pass-Through Loss.....			294	280							0						0	17	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	10/25/2012.	MBS Paydown 0.01618948.....		542	542	515	423		(2)		(2)		542						0	26	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	07/25/2012.	MBS Paydown 0.01872044.....		614	614	584	470		(2)		(2)		614						0	21	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	04/25/2012.	MBS Paydown 0.01921987.....		640	640	608	590		(2)		(2)		640						0	12	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	06/25/2012.	MBS Paydown 0.01882281.....		550	550	523	600		(2)		(2)		550						0	16	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	12/25/2012.	MBS Paydown 0.01582717.....		506	506	481	612		(2)		(2)		506						0	29	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	09/25/2012.	MBS Paydown 0.0162817.....		806	806	766	737		(3)		(3)		806						0	35	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	03/25/2012.	MBS Paydown 0.01934841.....		920	920	874	1,000						920						0	13	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	11/25/2012.	MBS Paydown 0.01596061.....		859	859	816	1,050		(4)		(4)		859						0	46	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	01/25/2012.	MBS Paydown 0.019821.....		647	647	615	1,080						647						0	3	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	02/25/2012.	MBS Paydown 0.01956621.....		742	742	705	1,169						742						0	7	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	05/25/2012.	MBS Paydown 0.01895349.....		1,155	1,155	1,098	1,222		(5)		(5)		1,155						0	28	10/25/2036.				
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	08/25/2012.	MBS Paydown 0.01644227.....		13,539	13,539	12,862	10,455		(40)		(40)		13,539						0	523	10/25/2036.				
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037.....	05/26/2012.	Pass-Through Loss.....			8,139	5,870			77				77						0	187	03/26/2037.				
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037.....	06/26/2012.	Pass-Through Loss.....			7,636	5,507			91				91						0	210	03/26/2037.				
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037.....	07/26/2012.	Pass-Through Loss.....			4,996	3,604			72				72						0	160	03/26/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	01/25/2012.	Pass-Through Loss.....			6,336	5,544							0						0	30	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	02/25/2012.	Pass-Through Loss.....			1,824	1,596							0						0	18	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	03/25/2012.	Pass-Through Loss.....			4,837	4,232							0						0	70	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	06/25/2012.	Pass-Through Loss.....			7,508	6,569							0						0	217	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	07/25/2012.	Pass-Through Loss.....			864	756							0						0	29	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	08/25/2012.	Pass-Through Loss.....			8,892	7,781							0						0	342	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	09/25/2012.	Pass-Through Loss.....			5,080	4,445							0						0	220	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	10/25/2012.	Pass-Through Loss.....			877	768							0						0	42	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	11/25/2012.	Pass-Through Loss.....			7,519	6,579							0						0	398	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	12/25/2012.	Pass-Through Loss.....			4,707	4,119							0						0	272	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	04/25/2012.	MBS Paydown 0.20115995.....		11,144	11,144	9,751	8,416		(123)		(123)		11,144						0	214	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	10/25/2012.	MBS Paydown 0.18538785.....		10,463	10,463	9,155	8,564		(125)		(125)		10,463						0	503	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	07/25/2012.	MBS Paydown 0.19274218.....		14,681	14,681	12,846	11,740		(172)		(172)		14,681						0	494	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	02/25/2012.	MBS Paydown 0.20477582.....		15,608	15,608	13,657	13,165						0						0	150	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	01/25/2012.	MBS Paydown 0.20695481.....		11,276	11,276	9,867	13,301						0						0	54	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	03/25/2012.	MBS Paydown 0.20255298.....		12,946	12,946	11,328	13,430						0						0	187	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	05/25/2012.	MBS Paydown 0.19882706.....		18,663	18,663	16,330	14,095		(206)		(206)		18,663						0	449	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	11/25/2012.	MBS Paydown 0.18281326.....		13,078	13,078	11,443	15,555		(228)		(228)		13,078						0	692	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	09/25/2012.	MBS Paydown 0.18680539.....		15,565	15,565	13,620	15,591		(228)		(228)		15,565						0	674	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	12/25/2012.	MBS Paydown 0.17966538.....		20,476	20,476	17,916	19,019		(278)		(278)		20,476						0	1,182	05/25/2037.				
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	08/25/2012.	MBS Paydown 0.18938603.....		17,957	17,957	15,712	20,277		(297)		(297)		17,957						0	691	05/25/2037.				

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	06/25/2012.	MBS Paydown 0.19468534.....	25,626	25,626	22,423	25,023		(366)	(366)	25,626								0	740	05/25/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	07/20/2012.	Pass-Through Loss.....	16,176	14,073									0					0	526	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	08/20/2012.	Pass-Through Loss.....	17,037	14,822									0					0	631	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	10/20/2012.	Pass-Through Loss.....	3	3									0					0	0	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	11/20/2012.	Pass-Through Loss.....	106	92									0					0	5	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	12/20/2012.	Pass-Through Loss.....	4	3									0					0	0	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	01/20/2012.	MBS Paydown 0.60848987.....	233	203	170								0	233				0	1	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	05/20/2012.	MBS Paydown 0.57530995.....	263	229	192			(1)	(1)	263			0	263				0	6	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	04/20/2012.	MBS Paydown 0.57541943.....	271	235	198								0	271				0	5	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	09/20/2012.	MBS Paydown 0.54054549.....	285	248	208			(1)	(1)	285			0	285				0	12	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	12/20/2012.	MBS Paydown 0.505883311.....	287	250	213			(2)	(2)	287			0	287				0	16	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	11/20/2012.	MBS Paydown 0.50600453.....	262	228	269			(2)	(2)	262			0	262				0	13	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	07/20/2012.	MBS Paydown 0.55179931.....	8,152	7,092	17,775			(3,621)	(3,621)	8,152			0	8,152				0	265	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	08/20/2012.	MBS Paydown 0.5406643.....	9,687	8,428	19,525			(2,826)	(2,826)	9,687			0	9,687				0	359	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	06/20/2012.	MBS Paydown 0.56193616.....	32,097	27,924	23,451			2,679	2,679	32,097			0	32,097				0	896	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	02/20/2012.	MBS Paydown 0.59485476.....	32,724	28,470	23,909			3,573	3,573	32,724			0	32,724				0	309	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	03/20/2012.	MBS Paydown 0.575532174.....	46,374	40,346	33,882			6,408	6,408	46,374			0	46,374				0	652	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	10/20/2012.	MBS Paydown 0.50615779.....	82,527	82,527	60,298			16,418	16,418	82,527			0	82,527				0	3,809	09/20/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	07/26/2012.	MBS Paydown 0.361191719.....	152,426	152,426	152,297			(209)	(209)	152,426			0	152,426				0	5,335	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	10/26/2012.	MBS Paydown 0.311958939.....	153,451	153,451	153,321			(153)	(153)	153,451			0	153,451				0	7,673	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	12/26/2012.	MBS Paydown 0.278836348.....	170,982	170,982	170,837			(134)	(134)	170,982			0	170,982				0	10,259	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	08/26/2012.	MBS Paydown 0.346101373.....	200,853	200,853	200,682			(308)	(308)	200,853			0	200,853				0	8,034	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	01/26/2012.	MBS Paydown 0.467820903.....	209,293	209,293	209,115			(493)	(493)	209,293			0	209,293				0	1,046	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	02/26/2012.	MBS Paydown 0.451389525.....	218,702	218,702	218,516			(506)	(506)	218,702			0	218,702				0	2,187	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	06/26/2012.	MBS Paydown 0.37264372.....	219,847	219,847	219,661			(396)	(396)	219,847			0	219,847				0	6,595	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	05/26/2012.	MBS Paydown 0.389161185.....	257,662	257,662	257,443			(529)	(529)	257,662			0	257,662				0	6,442	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	04/26/2012.	MBS Paydown 0.408519741.....	262,178	262,178	261,955			(578)	(578)	262,178			0	262,178				0	5,244	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	11/26/2012.	MBS Paydown 0.291682508.....	269,879	269,879	269,650			(343)	(343)	269,879			0	269,879				0	14,843	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	09/26/2012.	MBS Paydown 0.323487942.....	300,985	300,985	300,729			(498)	(498)	300,985			0	300,985				0	13,544	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	03/26/2012.	MBS Paydown 0.428217591.....	308,418	308,418	308,156			(761)	(761)	308,418			0	308,418				0	4,626	09/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	06/26/2012.	MBS Paydown 0.46766273.....	6,016	5,474	5,614			71	71	6,016			0	6,016				0	75	01/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	11/26/2012.	MBS Paydown 0.409915407.....	6,098	5,549	5,691			145	145	6,098			0	6,098				0	129	01/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	12/26/2012.	MBS Paydown 0.401991594.....	7,171	6,526	6,692			185	185	7,171			0	7,171				0	166	01/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	01/26/2012.	MBS Paydown 0.515205336.....	7,620	6,934	7,111			0	0	7,620			0	7,620				0	22	01/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	02/26/2012.	MBS Paydown 0.50599861.....	8,332	7,582	7,775			18	18	8,332			0	8,332				0	40	01/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	05/26/2012.	MBS Paydown 0.47430999.....	8,721	7,936	8,139			83	83	8,721			0	8,721				0	92	01/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	10/26/2012.	MBS Paydown 0.416653718.....	8,746	7,959	8,162			187	187	8,746			0	8,746				0	167	01/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	04/26/2012.	MBS Paydown 0.483946681.....	8,887	8,087	8,293			63	63	8,887			0	8,887				0	77	01/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	08/26/2012.	MBS Paydown 0.437996049.....	10,360	9,428	9,668			167	167	10,360			0	10,360				0	157	01/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	09/26/2012.	MBS Paydown 0.426317973.....	10,569	9,617	9,863			198	198	10,569			0	10,569				0	181	01/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	03/26/2012.	MBS Paydown 0.493766654.....	11,070	11,070	10,330			49	49	11,070			0	11,070				0	74	01/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	07/26/2012.	MBS Paydown 0.449443449.....	16,488	15,004	15,387			726	726	16,488			0	16,488				0	218	01/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....	01/26/2012.	MBS Paydown 0.994534995.....	57,616	57,616	55,262					57,616			0	57,616				0	288	08/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.35

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	...	...	04/26/2012.	MBS Paydown 0.968613666	.....	182,801	182,801	173,661	175,333	.....	1,763	.....	1,763	.....	182,801	.....	.....	0	3,651	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	...	...	05/26/2012.	MBS Paydown 0.960259436	.....	226,258	226,258	214,945	217,014	.....	3,439	.....	3,439	.....	226,258	.....	.....	0	5,650	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	...	...	10/26/2012.	MBS Paydown 0.893632209	.....	248,260	248,260	235,847	238,118	.....	4,822	.....	4,822	.....	248,260	.....	.....	0	12,405	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	...	...	02/26/2012.	MBS Paydown 0.985071102	.....	256,311	256,311	243,495	245,839	.....	4,311	.....	4,311	.....	256,311	.....	.....	0	2,562	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	...	...	03/26/2012.	MBS Paydown 0.975363322	.....	262,916	262,916	249,770	252,175	.....	4,642	.....	4,642	.....	262,916	.....	.....	0	3,942	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	...	...	06/26/2012.	MBS Paydown 0.94874496	.....	311,847	311,847	296,254	299,106	.....	6,726	.....	6,726	.....	311,847	.....	.....	0	9,347	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	...	...	07/26/2012.	MBS Paydown 0.936867139	.....	321,687	321,687	305,603	308,545	.....	7,214	.....	7,214	.....	321,687	.....	.....	0	11,250	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	...	...	08/26/2012.	MBS Paydown 0.924053512	.....	347,031	347,031	329,680	332,854	.....	8,300	.....	8,300	.....	347,031	.....	.....	0	13,871	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	...	...	11/26/2012.	MBS Paydown 0.874991768	.....	504,839	504,839	479,597	484,214	.....	14,871	.....	14,871	.....	504,839	.....	.....	0	27,749	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	...	...	09/26/2012.	MBS Paydown 0.902798845	.....	575,640	575,640	546,858	552,123	.....	17,187	.....	17,187	.....	575,640	.....	.....	0	25,886	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	...	...	12/26/2012.	MBS Paydown 0.853059402	.....	593,994	593,994	564,295	569,727	.....	18,585	.....	18,585	.....	593,994	.....	.....	0	35,616	08/26/2037.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	...	...	12/26/2012.	MBS Paydown 0.743266281	.....	455,738	455,738	447,193	449,507	.....	1,725	.....	1,725	.....	455,738	.....	.....	0	27,343	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	...	...	04/26/2012.	MBS Paydown 0.985063516	.....	529,125	529,125	519,204	521,891	.....	4,929	.....	4,929	.....	529,125	.....	.....	0	10,580	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	...	...	11/26/2012.	MBS Paydown 0.756131157	.....	711,545	711,545	698,203	701,816	.....	4,670	.....	4,670	.....	711,545	.....	.....	0	39,127	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	...	...	09/26/2012.	MBS Paydown 0.822994724	.....	749,837	749,837	735,778	739,585	.....	4,395	.....	4,395	.....	749,837	.....	.....	0	33,734	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	...	...	07/26/2012.	MBS Paydown 0.885121331	.....	1,031,148	1,031,148	1,011,814	1,017,050	.....	10,012	.....	10,012	.....	1,031,148	.....	.....	0	36,084	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	...	...	05/26/2012.	MBS Paydown 0.951800891	.....	1,178,328	1,178,328	1,156,235	1,162,218	.....	11,053	.....	11,053	.....	1,178,328	.....	.....	0	29,451	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	...	...	06/26/2012.	MBS Paydown 0.914229251	.....	1,330,975	1,330,975	1,306,020	1,312,778	.....	12,686	.....	12,686	.....	1,330,975	.....	.....	0	39,919	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	...	...	08/26/2012.	MBS Paydown 0.844161619	.....	1,450,998	1,450,998	1,423,792	1,431,159	.....	10,991	.....	10,991	.....	1,450,998	.....	.....	0	58,026	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	...	...	10/26/2012.	MBS Paydown 0.776217109	.....	1,657,097	1,657,097	1,626,026	1,634,441	.....	14,166	.....	14,166	.....	1,657,097	.....	.....	0	82,836	10/26/2036.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	01/15/2012.	MBS Paydown 0.952124306	.....	112,015	112,015	102,264	102,264	.....	42	.....	42	.....	112,015	.....	.....	0	196	11/15/2015.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	02/15/2012.	MBS Paydown 0.948904786	.....	112,683	112,683	102,874	102,874	.....	531	.....	531	.....	112,683	.....	.....	0	395	11/15/2015.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	04/15/2012.	MBS Paydown 0.942251816	.....	114,014	114,014	104,088	104,088	.....	1,181	.....	1,181	.....	114,014	.....	.....	0	778	11/15/2015.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	05/15/2012.	MBS Paydown 0.938974856	.....	114,694	114,694	104,709	104,709	.....	1,515	.....	1,515	.....	114,694	.....	.....	0	973	11/15/2015.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	06/15/2012.	MBS Paydown 0.935678348	.....	115,378	115,378	105,334	105,334	.....	1,848	.....	1,848	.....	115,378	.....	.....	0	1,176	11/15/2015.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	07/15/2012.	MBS Paydown 0.932362177	.....	116,066	116,066	105,962	105,962	.....	2,194	.....	2,194	.....	116,066	.....	.....	0	1,376	11/15/2015.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	08/15/2012.	MBS Paydown 0.929026225	.....	116,758	116,758	106,594	106,594	.....	2,539	.....	2,539	.....	116,758	.....	.....	0	1,585	11/15/2015.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	09/15/2012.	MBS Paydown 0.925670374	.....	117,455	117,455	107,230	107,230	.....	2,891	.....	2,891	.....	117,455	.....	.....	0	1,795	11/15/2015.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	10/15/2012.	MBS Paydown 0.922294505	.....	118,155	118,155	107,870	107,870	.....	3,254	.....	3,254	.....	118,155	.....	.....	0	2,000	11/15/2015.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	03/15/2012.	MBS Paydown 0.945509345	.....	118,840	118,840	108,495	108,495	.....	1,342	.....	1,342	.....	118,840	.....	.....	0	607	11/15/2015.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	11/15/2012.	MBS Paydown 0.918898499	.....	118,860	118,860	108,513	108,513	.....	3,618	.....	3,618	.....	118,860	.....	.....	0	2,213	11/15/2015.
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015	...	...	...	12/15/2012.	MBS Paydown 0.915482235	.....	119,569	119,569	109,160	109,160	.....	3,940	.....	3,940	.....	119,569	.....	.....	0	2,476	11/15/2015.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	...	...	06/26/2012.	MBS Paydown 0.987522675	.....	9,684	9,684	9,720	9,679	.....	(3)	.....	(3)	.....	9,684	.....	.....	0	290	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	...	...	02/26/2012.	MBS Paydown 0.993368482	.....	29,259	29,259	29,368	29,245	.....	(2)	.....	(2)	.....	29,259	.....	.....	0	292	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	...	...	05/26/2012.	MBS Paydown 0.988006855	.....	31,417	31,417	31,535	31,402	.....	(7)	.....	(7)	.....	31,417	.....	.....	0	785	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	...	...	07/26/2012.	MBS Paydown 0.985919682	.....	32,060	32,060	32,180	32,045	.....	(11)	.....	(11)	.....	32,060	.....	.....	0	1,122	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	...	...	04/26/2012.	MBS Paydown 0.989577697	.....	37,106	37,106	37,245	37,089	.....	(6)	.....	(6)	.....	37,106	.....	.....	0	742	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	...	...	03/26/2012.	MBS Paydown 0.991432982	.....	38,710	38,710	38,855	38,692	.....	(4)	.....	(4)	.....	38,710	.....	.....	0	581	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	...	...	01/26/2012.	MBS Paydown 0.994831419	.....	40,240	40,240	40,391	40,221	.....	0	.....	0	.....	40,240	.....	.....	0	201	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	...	...	08/26/2012.	MBS Paydown 0.979751709	.....	123,359	123,359	123,822	123,303	.....	(48)	.....	(48)	.....	123,359	.....	.....	0	4,933	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	...	...	10/26/2012.	MBS Paydown 0.947072548	.....	322,567	322,567	323,776	322,419	.....	(1,019)	.....	(1,019)	.....	322,567	.....	.....	0	16,125	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	...	...	09/26/2012.	MBS Paydown 0.963200891	.....	331,016	331,016	332,258	330,865	.....	(1,065)	.....	(1,065)	.....	331,016	.....	.....	0	14,893	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	...	...	11/26/2012.	MBS Paydown 0.925089743	.....	439,656	439,656	441,305	439,454	.....	(1,712)	.....	(1,712)	.....	439,656	.....	.....	0	24,176	08/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.36

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....	...		12/26/2012.	MBS Paydown 0.901861365.....	.....	464,568	464,568	466,310	464,354	.....	.....(1,852)	.....	.....(1,852)	.....	464,568	.....	.....	.....0	27,869	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	...		09/26/2012.	Pass-Through Loss.....	.....	6,049	6,049	3,476	.....	.....	.....29	.....	.....29	.....	.....	.....	.....	.....0	272	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	...		10/26/2012.	Pass-Through Loss.....	.....	42,341	42,341	24,331	.....	.....	.....229	.....	.....229	.....	.....	.....	.....	.....0	2,117	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	...		11/26/2012.	Pass-Through Loss.....	.....	47,417	47,417	27,247	.....	.....	.....287	.....	.....287	.....	.....	.....	.....	.....0	2,607	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	...		12/26/2012.	Pass-Through Loss.....	.....	52,120	52,120	29,950	.....	.....	.....540	.....	.....540	.....	.....	.....	.....	.....0	3,127	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....	...		06/26/2012.	MBS Paydown 0.999999999.....	.....	0	0	0	7,922,568	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	08/26/2037.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		01/26/2012.	Pass-Through Loss.....	.....	39,174	39,174	28,401	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	204	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		02/26/2012.	Pass-Through Loss.....	.....	29,621	29,621	21,475	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	309	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		03/26/2012.	Pass-Through Loss.....	.....	39,690	39,690	28,775	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	620	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		04/26/2012.	Pass-Through Loss.....	.....	28,410	28,410	20,597	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	592	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		05/26/2012.	Pass-Through Loss.....	.....	28,907	28,907	20,957	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	753	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		06/26/2012.	Pass-Through Loss.....	.....	19,911	19,911	14,436	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	622	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		07/26/2012.	Pass-Through Loss.....	.....	6,453	6,453	4,679	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	235	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		08/26/2012.	Pass-Through Loss.....	.....	20,830	20,830	15,102	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	868	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		09/26/2012.	Pass-Through Loss.....	.....	34,766	34,766	25,205	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1,630	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		10/26/2012.	Pass-Through Loss.....	.....	17,215	17,215	12,481	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	897	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		12/26/2012.	Pass-Through Loss.....	.....	41,950	41,950	30,414	.....	.....	.....(89)	.....	.....(89)	.....	.....	.....	.....	.....0	2,622	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		11/26/2012.	MBS Paydown 0.937697219.....	.....	10,874	10,874	7,884	7,991	.....	.....	.....	.....0	.....	10,874	.....	.....	.....0	623	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....	...		03/29/2012.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	08/26/2036.
06051G EH 8	BANK OF AMER CRP MTN 5.00 05/13/2021.....	...		05/22/2012.	MORGAN STANLEY & CO.....	.....	976,140	1,000,000	1,009,730	1,009,730	.....	.....(87)	.....	.....(87)	.....	1,009,643	.....	.....(33,503)	(33,503)	26,667	05/13/2021.
06739G AR 0	BARCLAYS BK PLC 5.125 01/08/20.....	R		09/20/2012.	Cash Tender 112.148.....	.....	15,138,309	15,000,000	15,104,230	15,101,522	.....	.....36,788	.....	.....36,788	.....	15,138,309	.....	.....	.....0	2,606,391	01/08/2020.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		03/28/2012.	MBS Paydown 0.51624301.....	.....	14,693	14,693	14,693	14,678	.....	.....1	.....	.....1	.....	14,693	.....	.....	.....0	201	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		08/28/2012.	MBS Paydown 0.44706041.....	.....	16,691	16,691	16,691	16,673	.....	.....1	.....	.....1	.....	16,691	.....	.....	.....0	610	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		12/28/2012.	MBS Paydown 0.39828612.....	.....	17,377	17,377	17,377	17,359	.....	.....1	.....	.....1	.....	17,377	.....	.....	.....0	953	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		07/28/2012.	MBS Paydown 0.45540583.....	.....	19,389	19,389	19,389	19,368	.....	.....2	.....	.....2	.....	19,389	.....	.....	.....0	620	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		03/28/2012.	MBS Paydown 0.51624301.....	.....	22,040	22,040	22,040	22,017	.....	.....1	.....	.....1	.....	22,040	.....	.....	.....0	302	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		01/28/2012.	MBS Paydown 0.549473.....	.....	23,422	23,422	23,421	23,397	.....	.....(13)	.....	.....(13)	.....	23,422	.....	.....	.....0	107	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		09/28/2012.	MBS Paydown 0.43529833.....	.....	23,524	23,524	23,524	23,499	.....	.....1	.....	.....1	.....	23,524	.....	.....	.....0	967	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		11/28/2012.	MBS Paydown 0.40697468.....	.....	24,538	24,538	24,538	24,512	.....	.....2	.....	.....2	.....	24,538	.....	.....	.....0	1,233	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		08/28/2012.	MBS Paydown 0.44706041.....	.....	25,036	25,036	25,036	25,010	.....	.....2	.....	.....2	.....	25,036	.....	.....	.....0	915	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		12/28/2012.	MBS Paydown 0.39828612.....	.....	26,066	26,066	26,065	26,038	.....	.....1	.....	.....1	.....	26,066	.....	.....	.....0	1,429	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		07/28/2012.	MBS Paydown 0.45540583.....	.....	29,083	29,083	29,083	29,053	.....	.....3	.....	.....3	.....	29,083	.....	.....	.....0	930	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		06/28/2012.	MBS Paydown 0.46510024.....	.....	31,236	31,236	31,236	31,204	.....	.....(32)	.....	.....(32)	.....	31,236	.....	.....	.....0	856	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		10/28/2012.	MBS Paydown 0.41924374.....	.....	32,109	32,109	32,109	32,075	.....	.....(32)	.....	.....(32)	.....	32,109	.....	.....	.....0	1,467	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		04/28/2012.	MBS Paydown 0.49961969.....	.....	33,247	33,247	33,246	33,212	.....	.....(40)	.....	.....(40)	.....	33,247	.....	.....	.....0	608	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		01/28/2012.	MBS Paydown 0.549473.....	.....	35,132	35,132	35,132	35,095	.....	.....(20)	.....	.....(20)	.....	35,132	.....	.....	.....0	161	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		09/28/2012.	MBS Paydown 0.43529833.....	.....	35,286	35,286	35,286	35,249	.....	.....1	.....	.....1	.....	35,286	.....	.....	.....0	1,451	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		11/28/2012.	MBS Paydown 0.40697468.....	.....	36,807	36,807	36,807	36,768	.....	.....2	.....	.....2	.....	36,807	.....	.....	.....0	1,850	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		05/28/2012.	MBS Paydown 0.480718482.....	.....	37,802	37,802	37,802	37,763	.....	.....(51)	.....	.....(51)	.....	37,802	.....	.....	.....0	864	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		06/28/2012.	MBS Paydown 0.46510024.....	.....	46,855	46,855	46,854	46,805	.....	.....(48)	.....	.....(48)	.....	46,855	.....	.....	.....0	1,285	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		10/28/2012.	MBS Paydown 0.41924374.....	.....	48,164	48,164	48,163	48,113	.....	.....(48)	.....	.....(48)	.....	48,164	.....	.....	.....0	2,201	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	...		04/28/2012.	MBS Paydown 0.49961969.....	.....	49,870	49,870	49,869	49,817	.....	.....(60)	.....	.....(60)	.....	49,870	.....	.....	.....0	911	02/28/2041.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	02/28/2012.	MBS Paydown 0.52358974.....		51,767	51,767	51,766	51,712		(98)		(98)		51,767			0	473	02/28/2041.	
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	05/28/2012.	MBS Paydown 0.480718482.....		56,704	56,704	56,703	56,644		(77)		(77)		56,704			0	1,295	02/28/2041.	
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	02/28/2012.	MBS Paydown 0.52358974.....		77,650	77,650	77,649	77,568		(146)		(146)		77,650			0	710	02/28/2041.	
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027.....	12/20/2012.	MBS Paydown 0.975026033.....		46,560	46,560	46,557	46,557				0		46,560			0	380	09/20/2027.	
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027.....	11/20/2012.	MBS Paydown 0.982785962.....		49,026	49,026	49,024	49,024				0		49,026			0	248	09/20/2027.	
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027.....	10/20/2012.	MBS Paydown 0.99095696.....		54,258	54,258	54,256	54,256				0		54,258			0	107	09/20/2027.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	06/25/2012.	Pass-Through Loss.....			1,634	972					0					0	25	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	07/25/2012.	Pass-Through Loss.....			6,051	3,600					0					0	107	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	08/25/2012.	Pass-Through Loss.....			4,150	2,469					0					0	83	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	09/25/2012.	Pass-Through Loss.....			849	505					0					0	19	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	10/25/2012.	Pass-Through Loss.....			9,176	5,459					0					0	226	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	11/25/2012.	Pass-Through Loss.....			4,550	2,708					0					0	122	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	12/25/2012.	Pass-Through Loss.....			2,254	1,341					0					0	66	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	05/25/2012.	MBS Paydown 0.5834228.....		1,111	1,111	661	433		7		7		1,111			0	14	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	09/25/2012.	MBS Paydown 0.54878806.....		895	895	533	680		21		21		895			0	20	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	02/25/2012.	MBS Paydown 0.59711158.....		2,474	2,474	1,472	965		3		3		2,474			0	15	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	03/25/2012.	MBS Paydown 0.59308049.....		3,043	3,043	1,811	1,187		229		229		3,043			0	25	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	01/25/2012.	MBS Paydown 0.60038852.....		3,752	3,752	2,232	1,463		714		714		3,752			0	12	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	12/25/2012.	MBS Paydown 0.51727407.....		2,362	2,362	1,405	1,800		358		358		2,362			0	69	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	06/25/2012.	MBS Paydown 0.57580255.....		4,119	4,119	2,451	2,243		1,138		1,138		4,119			0	63	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	04/25/2012.	MBS Paydown 0.58489445.....		6,180	6,180	3,677	2,410		2,161		2,161		6,180			0	66	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	08/25/2012.	MBS Paydown 0.55109756.....		4,166	4,166	2,479	3,242		1,292		1,292		4,166			0	83	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	11/25/2012.	MBS Paydown 0.52338765.....		4,114	4,114	2,448	3,378		1,351		1,351		4,114			0	111	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	07/25/2012.	MBS Paydown 0.56211256.....		4,285	4,285	2,550	4,030		1,296		1,296		4,285			0	76	04/25/2037.	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	10/25/2012.	MBS Paydown 0.53486417.....		1,337	1,337	796	4,099		(344)		(344)		1,337			0	33	04/25/2037.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	01/25/2012.	Pass-Through Loss.....			433	376					0					0	1	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	02/25/2012.	Pass-Through Loss.....			1,217	1,059					0					0	6	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	03/25/2012.	Pass-Through Loss.....			369	321					0					0	3	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	04/25/2012.	Pass-Through Loss.....			675	587					0					0	6	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	05/25/2012.	Pass-Through Loss.....			392	341					0					0	5	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	06/25/2012.	Pass-Through Loss.....			966	840					0					0	14	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	07/25/2012.	Pass-Through Loss.....			760	661					0					0	13	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	08/25/2012.	Pass-Through Loss.....			305	265					0					0	6	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	09/25/2012.	Pass-Through Loss.....			302	262					0					0	6	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	10/25/2012.	Pass-Through Loss.....			611	531					0					0	15	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	11/25/2012.	Pass-Through Loss.....			376	327					0					0	10	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	12/25/2012.	Pass-Through Loss.....			540	470					0					0	15	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	05/25/2012.	MBS Paydown 0.08620342.....		2,062	2,062	1,794	2,071		31		31		2,062			0	24	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	03/25/2012.	MBS Paydown 0.0961968.....		2,717	2,717	2,364	2,604				0		2,717			0	19	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	11/25/2012.	MBS Paydown 0.04564648.....		3,054	3,054	2,657	2,895		44		44		3,054			0	80	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	12/25/2012.	MBS Paydown 0.04128792.....		3,818	3,818	3,322	3,679		55		55		3,818			0	109	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	09/25/2012.	MBS Paydown 0.05418543.....		4,613	4,613	4,014	4,148		63		63		4,613			0	99	08/25/2036.	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	10/25/2012.	MBS Paydown 0.04907635.....		4,499	4,499	3,914	4,312		65		65		4,499			0	107	08/25/2036.	

E14.37

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
											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.							
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	08/25/2012.	MBS Paydown 0.05910043.....	6,118	6,118	5,322	5,421	82	82	6,118	82	82	0	116	08/25/2036.							
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	04/25/2012.	MBS Paydown 0.08865728.....	6,864	6,864	5,972	6,363	96	96	6,864	96	96	0	64	08/25/2036.							
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	01/25/2012.	MBS Paydown 0.11265727.....	7,547	7,547	6,566	6,735	0	0	7,547	0	0	0	18	08/25/2036.							
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	07/25/2012.	MBS Paydown 0.06552302.....	9,545	9,545	8,304	8,697	131	131	9,545	131	131	0	158	08/25/2036.							
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	06/25/2012.	MBS Paydown 0.07582779.....	9,410	9,410	8,186	8,757	132	132	9,410	132	132	0	133	08/25/2036.							
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	02/25/2012.	MBS Paydown 0.09928254.....	12,158	12,158	10,577	11,288	0	0	12,158	0	0	0	57	08/25/2036.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	01/25/2012.	MBS Paydown 0.24892847.....	14,476	14,476	10,821	10,813	46	46	14,476	46	46	0	8	10/25/2034.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	08/25/2012.	MBS Paydown 0.22840455.....	22,293	22,293	16,664	16,653	595	595	22,293	595	595	0	97	10/25/2034.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	10/25/2012.	MBS Paydown 0.22145374.....	24,413	24,413	18,249	18,236	806	806	24,413	806	806	0	132	10/25/2034.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	03/25/2012.	MBS Paydown 0.24384612.....	35,155	35,155	26,278	26,260	277	277	35,155	277	277	0	59	10/25/2034.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	11/25/2012.	MBS Paydown 0.21903363.....	36,302	36,302	27,135	27,117	1,289	1,289	36,302	1,289	1,289	0	214	10/25/2034.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	02/25/2012.	MBS Paydown 0.24618978.....	41,080	41,080	30,708	30,686	183	183	41,080	183	183	0	47	10/25/2034.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	07/25/2012.	MBS Paydown 0.22989077.....	45,486	45,486	34,001	33,977	1,302	1,302	45,486	1,302	1,302	0	174	10/25/2034.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	05/25/2012.	MBS Paydown 0.23671111.....	46,464	46,464	34,732	34,708	689	689	46,464	689	689	0	128	10/25/2034.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	12/25/2012.	MBS Paydown 0.21564554.....	50,821	50,821	37,989	37,963	3,755	3,755	50,821	3,755	3,755	0	326	10/25/2034.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	06/25/2012.	MBS Paydown 0.23292319.....	56,819	56,819	42,472	42,443	3,517	3,517	56,819	3,517	3,517	0	186	10/25/2034.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	04/25/2012.	MBS Paydown 0.23980873.....	60,561	60,561	45,269	45,238	3,492	3,492	60,561	3,492	3,492	0	134	10/25/2034.							
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	09/25/2012.	MBS Paydown 0.22308129.....	79,849	79,849	59,687	59,646	11,088	11,088	79,849	11,088	11,088	0	390	10/25/2034.							
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....	02/12/2012.	MBS Paydown 0.745718716.....	8,011	8,011	8,142	14,630	(22)	(22)	8,011	(22)	(22)	0	75	04/12/2038.							
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....	11/12/2012.	MBS Paydown 0.016854275.....	206,012	206,012	209,132	361,252	6,702	6,702	206,012	6,702	6,702	0	9,964	04/12/2038.							
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....	04/12/2012.	MBS Paydown 0.727654129.....	280,001	280,001	284,595	511,357	(795)	(795)	280,001	(795)	(795)	0	5,250	04/12/2038.							
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....	01/12/2012.	MBS Paydown 0.746235555.....	2,274,905	2,274,905	2,312,227	4,154,582	(7,180)	(7,180)	2,274,905	(7,180)	(7,180)	0	10,814	04/12/2038.							
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....	10/12/2012.	MBS Paydown 0.028972657.....	11,877,585	11,877,585	12,057,458	20,827,888	(33,474)	(33,474)	11,877,585	(33,474)	(33,474)	0	517,497	04/12/2038.							
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	09/11/2012.	MBS Paydown 0.555526225.....	102,298	102,298	100,502	101,794	429	429	102,298	429	429	0	3,168	02/11/2044.							
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	10/11/2012.	MBS Paydown 0.542735818.....	102,323	102,323	100,527	101,820	433	433	102,323	433	433	0	3,622	02/11/2044.							
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	06/11/2012.	MBS Paydown 0.80677128.....	144,193	144,193	140,183	142,612	1,394	1,394	144,193	1,394	1,394	0	3,828	02/11/2044.							
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	03/11/2012.	MBS Paydown 0.933315384.....	151,274	151,274	147,066	149,615	1,427	1,427	151,274	1,427	1,427	0	2,008	02/11/2044.							
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	05/11/2012.	MBS Paydown 0.830803459.....	163,468	163,468	158,921	161,676	1,572	1,572	163,468	1,572	1,572	0	3,616	02/11/2044.							
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	12/11/2012.	MBS Paydown 0.520933347.....	174,420	174,420	171,357	173,561	756	756	174,420	756	756	0	7,717	02/11/2044.							
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	02/11/2012.	MBS Paydown 0.958527651.....	248,834	248,834	241,913	246,106	2,330	2,330	248,834	2,330	2,330	0	2,202	02/11/2044.							
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	04/11/2012.	MBS Paydown 0.858048094.....	451,604	451,604	439,044	446,653	4,280	4,280	451,604	4,280	4,280	0	7,992	02/11/2044.							
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	08/11/2012.	MBS Paydown 0.568313479.....	1,430,747	1,430,747	1,390,954	1,415,061	14,440	14,440	1,430,747	14,440	14,440	0	50,639	02/11/2044.							
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	11/25/2012.	MBS Paydown 0.0.....	21,237	21,237	14,653	14,701	9,327	9,327	21,237	9,327	9,327	0	92	12/25/2036.							
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	07/25/2012.	MBS Paydown 0.023398166.....	34,723	34,723	23,959	24,037	9,903	9,903	34,723	9,903	9,903	0	97	12/25/2036.							
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	02/25/2012.	MBS Paydown 0.055844204.....	36,858	36,858	25,432	25,515	4,156	4,156	36,858	4,156	4,156	0	32	12/25/2036.							
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	03/25/2012.	MBS Paydown 0.049596188.....	37,488	37,488	25,867	25,951	5,605	5,605	37,488	5,605	5,605	0	47	12/25/2036.							
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	08/25/2012.	MBS Paydown 0.017039905.....	38,150	38,150	26,323	26,409	14,845	14,845	38,150	14,845	14,845	0	122	12/25/2036.							
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	05/25/2012.	MBS Paydown 0.03633061.....	38,268	38,268	26,405	26,491	8,604	8,604	38,268	8,604	8,604	0	77	12/25/2036.							
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	09/25/2012.	MBS Paydown 0.010413501.....	39,758	39,758	27,433	27,523	20,528	20,528	39,758	20,528	20,528	0	143	12/25/2036.							
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	01/25/2012.	MBS Paydown 0.061987239.....	40,540	40,540	27,973	28,064	4,426	4,426	40,540	4,426	4,426	0	18	12/25/2036.							
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	10/25/2012.	MBS Paydown 0.003539476.....	41,244	41,244	28,458	28,551	28,885	28,885	41,244	28,885	28,885	0	163	12/25/2036.							
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	04/25/2012.	MBS Paydown 0.04270863.....	41,325	41,325	28,514	28,607	8,336	8,336	41,325	8,336	8,336	0	68	12/25/2036.							
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036.....	06/25/2012.	MBS Paydown 0.029185337.....	42,872	42,872	29,581	29,678	12,322	12,322	42,872	12,322	12,322	0	104	12/25/2036.							

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.39

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15.....	...	06/15/2012.	Sinking Fund Redemption 100.0.....		172,900	172,900	182,833	176,486		(690)		(690)		172,900			0	5,446	12/15/2015.
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15.....	...	12/15/2012.	Sinking Fund Redemption 100.0.....		178,350	178,350	188,596	182,049		(1,505)		(1,505)		178,350			0	11,236	12/15/2015.
08172L F7 8	BENEFICIAL CORP MTNE 7.95 10/08/2012.....	...	10/08/2012.	Maturity 100.0.....		1,500,000	1,500,000	1,670,883	1,519,380		(19,380)		(19,380)		1,500,000			0	97,056	10/08/2012.
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018 FB.....	R	07/07/2012.	MBS Paydown 0.886742269.....		4,020,649	4,020,649	3,751,769	3,760,898		77,191		77,191		4,020,649			0	22,730	01/07/2018.
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018 FB.....	R	10/07/2012.	MBS Paydown 0.768930974.....		4,182,301	4,182,301	3,902,610	3,912,106		12,518		12,518		4,182,301			0	31,335	01/07/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	...	10/15/2012.	MBS Paydown 0.291437111.....		2,694	2,694	2,582	2,582		0		0		2,694			0	27	01/15/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	...	09/15/2012.	MBS Paydown 0.294131322.....		2,740	2,740	2,626	2,626		0		0		2,740			0	14	01/15/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	...	11/15/2012.	MBS Paydown 0.288346949.....		3,090	3,090	2,962	2,962		0		0		3,090			0	46	01/15/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	...	12/15/2012.	MBS Paydown 0.285085064.....		3,262	3,262	3,126	3,126		0		0		3,262			0	65	01/15/2018.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	02/15/2012.	MBS Paydown 0.564346765.....		6,629	6,629	6,629	522		0		0		6,629			0	82	12/15/2029.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	11/15/2012.	MBS Paydown 0.548654638.....		7,470	7,470	7,470	588		0		0		7,470			0	509	12/15/2029.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	10/15/2012.	MBS Paydown 0.550148545.....		7,805	7,805	7,805	615		0		0		7,805			0	484	12/15/2029.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	06/15/2012.	MBS Paydown 0.557027837.....		8,112	8,112	8,112	639		0		0		8,112			0	302	12/15/2029.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	08/15/2012.	MBS Paydown 0.553538879.....		8,508	8,508	8,508	670		0		0		8,508			0	422	12/15/2029.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	12/15/2012.	MBS Paydown 0.546911138.....		8,718	8,718	8,718	687		0		0		8,718			0	649	12/15/2029.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	07/15/2012.	MBS Paydown 0.555240431.....		8,937	8,937	8,937	704		0		0		8,937			0	388	12/15/2029.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	04/15/2012.	MBS Paydown 0.560603056.....		8,968	8,968	8,968	707		0		0		8,968			0	222	12/15/2029.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	01/15/2012.	MBS Paydown 0.565672648.....		9,118	9,118	9,118	718		0		0		9,118			0	57	12/15/2029.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	09/15/2012.	MBS Paydown 0.55170955.....		9,147	9,147	9,147	721		0		0		9,147			0	510	12/15/2029.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	03/15/2012.	MBS Paydown 0.562396736.....		9,750	9,750	9,750	768		0		0		9,750			0	181	12/15/2029.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	...	05/15/2012.	MBS Paydown 0.558650255.....		9,764	9,764	9,764	769		0		0		9,764			0	303	12/15/2029.
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....	...	09/14/2012.	Paydown 100.0.....		36,036	36,036	31,192	31,192		4,844		4,844		36,036			0	182	12/17/2015.
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....	...	10/19/2012.	Paydown 100.0.....		36,036	36,036	31,192	31,192		4,844		4,844		36,036			0	311	12/17/2015.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018.....	...	07/02/2012.	Sinking Fund Redemption 100.0.....		135	135	124	125		(2)		(2)		135			0	8	07/02/2018.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018.....	...	01/02/2012.	Sinking Fund Redemption 100.0.....		156,326	156,326	143,386	144,275		(13)		(13)		156,326			0	4,870	07/02/2018.
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20.....	...	07/02/2012.	Sinking Fund Redemption 100.0.....		1,907	1,907	2,112	1,995		(25)		(25)		1,907			0	137	01/02/2020.
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20.....	...	01/02/2012.	Sinking Fund Redemption 100.0.....		223,315	223,315	247,341	233,624		(7)		(7)		223,315			0	7,995	01/02/2020.
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022.....	...	07/15/2012.	Sinking Fund Redemption 100.0.....		11,280	11,280	13,286	12,278		(114)		(114)		11,280			0	759	07/15/2022.
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022.....	...	01/15/2012.	Sinking Fund Redemption 100.0.....		198,245	198,245	233,517	215,786		(146)		(146)		198,245			0	6,668	07/15/2022.
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022.....	...	01/15/2012.	Sinking Fund Redemption 100.0.....		29,889	29,889	29,889	29,896		0		0		29,889			0	888	01/15/2022.
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022.....	...	07/15/2012.	Sinking Fund Redemption 100.0.....		30,201	30,201	30,201	30,208		1		1		30,201			0	1,795	01/15/2022.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	...	01/15/2012.	MBS Paydown 0.998098079.....		7,638	7,638	7,635	7,635		0		0		7,638			0	38	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	...	02/15/2012.	MBS Paydown 0.997139661.....		7,667	7,667	7,665	7,665		0		0		7,667			0	72	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	...	03/15/2012.	MBS Paydown 0.996173783.....		7,727	7,727	7,725	7,725		0		0		7,727			0	108	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	...	04/15/2012.	MBS Paydown 0.995207906.....		7,727	7,727	7,725	7,725		0		0		7,727			0	146	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	...	05/15/2012.	MBS Paydown 0.994230841.....		7,817	7,817	7,814	7,814		0		0		7,817			0	183	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	...	06/15/2012.	MBS Paydown 0.993253776.....		7,817	7,817	7,814	7,814		0		0		7,817			0	219	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	...	07/15/2012.	MBS Paydown 0.992269252.....		7,876	7,876	7,874	7,874		0		0		7,876			0	259	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	...	08/15/2012.	MBS Paydown 0.991280999.....		7,906	7,906	7,903	7,903		0		0		7,906			0	296	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	...	09/15/2012.	MBS Paydown 0.990285288.....		7,966	7,966	7,963	7,963		0		0		7,966			0	338	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	...	10/15/2012.	MBS Paydown 0.989285847.....		7,996	7,996	7,993	7,993		0		0		7,996			0	374	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	...	11/15/2012.	MBS Paydown 0.988282678.....		8,025	8,025	8,023	8,023		0		0		8,025			0	413	11/15/2039.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.40

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12479H AA 7	CAUTO 2011-1A A ABS 5.61	11/15/2039	...	12/15/2012.	MBS Paydown 0.987272049		8,085	8,085	8,082	8,082				0		8,085			0	456	11/15/2039.
12479K AA 0	CAUTO 2012-1A A ABS 4.70	07/01/2042	...	08/15/2012.	MBS Paydown 0.998851064		4,596	4,596	4,595	4,595		(1)		(1)		4,596			0	9	07/15/2042.
12479K AA 0	CAUTO 2012-1A A ABS 4.70	07/01/2042	...	09/15/2012.	MBS Paydown 0.997702128		4,596	4,596	4,595	4,595		(1)		(1)		4,596			0	28	07/15/2042.
12479K AA 0	CAUTO 2012-1A A ABS 4.70	07/01/2042	...	10/15/2012.	MBS Paydown 0.996544681		4,630	4,630	4,629	4,629		(1)		(1)		4,630			0	45	07/15/2042.
12479K AA 0	CAUTO 2012-1A A ABS 4.70	07/01/2042	...	11/15/2012.	MBS Paydown 0.995382979		4,647	4,647	4,646	4,646		(1)		(1)		4,647			0	64	07/15/2042.
12479K AA 0	CAUTO 2012-1A A ABS 4.70	07/01/2042	...	12/15/2012.	MBS Paydown 0.994212766		4,681	4,681	4,680	4,680		(1)		(1)		4,681			0	84	07/15/2042.
12479L AA 8	CAI 2012-1A A ABS 3.47	10/25/2027	...	11/25/2012.	MBS Paydown 0.991666667		33,333	33,333	33,326	33,326				0		33,333			0	122	10/25/2027.
12479L AA 8	CAI 2012-1A A ABS 3.47	10/25/2027	R	12/25/2012.	MBS Paydown 0.983333333		33,333	33,333	33,326	33,326				0		33,333			0	218	10/25/2027.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT	08/25/30	...	08/25/2012.	MBS Paydown 0.953150575		2,243	2,243	1,974	1,977		40		40		2,243			0	51	08/25/2030.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT	08/25/30	...	06/25/2012.	MBS Paydown 0.97644903		2,527	2,527	2,224	2,228		31		31		2,527			0	42	08/25/2030.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT	08/25/30	...	09/25/2012.	MBS Paydown 0.948145694		4,104	4,104	3,612	3,618		82		82		4,104			0	104	08/25/2030.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT	08/25/30	...	03/25/2012.	MBS Paydown 0.993483023		5,344	5,344	4,703	4,711		31		31		5,344			0	45	08/25/2030.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT	08/25/30	...	05/25/2012.	MBS Paydown 0.979531317		5,536	5,536	4,872	4,880		56		56		5,536			0	77	08/25/2030.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT	08/25/30	...	04/25/2012.	MBS Paydown 0.986282369		5,905	5,905	5,196	5,205		46		46		5,905			0	66	08/25/2030.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT	08/25/30	...	12/25/2012.	MBS Paydown 0.867917965		8,008	8,008	7,047	7,059		238		238		8,008			0	269	08/25/2030.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT	08/25/30	...	07/25/2012.	MBS Paydown 0.955885951		16,862	16,862	14,838	14,865		107		107		16,862			0	329	08/25/2030.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT	08/25/30	...	10/25/2012.	MBS Paydown 0.922543269		20,994	20,994	18,475	18,507		812		812		20,994			0	587	08/25/2030.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT	08/25/30	...	11/25/2012.	MBS Paydown 0.877683789		36,785	36,785	32,371	32,428		2,971		2,971		36,785			0	1,136	08/25/2030.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	05/25/2012.	MBS Paydown 0.04127678		51,182	51,182	49,993	49,238				0		51,182			0	872	02/25/2037.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	04/25/2012.	MBS Paydown 0.042238656		136,262	136,262	133,095	131,085				0		136,262			0	1,925	02/25/2037.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	03/25/2012.	MBS Paydown 0.04479945		147,056	147,056	143,638	141,468				0		147,056			0	1,649	02/25/2037.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	10/25/2012.	MBS Paydown 0.02243327		147,429	147,429	144,003	141,828				0		147,429			0	6,224	02/25/2037.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	02/25/2012.	MBS Paydown 0.047563087		157,369	157,369	153,712	151,390				0		157,369			0	1,069	02/25/2037.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	09/25/2012.	MBS Paydown 0.025203922		181,192	181,192	176,980	174,307				0		181,192			0	6,763	02/25/2037.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	11/25/2012.	MBS Paydown 0.018863574		189,947	189,947	185,532	182,730				0		189,947			0	9,012	02/25/2037.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	06/25/2012.	MBS Paydown 0.037353178		208,779	208,779	203,926	200,846				0		208,779			0	4,226	02/25/2037.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	12/25/2012.	MBS Paydown 0.014825077		214,892	214,892	209,898	206,728				0		214,892			0	11,426	02/25/2037.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	07/25/2012.	MBS Paydown 0.033147385		223,794	223,794	218,593	215,291				0		223,794			0	5,402	02/25/2037.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	08/25/2012.	MBS Paydown 0.028609076		241,488	241,488	235,875	232,313				0		241,488			0	6,940	02/25/2037.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891	02/25/37	...	01/25/2012.	MBS Paydown 0.050520545		263,416	263,416	257,294	253,408				0		263,416			0	1,416	02/25/2037.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	01/20/2012.	Pass-Through Loss			17,202	16,858					0					0	43	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	02/20/2012.	Pass-Through Loss			18,641	18,268					0					0	95	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	03/20/2012.	Pass-Through Loss			40,078	39,276					0					0	308	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	04/20/2012.	Pass-Through Loss			19,313	18,927					0					0	203	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	05/20/2012.	Pass-Through Loss			41,646	40,814					0					0	547	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	06/20/2012.	Pass-Through Loss			743	728					0					0	12	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	07/20/2012.	Pass-Through Loss			73,022	71,561					0					0	1,351	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	08/20/2012.	Pass-Through Loss			12,990	12,730					0					0	275	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	09/20/2012.	Pass-Through Loss			91,796	89,960					0					0	2,188	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	10/20/2012.	Pass-Through Loss			44,277	43,392					0					0	1,173	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	11/20/2012.	Pass-Through Loss			13,293	13,028					0					0	387	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	12/20/2012.	Pass-Through Loss			22,766	22,311					0					0	724	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR	36	...	06/20/2012.	MBS Paydown 0.438507196		3,618	3,618	3,545	2,420		8		8		3,618			0	57	06/20/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	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
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	...	11/20/2012.	MBS Paydown 0.391619033.....		2,306	2,306	2,260	8,659		30		30		2,306			0	67	06/20/2036.
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	...	02/20/2012.	MBS Paydown 0.462016301.....		10,619	10,619	10,407	16,243				0		10,619			0	54	06/20/2036.
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	...	01/20/2012.	MBS Paydown 0.466196325.....		12,836	12,836	12,580	16,675				0		12,836			0	32	06/20/2036.
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	...	08/20/2012.	MBS Paydown 0.419679804.....		19,763	19,763	19,368	18,182		63		63		19,763			0	419	06/20/2036.
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	...	03/20/2012.	MBS Paydown 0.455741051.....		3,849	3,849	3,772	24,384				0		3,849			0	30	06/20/2036.
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	...	04/20/2012.	MBS Paydown 0.447957313.....		35,173	35,173	34,470	30,246		105		105		35,173			0	369	06/20/2036.
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	...	12/20/2012.	MBS Paydown 0.383681752.....		32,795	32,795	32,139	30,842		107		107		32,795			0	1,043	06/20/2036.
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	...	10/20/2012.	MBS Paydown 0.393847551.....		14,024	14,024	13,743	32,363		113		113		14,024			0	372	06/20/2036.
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	...	05/20/2012.	MBS Paydown 0.43913011.....		20,144	20,144	19,741	34,300		119		119		20,144			0	265	06/20/2036.
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	...	07/20/2012.	MBS Paydown 0.424358846.....		26,017	26,017	25,496	54,977		192		192		26,017			0	481	06/20/2036.
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	...	09/20/2012.	MBS Paydown 0.402176248.....		30,729	30,729	30,114	68,014		237		237		30,729			0	732	06/20/2036.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	12/25/2012.	Pass-Through Loss.....			7,881	6,916					0					0	477	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	03/25/2012.	MBS Paydown 0.986170237.....		31,548	31,548	27,683	27,804		59		59		31,548			0	479	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	06/25/2012.	MBS Paydown 0.975424836.....		34,820	34,820	30,554	30,687		164		164		34,820			0	1,056	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	07/25/2012.	MBS Paydown 0.972425215.....		41,320	41,320	36,258	36,416		232		232		41,320			0	1,462	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	01/25/2012.	MBS Paydown 0.992044517.....		41,805	41,805	36,684	36,844				0		41,805			0	211	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	05/25/2012.	MBS Paydown 0.977952572.....		42,270	42,270	37,092	37,253		159		159		42,270			0	1,069	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	02/25/2012.	MBS Paydown 0.988460463.....		49,370	49,370	43,322	43,511		44		44		49,370			0	501	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	04/25/2012.	MBS Paydown 0.981021139.....		70,929	70,929	62,240	62,512		2,094		2,094		70,929			0	1,433	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	09/25/2012.	MBS Paydown 0.944297804.....		163,702	163,702	143,649	144,275		13,451		13,451		163,702			0	7,424	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	08/25/2012.	MBS Paydown 0.956181802.....		223,753	223,753	196,343	197,200		20,255		20,255		223,753			0	9,019	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	12/25/2012.	MBS Paydown 0.888424208.....		231,095	231,095	202,786	210,617		20,429		20,429		231,095			0	13,978	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	11/25/2012.	MBS Paydown 0.905772753.....		241,277	241,277	211,721	212,645		23,060		23,060		241,277			0	13,378	01/25/2037.
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....	...	10/25/2012.	MBS Paydown 0.923288351.....		289,405	289,405	253,953	255,061		28,446		28,446		289,405			0	14,583	01/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	05/25/2012.	MBS Paydown 0.570418247.....		1,688	1,688	1,097	1,125		14		14		1,688			0	41	09/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	06/25/2012.	MBS Paydown 0.569404052.....		5,071	5,071	3,296	3,379		47		47		5,071			0	147	09/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	11/25/2012.	MBS Paydown 0.524972183.....		10,826	10,826	7,037	7,214		183		183		10,826			0	575	09/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	10/25/2012.	MBS Paydown 0.527137413.....		11,626	11,626	7,557	7,747		174		174		11,626			0	562	09/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	09/25/2012.	MBS Paydown 0.529462618.....		17,706	17,706	11,509	11,798		217		217		17,706			0	771	09/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	01/25/2012.	MBS Paydown 0.599855743.....		22,399	22,399	14,559	14,925				0		22,399			0	106	09/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	02/25/2012.	MBS Paydown 0.594086758.....		28,845	28,845	18,749	19,220		85		85		28,845			0	277	09/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	03/25/2012.	MBS Paydown 0.584526889.....		47,799	47,799	31,070	31,849		14,755		14,755		47,799			0	692	09/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	12/25/2012.	MBS Paydown 0.513485432.....		57,434	57,434	37,332	38,269		18,537		18,537		57,434			0	3,323	09/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	04/25/2012.	MBS Paydown 0.570755907.....		68,855	68,855	44,756	45,879		21,946		21,946		68,855			0	1,331	09/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	08/25/2012.	MBS Paydown 0.533003863.....		79,091	79,091	51,409	52,699		25,579		25,579		79,091			0	3,062	09/25/2037.
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....	...	07/25/2012.	MBS Paydown 0.548822088.....		102,910	102,910	66,891	68,570		33,563		33,563		102,910			0	3,487	09/25/2037.
125581	FV	5	CIT GROUP INC 7.00 05/01/2015.....	...	01/23/2012.	Call 100.0.....		527,537	527,537	472,146	489,960		37,577		37,577		527,537			0	7,488	05/01/2015.
125581	FW	3	CIT GROUP INC 7.00 05/01/2016.....	...	01/23/2012.	Partial Call 100.0.....		182,477	182,477	158,299	164,481		17,996		17,996		182,477			0	2,590	05/01/2016.
125581	FW	3	CIT GROUP INC 7.00 05/01/2016.....	...	02/21/2012.	Partial Call 100.0.....		229,098	229,098	198,743	206,505		22,594		22,594		229,098			0	4,499	05/01/2016.
125581	FW	3	CIT GROUP INC 7.00 05/01/2016.....	...	03/09/2012.	Call 100.0.....		467,654	467,654	405,690	421,534		46,120		46,120		467,654			0	10,821	05/01/2016.
125581	FX	1	CIT GROUP INC 7.00 05/01/2017.....	...	03/09/2012.	Call 100.0.....		1,230,920	1,230,920	1,073,978	1,107,215		123,705		123,705		1,230,920			0	21,302	05/01/2017.
125585	AF	6	CIT 1995-1 A5 SUB 9.05 8/15/2020.....	...	09/15/2012.	MBS Paydown 0.477788622.....		87,258														

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
125585 AF 6	CIT	1995-1 A5 SUB 9.05 8/15/2020.....	...	08/15/2012.	MBS Paydown 0.486066616.....	.....	.....	97,786	97,786	97,847	83,753	.....	.....	.....	0	.....	97,786	.....	.....	0	5,900	08/15/2020.
125585 AF 6	CIT	1995-1 A5 SUB 9.05 8/15/2020.....	...	11/15/2012.	MBS Paydown 0.45653026.....	.....	.....	105,826	105,826	105,892	90,640	.....	.....	.....	0	.....	105,826	.....	.....	0	8,779	08/15/2020.
125585 AF 6	CIT	1995-1 A5 SUB 9.05 8/15/2020.....	...	02/15/2012.	MBS Paydown 0.566573632.....	.....	.....	116,878	116,878	116,951	100,106	.....	.....	.....	0	.....	116,878	.....	.....	0	1,763	08/15/2020.
125585 AF 6	CIT	1995-1 A5 SUB 9.05 8/15/2020.....	...	10/15/2012.	MBS Paydown 0.466570705.....	.....	.....	118,237	118,237	118,311	101,269	.....	.....	.....	0	.....	118,237	.....	.....	0	8,917	08/15/2020.
125585 AF 6	CIT	1995-1 A5 SUB 9.05 8/15/2020.....	...	03/15/2012.	MBS Paydown 0.553650144.....	.....	.....	136,214	136,214	136,299	116,666	.....	.....	.....	0	.....	136,214	.....	.....	0	3,082	08/15/2020.
125585 AF 6	CIT	1995-1 A5 SUB 9.05 8/15/2020.....	...	05/15/2012.	MBS Paydown 0.521241164.....	.....	.....	154,573	154,573	154,669	132,391	.....	.....	.....	0	.....	154,573	.....	.....	0	5,829	08/15/2020.
125585 AF 6	CIT	1995-1 A5 SUB 9.05 8/15/2020.....	...	01/15/2012.	MBS Paydown 0.577662662.....	.....	.....	183,408	183,408	183,522	157,088	.....	.....	.....	0	.....	183,408	.....	.....	0	1,383	08/15/2020.
125585 AF 6	CIT	1995-1 A5 SUB 9.05 8/15/2020.....	...	06/15/2012.	MBS Paydown 0.503641037.....	.....	.....	185,505	185,505	185,621	158,884	.....	.....	.....	0	.....	185,505	.....	.....	0	8,394	08/15/2020.
125585 AF 6	CIT	1995-1 A5 SUB 9.05 8/15/2020.....	...	04/15/2012.	MBS Paydown 0.535906491.....	.....	.....	187,018	187,018	187,135	160,180	.....	.....	.....	0	.....	187,018	.....	.....	0	5,642	08/15/2020.
125585 AF 6	CIT	1995-1 A5 SUB 9.05 8/15/2020.....	...	12/15/2012.	MBS Paydown 0.436608231.....	.....	.....	209,978	209,978	210,109	179,845	.....	.....	.....	0	.....	209,978	.....	.....	0	19,003	08/15/2020.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	10/25/2012.	MBS Paydown 0.392428568.....	.....	.....	22,764	22,764	23,305	23,212	.....	(125)	.....	(125)	.....	22,764	.....	.....	0	1,176	02/25/2030.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	07/25/2012.	MBS Paydown 0.408651001.....	.....	.....	25,013	25,013	25,607	25,504	.....	(95)	.....	(95)	.....	25,013	.....	.....	0	905	02/25/2030.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	02/25/2012.	MBS Paydown 0.443027741.....	.....	.....	26,575	26,575	27,206	27,098	.....	(17)	.....	(17)	.....	26,575	.....	.....	0	275	02/25/2030.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	08/25/2012.	MBS Paydown 0.403407044.....	.....	.....	28,071	28,071	28,738	28,623	.....	(121)	.....	(121)	.....	28,071	.....	.....	0	1,160	02/25/2030.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	01/25/2012.	MBS Paydown 0.447992297.....	.....	.....	30,947	30,947	31,682	31,555	.....	.....	.....	0	.....	30,947	.....	.....	0	160	02/25/2030.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	04/25/2012.	MBS Paydown 0.427833807.....	.....	.....	35,039	35,039	35,871	35,728	.....	(66)	.....	(66)	.....	35,039	.....	.....	0	724	02/25/2030.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	09/25/2012.	MBS Paydown 0.396681212.....	.....	.....	36,003	36,003	36,858	36,711	.....	(176)	.....	(176)	.....	36,003	.....	.....	0	1,674	02/25/2030.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	05/25/2012.	MBS Paydown 0.420845657.....	.....	.....	37,408	37,408	38,296	38,143	.....	(93)	.....	(93)	.....	37,408	.....	.....	0	966	02/25/2030.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	06/25/2012.	MBS Paydown 0.413323642.....	.....	.....	40,265	40,265	41,222	41,057	.....	(126)	.....	(126)	.....	40,265	.....	.....	0	1,248	02/25/2030.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	12/25/2012.	MBS Paydown 0.371485287.....	.....	.....	41,941	41,941	42,937	42,766	.....	(284)	.....	(284)	.....	41,941	.....	.....	0	2,600	02/25/2030.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	03/25/2012.	MBS Paydown 0.434379455.....	.....	.....	46,294	46,294	47,394	47,205	.....	(54)	.....	(54)	.....	46,294	.....	.....	0	718	02/25/2030.
12558M AG 7	CITHE	2002-1 AF6 SEQ STP 02/25/2030.....	...	11/25/2012.	MBS Paydown 0.379320358.....	.....	.....	70,168	70,168	71,835	71,548	.....	(781)	.....	(781)	.....	70,168	.....	.....	0	3,988	02/25/2030.
12561E AK 1	CKE RESTAURANTS	11.375 07/15/2018.....	...	01/04/2012.	Partial Call 103.0.....	.....	.....	319,300	310,000	304,064	304,796	.....	5,204	.....	5,204	.....	310,000	.....	9,300	9,300	16,554	07/15/2018.
12561E AK 1	CKE RESTAURANTS	11.375 07/15/2018.....	...	07/16/2012.	Partial Call 103.0.....	.....	.....	615,940	598,000	586,548	587,962	.....	10,038	.....	10,038	.....	598,000	.....	17,940	17,940	68,211	07/15/2018.
12561E AK 1	CKE RESTAURANTS	11.375 07/15/2018.....	...	02/08/2012.	J. P. MORGAN SECURITIES.....	.....	.....	1,132,500	1,000,000	980,850	983,214	.....	285	.....	285	.....	983,499	.....	149,001	149,001	65,722	07/15/2018.
12561E AK 1	CKE RESTAURANTS	11.375 07/15/2018.....	...	02/07/2012.	J. P. MORGAN SECURITIES.....	.....	.....	2,260,000	2,000,000	1,961,700	1,966,429	.....	540	.....	540	.....	1,966,969	.....	293,031	293,031	129,549	07/15/2018.
12561E AK 1	CKE RESTAURANTS	11.375 07/15/2018.....	...	08/03/2012.	BARCLAYS AMERICA.....	.....	.....	2,300,000	2,000,000	1,961,700	1,966,429	.....	2,310	.....	2,310	.....	1,968,739	.....	331,261	331,261	242,035	07/15/2018.
12561E AK 1	CKE RESTAURANTS	11.375 07/15/2018.....	...	10/01/2012.	CITIGROUP.....	.....	.....	2,888,400	2,490,000	2,442,317	2,448,204	.....	3,605	.....	3,605	.....	2,451,809	.....	436,591	436,591	345,392	07/15/2018.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	03/18/2012.	MBS Paydown 0.958268824.....	.....	.....	76,903	76,903	76,874	77,165	.....	.....	.....	0	.....	76,903	.....	.....	0	960	10/18/2026.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	05/18/2012.	MBS Paydown 0.9420722.....	.....	.....	79,887	79,887	79,857	80,160	.....	(10)	.....	(10)	.....	79,887	.....	.....	0	1,655	10/18/2026.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	07/18/2012.	MBS Paydown 0.925765712.....	.....	.....	80,388	80,388	80,357	80,662	.....	(11)	.....	(11)	.....	80,388	.....	.....	0	2,339	10/18/2026.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	10/18/2012.	MBS Paydown 0.901150752.....	.....	.....	80,559	80,559	80,529	80,834	.....	(40)	.....	(40)	.....	80,559	.....	.....	0	3,361	10/18/2026.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	12/18/2012.	MBS Paydown 0.884705044.....	.....	.....	81,090	81,090	81,059	81,366	.....	(50)	.....	(50)	.....	81,090	.....	.....	0	4,061	10/18/2026.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	02/18/2012.	MBS Paydown 0.965959084.....	.....	.....	81,819	81,819	81,788	82,098	.....	(1)	.....	(1)	.....	81,819	.....	.....	0	719	10/18/2026.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	04/18/2012.	MBS Paydown 0.950060936.....	.....	.....	82,079	82,079	82,048	82,359	.....	(2)	.....	(2)	.....	82,079	.....	.....	0	1,363	10/18/2026.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	01/18/2012.	MBS Paydown 0.974141.....	.....	.....	82,639	82,639	82,608	82,921	.....	.....	.....	0	.....	82,639	.....	.....	0	340	10/18/2026.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	06/18/2012.	MBS Paydown 0.933804476.....	.....	.....	82,677	82,677	82,646	82,959	.....	(20)	.....	(20)	.....	82,677	.....	.....	0	2,065	10/18/2026.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	08/18/2012.	MBS Paydown 0.917496416.....	.....	.....	82,693	82,693	82,662	82,975	.....	(22)	.....	(22)	.....	82,693	.....	.....	0	2,780	10/18/2026.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	09/18/2012.	MBS Paydown 0.909206696.....	.....	.....	82,897	82,897	82,866	83,180	.....	(41)	.....	(41)	.....	82,897	.....	.....	0	3,117	10/18/2026.
125634 AC 9	CLIF	2011-2A NOTE ABS 4.94 10/15/2026.....	...	11/18/2012.	MBS Paydown 0.892814032.....	.....	.....	83,367	83,367	83,336	83,651	.....	(42)	.....	(42)	.....	83,367	.....	.....	0	3,844	10/18/2026.
125634 AE 5	CLIF	2012-1A A ABS 4.21 06/18/2027.....	...	07/18/2012.	MBS Paydown 0.991716654.....	.....	.....	33,133	33,133	33,129	33,129	.....	.....	.....	0	.....	33,133	.....	.....	0	105	06/18/2027.
125634 AE 5	CLIF	2012-1A A ABS 4.21 06/18/2027.....	...	12/18/2012.	MBS Paydown 0.940121745.....	.....	.....	35,973	35,973	35,969	35,969	.....	.....	.....	0	.....	35,973	.....	.....	0	757	06/18/2027.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
125634 AE 5	CLIF 2012-1A A ABS 4.21	06/18/2027	09/18/2012	MBS Paydown 0.972729055		37,780	37,780	37,775	37,775					0		37,780			0	411	06/18/2027	
125634 AE 5	CLIF 2012-1A A ABS 4.21	06/18/2027	11/18/2012	MBS Paydown 0.949115044		38,164	38,164	38,159	38,159					0		38,164			0	674	06/18/2027	
125634 AE 5	CLIF 2012-1A A ABS 4.21	06/18/2027	08/18/2012	MBS Paydown 0.982173946		38,171	38,171	38,166	38,166					0		38,171			0	268	06/18/2027	
125634 AE 5	CLIF 2012-1A A ABS 4.21	06/18/2027	10/18/2012	MBS Paydown 0.958655987		56,292	56,292	56,285	56,285					0		56,292			0	783	06/18/2027	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		02/25/2012	Pass-Through Loss			1,355	908						0					0	6	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		03/25/2012	Pass-Through Loss			1,102	739						0					0	11	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		04/25/2012	Pass-Through Loss			1,064	713						0					0	15	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		05/25/2012	Pass-Through Loss			2,069	1,387						0					0	40	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/25/2012	Pass-Through Loss			1,013	679						0					0	24	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		07/25/2012	Pass-Through Loss			1,270	852						0					0	37	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		08/25/2012	Pass-Through Loss			2,141	1,435						0					0	72	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		09/25/2012	Pass-Through Loss			1,864	1,250						0					0	71	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		10/25/2012	Pass-Through Loss			1,097	735						0					0	47	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		11/25/2012	Pass-Through Loss			1,604	1,075						0					0	77	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		12/25/2012	Pass-Through Loss			2,059	1,380						0					0	108	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		04/25/2012	MBS Paydown 0.436014979		1,849	1,849	1,240	1,953					0		1,849			0	27	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		03/25/2012	MBS Paydown 0.438928021		2,057	2,057	1,379	2,118					0		2,057			0	20	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		05/25/2012	MBS Paydown 0.43196362		1,982	1,982	1,329	2,716					0		1,982			0	38	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		08/25/2012	MBS Paydown 0.419747681		1,920	1,920	1,287	2,723					0		1,920			0	64	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/25/2012	MBS Paydown 0.427894439		3,056	3,056	2,049	2,728					0		3,056			0	73	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		07/25/2012	MBS Paydown 0.42380874		2,815	2,815	1,887	2,739					0		2,815			0	81	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		02/25/2012	MBS Paydown 0.442086652		3,110	3,110	2,085	2,993					0		3,110			0	15	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		10/25/2012	MBS Paydown 0.40865618		3,519	3,519	2,359	3,094					0		3,519			0	152	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		12/25/2012	MBS Paydown 0.395902259		2,847	2,847	1,909	3,289			7		7		2,847			0	150	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		09/25/2012	MBS Paydown 0.41327159		4,612	4,612	3,092	4,342					0		4,612			0	177	02/25/2037	
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		11/25/2012	MBS Paydown 0.400808251		6,244	6,244	4,186	5,261					0		6,244			0	299	02/25/2037	
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		10/25/2012	Pass-Through Loss			5,796	4,502						0					0	28	04/25/2037	
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		11/25/2012	Pass-Through Loss			3,353	2,605						0					0	32	04/25/2037	
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		12/25/2012	Pass-Through Loss			7,367	5,723						0					0	106	04/25/2037	
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		11/25/2012	MBS Paydown 0.644746464		13,216	13,216	10,266	12,871			(43)		(43)		13,216			0	127	04/25/2037	
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		10/25/2012	MBS Paydown 0.6480604		15,213	15,213	11,817	16,319			(29)		(29)		15,213			0	73	04/25/2037	
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		12/25/2012	MBS Paydown 0.639467531		19,028	19,028	14,780	20,503			(1,060)		(1,060)		19,028			0	274	04/25/2037	
12629H AA 6	CSAMF 3A A1 CLO FLT 09/01/2015 FB		09/01/2012	MBS Paydown 0.295193221		650,222	650,222	633,967	634,397			8,625		8,625		650,222			0	5,389	09/01/2015	
12629H AA 6	CSAMF 3A A1 CLO FLT 09/01/2015 FB		03/01/2012	MBS Paydown 0.498470769		982,419	982,419	957,858	958,509			3,265		3,265		982,419			0	2,749	09/01/2015	
12629H AA 6	CSAMF 3A A1 CLO FLT 09/01/2015 FB		12/01/2012	MBS Paydown 0.211233023		1,280,393	1,280,393	1,248,383	1,249,231			26,485		26,485		1,280,393			0	13,808	09/01/2015	
12629H AA 6	CSAMF 3A A1 CLO FLT 09/01/2015 FB		06/01/2012	MBS Paydown 0.337830735		2,449,761	2,449,761	2,388,517	2,390,138			52,494		52,494		2,449,761			0	13,538	09/01/2015	
126408 GV 9	CSX CORP 4.25 06/01/2021		09/14/2012	WELLS FARGO BROKERAGE		5,516,800	5,000,000	4,974,950	4,976,206			1,495		1,495		4,977,702		539,098	539,098	170,000	06/01/2021	
126410 LN 7	CSX TRANSPORTAION 8.375 10/15/2014		04/15/2012	Sinking Fund Redemption 100.0		378,562	378,562	379,397	379,012			(46)		(46)		378,562			0	15,852	10/15/2014	
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		12/26/2012	MBS Paydown 0.959777482		213,916	213,916	214,193	208,867			45,239		45,239		213,916			0	10,998	11/26/2035	
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		12/26/2012	MBS Paydown 0.089384147		3,969	3,969	3,969	3,945			22		22		3,969			0	214	04/26/2036	
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		07/26/2012	MBS Paydown 0.128412308		7,162	7,162	7,162	7,118			17		17		7,162			0	228	04/26/2036	
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		04/26/2012	MBS Paydown 0.148804345		8,629	8,629	8,629	8,577			11		11		8,629			0	158	04/26/2036	
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		05/26/2012	MBS Paydown 0.141749149		12,377	12,377	12,377	12,301			19		19		12,377			0	282	04/26/2036	

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										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.						
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	10/26/2012	MBS Paydown 0.099268721	12,912	12,912	12,912	12,834	53		53	12,912					0	584	04/26/2036
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	11/26/2012	MBS Paydown 0.091646575	13,371	13,371	13,371	13,290	64		64	13,371					0	664	04/26/2036
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	03/26/2012	MBS Paydown 0.15372337	15,271	15,271	15,271	15,178	13		13	15,271					0	210	04/26/2036
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	08/26/2012	MBS Paydown 0.119336653	15,921	15,921	15,921	15,824	45		45	15,921					0	579	04/26/2036
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	06/26/2012	MBS Paydown 0.132494723	16,235	16,235	16,235	16,136	32		32	16,235					0	444	04/26/2036
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	09/26/2012	MBS Paydown 0.106629289	22,292	22,292	22,292	22,157	75		75	22,292					0	910	04/26/2036
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	02/26/2012	MBS Paydown 0.162428288	24,448	24,448	24,448	24,299	9		9	24,448					0	224	04/26/2036
12641P	CF	9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	01/26/2012	MBS Paydown 0.176364461	51,687	51,687	51,687	51,373	57		57	51,687					0	238	04/26/2036
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	08/26/2012	MBS Paydown 0.386193057	217,297	217,297	217,297	216,909	99		99	217,297					0	3,951	10/26/2035
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	04/26/2012	MBS Paydown 0.78588455	247,462	247,462	247,462	247,019	2		2	247,462					0	2,320	10/26/2035
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	09/26/2012	MBS Paydown 0.328235648	299,060	299,060	299,060	298,525	148		148	299,060					0	6,196	10/26/2035
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	10/26/2012	MBS Paydown 0.263431899	334,387	334,387	334,387	333,789	215		215	334,387					0	7,782	10/26/2035
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	06/26/2012	MBS Paydown 0.582092194	334,558	334,558	334,558	333,959	88		88	334,558					0	4,547	10/26/2035
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	12/26/2012	MBS Paydown 0.012674864	363,088	363,088	363,088	362,439	1,299		1,299	363,088					0	10,302	10/26/2035
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	03/26/2012	MBS Paydown 0.83384229	374,928	374,928	374,928	374,258	(9)		(9)	374,928					0	2,614	10/26/2035
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	02/26/2012	MBS Paydown 0.90650279	482,446	482,446	482,446	481,583	(47)		(47)	482,446					0	2,200	10/26/2035
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	05/26/2012	MBS Paydown 0.646928976	717,011	717,011	717,011	715,728	132		132	717,011					0	8,352	10/26/2035
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	07/26/2012	MBS Paydown 0.428304929	793,542	793,542	793,542	792,123	3,505		3,505	793,542					0	12,589	10/26/2035
12641P	CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	11/26/2012	MBS Paydown 0.083040754	930,818	930,818	930,818	929,153	1,162		1,162	930,818					0	24,038	10/26/2035
12641P	CS	1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	04/26/2012	MBS Paydown 0.984647973	229,553	229,553	229,553	229,128	(44)		(44)	229,553					0	4,208	01/26/2036
12641P	CS	1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	09/26/2012	MBS Paydown 0.825405816	260,927	260,927	260,927	260,444	37		37	260,927					0	10,762	01/26/2036
12641P	CS	1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	08/26/2012	MBS Paydown 0.842856075	423,304	423,304	423,304	422,520	(238)		(238)	423,304					0	15,521	01/26/2036
12641P	CS	1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	05/26/2012	MBS Paydown 0.953092278	471,841	471,841	471,841	470,967	(441)		(441)	471,841					0	10,813	01/26/2036
12641P	CS	1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	12/26/2012	MBS Paydown 0.690657488	509,961	509,961	509,961	509,016	(138)		(138)	509,961					0	28,046	01/26/2036
12641P	CS	1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	11/26/2012	MBS Paydown 0.724762576	532,717	532,717	532,717	531,730	(225)		(225)	532,717					0	26,855	01/26/2036
12641P	CS	1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	07/26/2012	MBS Paydown 0.871165733	561,556	561,556	561,556	560,516	(507)		(507)	561,556					0	18,016	01/26/2036
12641P	CS	1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	06/26/2012	MBS Paydown 0.908721388	663,462	663,462	663,462	662,232	(759)		(759)	663,462					0	18,245	01/26/2036
12641P	CS	1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	10/26/2012	MBS Paydown 0.760389545	972,164	972,164	972,164	970,363	(962)		(962)	972,164					0	44,553	01/26/2036
12641P	CZ	5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35	12/26/2012	MBS Paydown 0.970409891	607,751	607,751	606,591	605,687	(45)		(45)	607,751					0	30,387	04/26/2035
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	01/26/2012	MBS Paydown 0.768284556	26,853	26,853	26,814	26,764				26,853					0	136	07/26/2037
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	02/26/2012	MBS Paydown 0.765459919	30,874	30,874	30,828	30,771	3		3	30,874					0	312	07/26/2037
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	05/26/2012	MBS Paydown 0.736124909	80,528	80,528	80,410	80,259	14		14	80,528					0	2,027	07/26/2037
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	03/26/2012	MBS Paydown 0.757563553	86,309	86,309	86,182	86,020	19		19	86,309					0	1,306	07/26/2037
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	07/26/2012	MBS Paydown 0.703949868	91,732	91,732	91,598	91,426	19		19	91,732					0	3,232	07/26/2037
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	09/26/2012	MBS Paydown 0.671730771	94,879	94,879	94,740	94,562	25		25	94,879					0	4,298	07/26/2037
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	12/26/2012	MBS Paydown 0.625850171	146,801	146,801	146,585	146,310	23		23	146,801					0	8,871	07/26/2037
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	04/26/2012	MBS Paydown 0.743492425	153,800	153,800	153,574	153,286	(3)		(3)	153,800					0	3,100	07/26/2037
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	11/26/2012	MBS Paydown 0.639280971	158,984	158,984	158,750	158,453	11		11	158,984					0	8,804	07/26/2037
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	10/26/2012	MBS Paydown 0.653826395	195,698	195,698	195,410	195,044	(6)		(6)	195,698					0	9,851	07/26/2037
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	08/26/2012	MBS Paydown 0.680411229	257,282	257,282	256,903	256,421	(55)		(55)	257,282					0	10,358	07/26/2037
12641Q	AE	2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	06/26/2012	MBS Paydown 0.712342439	259,947	259,947	259,565	259,078	(83)		(83)	259,947					0	7,850	07/26/2037
12641Q	AJ	1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	01/26/2012	Pass-Through Loss			40,032	31,273									0	412	07/26/2037
12641Q	AJ	1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	02/26/2012	Pass-Through Loss			83,306	65,078									0	1,277	07/26/2037

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.45

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			03/26/2012.	Pass-Through Loss.....			82,015	64,069					0						0	1,671	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			04/26/2012.	Pass-Through Loss.....			151,962	118,710			(1,772)		(1,772)						0	3,858	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			05/26/2012.	Pass-Through Loss.....			2,002	1,564			(23)		(23)						0	61	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			06/26/2012.	Pass-Through Loss.....			205,993	160,919			(2,403)		(2,403)						0	7,298	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			07/26/2012.	Pass-Through Loss.....			154,779	120,912			(1,805)		(1,805)						0	6,263	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			08/26/2012.	Pass-Through Loss.....			184,792	144,357			(2,155)		(2,155)						0	8,407	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			09/26/2012.	Pass-Through Loss.....			93,094	72,724			(1,086)		(1,086)						0	4,705	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			10/26/2012.	Pass-Through Loss.....			183,897	143,658			(2,145)		(2,145)						0	10,219	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			11/26/2012.	Pass-Through Loss.....			285,212	222,804			(3,327)		(3,327)						0	17,287	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			12/26/2012.	Pass-Through Loss.....			150,508	117,575			(5,950)		(5,950)						0	9,882	07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....			08/26/2012.	MBS Paydown 0.997638416.....		30,110	30,110	30,110	30,051		(8)		(8)		30,110				0	1,246	11/26/2035.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....			12/26/2012.	MBS Paydown 0.921542582.....		240,091	240,091	240,091	239,615		(179)		(179)		240,091				0	14,364	11/26/2035.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....			11/26/2012.	MBS Paydown 0.940373233.....		241,370	241,370	241,370	240,892		(191)		(191)		241,370				0	13,329	11/26/2035.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....			10/26/2012.	MBS Paydown 0.959304227.....		242,656	242,656	242,656	242,175		(204)		(204)		242,656				0	12,281	11/26/2035.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....			09/26/2012.	MBS Paydown 0.978336086.....		246,105	246,105	246,105	245,617		(220)		(220)		246,105				0	11,322	11/26/2035.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			01/26/2012.	MBS Paydown 0.275785813.....		178	178	177	174				0		178				0	2	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			03/26/2012.	MBS Paydown 0.260114691.....		58,768	58,768	58,302	57,633		49		49		58,768				0	1,187	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			11/26/2012.	MBS Paydown 0.18483134.....		64,804	64,804	64,635	63,949		183		183		64,804				0	3,725	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			07/25/2012.	MBS Paydown 0.221073626.....		106,255	106,255	105,411	104,203		199		199		106,255				0	3,870	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			12/26/2012.	MBS Paydown 0.178145778.....		126,324	126,324	125,993	124,656		376		376		126,324				0	7,898	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			04/26/2012.	MBS Paydown 0.252800847.....		128,554	128,554	127,532	126,071		132		132		128,554				0	3,241	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			09/26/2012.	MBS Paydown 0.199907006.....		149,964	149,964	149,571	147,984		375		375		149,964				0	7,114	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			05/26/2012.	MBS Paydown 0.241090195.....		205,835	205,835	204,200	201,860		953		953		205,835				0	6,240	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			02/26/2012.	MBS Paydown 0.263458221.....		216,679	216,679	214,958	212,494		(14,165)		(14,165)		216,679				0	3,281	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			10/26/2012.	MBS Paydown 0.188261055.....		220,050	220,050	219,474	217,145		1,339		1,339		220,050				0	11,547	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			08/26/2012.	MBS Paydown 0.207843685.....		232,539	232,539	230,692	228,048		4,017		4,017		232,539				0	10,598	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			06/26/2012.	MBS Paydown 0.227118853.....		245,571	245,571	243,620	240,828		1,384		1,384		245,571				0	8,684	12/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			03/26/2012.	MBS Paydown 0.527771803.....		118,789	118,789	98,611	116,322		2,467		2,467		118,789				0	1,450	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			05/26/2012.	MBS Paydown 0.457877945.....		90,461	90,461	75,095	19,718		70,743		70,743		90,461				0	1,866	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			04/26/2012.	MBS Paydown 0.495570045.....		77,284	77,284	64,157	74,961		2,324		2,324		77,284				0	1,259	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			01/26/2012.	MBS Paydown 0.60537846.....		72,102	72,102	59,854	72,102				0		72,102				0	312	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			02/26/2012.	MBS Paydown 0.57726725.....		67,467	67,467	56,007	66,757		710		710		67,467				0	533	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			07/26/2012.	MBS Paydown 0.450347685.....		11,875	11,875	9,858	7,059		4,816		4,816		11,875				0	336	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			10/26/2012.	MBS Paydown 0.442464233.....		8,532	8,532	7,083	5,973		2,559		2,559		8,532				0	343	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			12/26/2012.	MBS Paydown 0.437541633.....		7,934	7,934	6,586	5,523		2,411		2,411		7,934				0	377	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			06/26/2012.	MBS Paydown 0.455295598.....		6,198	6,198	5,145	5,978		220		220		6,198				0	153	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			09/26/2012.	MBS Paydown 0.446019265.....		5,403	5,403	4,486	5,160		244		244		5,403				0	196	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			08/26/2012.	MBS Paydown 0.448270685.....		4,985	4,985	4,138	4,773		211		211		4,985				0	162	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			11/26/2012.	MBS Paydown 0.440847488.....		3,880	3,880	3,221	3,679		201		201		3,880				0	170	05/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....			03/26/2012.	MBS Paydown 0.072199776.....		24,842	24,842	24,842	24,842				0		24,842				0	168	01/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....			08/26/2012.	MBS Paydown 0.0.....		26,844	26,844	26,844	26,844				0		26,844				0	483	01/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36.....			06/26/2012.	MBS Paydown 0.027986002.....		33,062	33,062	33,062	33,062				0		33,062				0	446	01/26/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.46

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	02/26/2012	MBS Paydown 0.08118645	42,748	42,748	42,748	42,748	42,748	42,748	0	42,748	0	0	0	42,748	0	0	0	0	192	01/26/2036	
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	05/26/2012	MBS Paydown 0.039856353	44,819	44,819	44,819	44,819	44,819	44,819	0	44,819	0	0	0	44,819	0	0	0	0	504	01/26/2036	
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	04/26/2012	MBS Paydown 0.055947608	45,267	45,267	45,267	45,267	45,267	45,267	0	45,267	0	0	0	45,267	0	0	0	0	407	01/26/2036	
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	07/26/2012	MBS Paydown 0.009637862	51,105	51,105	51,105	51,105	51,105	51,105	0	51,105	0	0	0	51,105	0	0	0	0	805	01/26/2036	
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	01/26/2012	MBS Paydown 0.09646667	56,959	56,959	56,959	56,959	56,959	56,959	0	56,959	0	0	0	56,959	0	0	0	0	128	01/26/2036	
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36	08/26/2012	MBS Paydown 0.878146769	35,262	35,262	35,262	33,751	35,262	33,751	1,400	1,400	0	0	0	35,262	0	0	0	0	716	01/26/2036	
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36	11/26/2012	MBS Paydown 0.307312639	51,861	51,861	51,861	49,639	51,861	49,639	2,191	2,191	0	0	0	51,861	0	0	0	0	1,406	01/26/2036	
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36	09/26/2012	MBS Paydown 0.695773118	52,775	52,775	52,775	50,514	52,775	50,514	2,117	2,117	0	0	0	52,775	0	0	0	0	1,190	01/26/2036	
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36	10/26/2012	MBS Paydown 0.486528073	60,551	60,551	60,551	57,957	60,551	57,957	2,477	2,477	0	0	0	60,551	0	0	0	0	1,503	01/26/2036	
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36	12/26/2012	MBS Paydown 0.012999336	85,168	85,168	85,168	81,519	85,168	81,519	3,753	3,753	0	0	0	85,168	0	0	0	0	2,506	01/26/2036	
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	10/26/2012	MBS Paydown 0.992036677	111,487	111,487	111,487	111,367	111,487	111,367	(63)	(63)	0	0	0	111,487	0	0	0	0	5,621	02/26/2035	
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	12/26/2012	MBS Paydown 0.952963181	259,365	259,365	259,365	259,087	259,365	259,087	(453)	(453)	0	0	0	259,365	0	0	0	0	15,454	02/26/2035	
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	11/26/2012	MBS Paydown 0.971489255	287,664	287,664	287,664	287,356	287,664	287,356	(543)	(543)	0	0	0	287,664	0	0	0	0	15,822	02/26/2035	
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	05/26/2012	MBS Paydown 0.299313108	105,535	105,535	106,304	103,794	105,535	103,794	(1,064)	(1,064)	0	0	0	105,535	0	0	0	0	2,528	01/26/2036	
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	02/26/2012	MBS Paydown 0.34170431	109,005	109,005	109,799	107,207	109,005	107,207	(322)	(322)	0	0	0	109,005	0	0	0	0	1,045	01/26/2036	
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	12/26/2012	MBS Paydown 0.164996506	146,837	146,837	147,908	144,415	146,837	144,415	(4,758)	(4,758)	0	0	0	146,837	0	0	0	0	8,441	01/26/2036	
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	09/26/2012	MBS Paydown 0.215745293	146,947	146,947	148,018	144,523	146,947	144,523	(3,508)	(3,508)	0	0	0	146,947	0	0	0	0	6,336	01/26/2036	
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	11/26/2012	MBS Paydown 0.181738056	147,619	147,619	148,695	145,184	147,619	145,184	(4,378)	(4,378)	0	0	0	147,619	0	0	0	0	7,779	01/26/2036	
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	08/26/2012	MBS Paydown 0.23249932	149,989	149,989	151,082	147,515	149,989	147,515	(3,219)	(3,219)	0	0	0	149,989	0	0	0	0	5,749	01/26/2036	
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	10/26/2012	MBS Paydown 0.198568735	150,653	150,653	151,751	148,168	150,653	148,168	(4,095)	(4,095)	0	0	0	150,653	0	0	0	0	7,217	01/26/2036	
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	01/26/2012	MBS Paydown 0.354132403	155,662	155,662	156,797	153,095	155,662	153,095	(754)	(754)	0	0	0	155,662	0	0	0	0	746	01/26/2036	
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	06/26/2012	MBS Paydown 0.2791131	177,171	177,171	178,462	174,249	177,171	174,249	(3,284)	(3,284)	0	0	0	177,171	0	0	0	0	5,093	01/26/2036	
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	07/26/2012	MBS Paydown 0.249600156	258,853	258,853	260,740	254,584	258,853	254,584	(7,206)	(7,206)	0	0	0	258,853	0	0	0	0	8,681	01/26/2036	
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	04/26/2012	MBS Paydown 0.311345602	266,271	266,271	268,212	261,879	266,271	261,879	(5,723)	(5,723)	0	0	0	266,271	0	0	0	0	5,102	01/26/2036	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	03/26/2012	MBS Paydown 0.48201082	20,250	20,250	20,351	20,086	20,250	20,086	5	5	0	0	0	20,250	0	0	0	0	304	06/26/2037	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	06/26/2012	MBS Paydown 0.456535753	26,970	26,970	27,104	26,751	26,970	26,751	18	18	0	0	0	26,970	0	0	0	0	809	06/26/2037	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	12/26/2012	MBS Paydown 0.400286603	35,437	35,437	35,614	35,151	35,437	35,151	58	58	0	0	0	35,437	0	0	0	0	2,126	06/26/2037	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	09/26/2012	MBS Paydown 0.430392604	39,859	39,859	40,058	39,536	39,859	39,536	44	44	0	0	0	39,859	0	0	0	0	1,793	06/26/2037	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	05/26/2012	MBS Paydown 0.461561001	41,304	41,304	41,511	40,970	41,304	40,970	20	20	0	0	0	41,304	0	0	0	0	1,033	06/26/2037	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	07/26/2012	MBS Paydown 0.448680925	42,155	42,155	42,366	41,814	42,155	41,814	33	33	0	0	0	42,155	0	0	0	0	1,475	06/26/2037	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	02/26/2012	MBS Paydown 0.485783987	51,293	51,293	51,549	50,878	51,293	50,878	2	2	0	0	0	51,293	0	0	0	0	513	06/26/2037	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	11/26/2012	MBS Paydown 0.406889689	56,382	56,382	56,663	55,926	56,382	55,926	246	246	0	0	0	56,382	0	0	0	0	3,100	06/26/2037	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	08/26/2012	MBS Paydown 0.437819501	58,291	58,291	58,582	57,820	58,291	57,820	228	228	0	0	0	58,291	0	0	0	0	2,331	06/26/2037	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	01/26/2012	MBS Paydown 0.495341432	65,075	65,075	65,400	64,549	65,075	64,549	(210)	(210)	0	0	0	65,075	0	0	0	0	325	06/26/2037	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	04/26/2012	MBS Paydown 0.469257281	68,446	68,446	68,787	67,892	68,446	67,892	239	239	0	0	0	68,446	0	0	0	0	1,369	06/26/2037	
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	10/26/2012	MBS Paydown 0.417395319	69,754	69,754	70,102	69,190	69,754	69,190	305	305	0	0	0	69,754	0	0	0	0	3,487	06/26/2037	
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	09/26/2012	MBS Paydown 0.356976977	19,478	19,478	17,337	17,161	19,478	17,161	224	224	0	0	0	19,478	0	0	0	0	877	04/26/2037	
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	08/26/2012	MBS Paydown 0.359442367	22,138	22,138	19,704	19,505	22,138	19,505	23												

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	01/26/2012.	MBS Paydown 0.41330099.....		66,715	66,715	59,380	58,779	7,570	7,570	66,715					66,715			0	334	04/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	03/26/2012.	MBS Paydown 0.393461147.....		67,253	67,253	59,860	59,253	7,843	7,843	67,253					67,253			0	1,009	04/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	04/26/2012.	MBS Paydown 0.383314692.....		80,163	80,163	71,351	70,628	9,350	9,350	80,163					80,163			0	1,603	04/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	06/26/2012.	MBS Paydown 0.366716107.....		83,128	83,128	73,990	73,240	5,854	5,854	83,128					83,128			0	2,494	04/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	02/26/2012.	MBS Paydown 0.401973527.....		89,494	89,494	79,656	78,849	10,437	10,437	89,494					89,494			0	895	04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	06/26/2012.	MBS Paydown 0.300177496.....		24,219	24,219	24,167	24,078	(46)	(46)	24,219					24,219			0	696	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	07/26/2012.	MBS Paydown 0.296765817.....		55,735	55,735	55,616	55,411	(113)	(113)	55,735					55,735			0	1,869	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	03/26/2012.	MBS Paydown 0.314502047.....		63,357	63,357	62,988	62,988	(17)	(17)	63,357					63,357			0	911	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	04/26/2012.	MBS Paydown 0.309718121.....		78,153	78,153	77,986	77,698	5	5	78,153					78,153			0	1,498	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	09/26/2012.	MBS Paydown 0.284287068.....		108,604	108,604	108,428	108,086	(44)	(44)	108,604					108,604			0	4,071	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	11/26/2012.	MBS Paydown 0.271407308.....		110,780	110,780	110,600	110,252	(56)	(56)	110,780					110,780			0	5,215	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	08/26/2012.	MBS Paydown 0.289957388.....		111,226	111,226	110,989	110,579	58	58	111,226					111,226			0	4,264	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	05/26/2012.	MBS Paydown 0.301659993.....		131,642	131,642	131,361	130,876	160	160	131,642					131,642			0	3,154	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	10/26/2012.	MBS Paydown 0.277191242.....		135,907	135,907	135,686	135,259	26	26	135,907					135,907			0	5,746	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	12/26/2012.	MBS Paydown 0.262683366.....		167,091	167,091	166,819	166,294	91	91	167,091					167,091			0	8,666	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	01/26/2012.	MBS Paydown 0.343701443.....		181,472	181,472	181,086	180,417	0	0	181,472					181,472			0	870	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	02/26/2012.	MBS Paydown 0.318380279.....		413,659	413,659	412,779	411,254	366	366	413,659					413,659			0	3,964	02/26/2036.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....	11/26/2012.	MBS Paydown 0.999513398.....		1,022	1,022	895	895	127	127	1,022					1,022			0	4	03/26/2037.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....	12/26/2012.	MBS Paydown 0.985233568.....		29,988	29,988	29,988	26,269	3,716	3,716	29,988					29,988			0	127	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....	11/26/2012.	MBS Paydown 0.999478847.....		1,094	1,094	1,091	1,091	(1)	(1)	1,094					1,094			0	55	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....	12/26/2012.	MBS Paydown 0.984185066.....		32,117	32,117	32,117	32,015	102	102	32,117					32,117			0	1,731	03/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	12/26/2012.	MBS Paydown 0.0.....		77,134	77,134	76,023	73,317	74,921	74,921	77,134					77,134			0	4,633	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	02/26/2012.	MBS Paydown 0.200347173.....		88,618	88,618	87,342	84,233	(451)	(451)	88,618					88,618			0	891	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	07/26/2012.	MBS Paydown 0.088595212.....		90,150	90,150	88,853	85,689	(2,441)	(2,441)	90,150					90,150			0	3,161	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	08/26/2012.	MBS Paydown 0.076678381.....		92,861	92,861	91,524	88,266	(2,820)	(2,820)	92,861					92,861			0	3,721	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	01/26/2012.	MBS Paydown 0.211719473.....		152,665	152,665	150,468	145,110	(2,189)	(2,189)	152,665					152,665			0	767	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	10/26/2012.	MBS Paydown 0.031528197.....		156,910	156,910	154,651	149,145	(6,318)	(6,318)	156,910					156,910			0	7,856	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	05/26/2012.	MBS Paydown 0.136339539.....		164,313	164,313	161,948	156,182	(4,376)	(4,376)	164,313					164,313			0	4,119	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	04/26/2012.	MBS Paydown 0.157425775.....		164,677	164,677	162,306	156,528	(3,911)	(3,911)	164,677					164,677			0	3,305	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	11/26/2012.	MBS Paydown 0.009898557.....		168,548	168,548	166,121	160,207	57,429	57,429	168,548					168,548			0	9,282	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	03/26/2012.	MBS Paydown 0.178558692.....		169,785	169,785	167,341	161,383	(3,604)	(3,604)	169,785					169,785			0	2,558	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	09/26/2012.	MBS Paydown 0.051664321.....		194,921	194,921	192,115	185,275	(7,527)	(7,527)	194,921					194,921			0	8,785	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	06/26/2012.	MBS Paydown 0.100164151.....		281,894	281,894	277,837	267,945	(9,518)	(9,518)	281,894					281,894			0	8,476	09/26/2037.
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....	12/26/2012.	MBS Paydown 0.834416115.....		57,347	57,347	44,927	45,997	11,090	11,090	57,347					57,347			0	3,728	09/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	09/26/2012.	MBS Paydown 0.462433322.....		12,614	12,614	12,373	12,325	23	23	12,614					12,614			0	540	05/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	03/26/2012.	MBS Paydown 0.503828138.....		30,468	30,468	29,887	29,771	18	18	30,468					30,468			0	433	05/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	11/26/2012.	MBS Paydown 0.456054245.....		34,994	34,994	34,326	34,193	68	68	34,994					34,994			0	1,829	05/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	08/26/2012.	MBS Paydown 0.463216447.....		56,573	56,573	55,493	55,279	100	100	56,573					56,573			0	2,151	05/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	10/26/2012.	MBS Paydown 0.458226817.....		67,754	67,754	66,461	66,205	123	123	67,754					67,754			0	3,221	05/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	01/26/2012.	MBS Paydown 0.520702215.....		90,579	90,579	88,821	88,474	0	0	90,579					90,579			0	432	05/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	06/26/2012.	MBS Paydown 0.473754806.....		104,088	104,088	102,101	101,707	141	141	104,088					104,088			0	2,967	05/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	07/26/2012.	MBS Paydown 0.466728746.....		113,169	113,169	111,009	110,581	174	174	113,169					113,169			0	3,765	05/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	05/26/2012.	MBS Paydown 0.48021707.....		150,944	150,944	148,063	147,491	160	160	150,944					150,944			0	3,584	05/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	...	12/26/2012.	MBS Paydown 0.445621732.....	.....	168,036	168,036	164,829	164,193	.....	.....	.....332	.....	.....332	.....	.....168,036	.....	.....	.....0	9,577	05/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	...	04/26/2012.	MBS Paydown 0.489588375.....	.....	229,360	229,360	224,982	224,114	.....	.....	.....(94)	.....	.....(94)	.....	.....229,360	.....	.....	.....0	4,355	05/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	...	02/26/2012.	MBS Paydown 0.505719749.....	.....	238,401	238,401	233,773	232,860	.....	.....	.....24	.....	.....24	.....	.....238,401	.....	.....	.....0	2,274	05/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	07/26/2012.	MBS Paydown 0.427601248.....	.....	13,075	13,075	13,024	13,033	.....	.....	.....3	.....	.....3	.....	.....13,075	.....	.....	.....0	458	09/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	10/26/2012.	MBS Paydown 0.380166416.....	.....	13,163	13,163	13,112	13,120	.....	.....	.....9	.....	.....9	.....	.....13,163	.....	.....	.....0	658	09/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	12/26/2012.	MBS Paydown 0.348253434.....	.....	14,667	14,667	14,610	14,619	.....	.....	.....14	.....	.....14	.....	.....14,667	.....	.....	.....0	880	09/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	08/26/2012.	MBS Paydown 0.413061995.....	.....	17,229	17,229	17,162	17,173	.....	.....	.....5	.....	.....5	.....	.....17,229	.....	.....	.....0	689	09/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	01/26/2012.	MBS Paydown 0.530336455.....	.....	17,953	17,953	17,884	17,895	.....	.....	.....(12)	.....	.....(12)	.....	.....17,953	.....	.....	.....0	90	09/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	02/26/2012.	MBS Paydown 0.514505135.....	.....	18,760	18,760	18,687	18,699	.....	.....	.....(11)	.....	.....(11)	.....	.....18,760	.....	.....	.....0	188	09/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	06/26/2012.	MBS Paydown 0.438635047.....	.....	18,858	18,858	18,785	18,797	.....	.....	.....	.....	.....0	.....	.....18,858	.....	.....	.....0	566	09/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	05/26/2012.	MBS Paydown 0.454549306.....	.....	22,102	22,102	22,017	22,030	.....	.....	.....(4)	.....	.....(4)	.....	.....22,102	.....	.....	.....0	553	09/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	04/26/2012.	MBS Paydown 0.473200898.....	.....	22,490	22,490	22,402	22,416	.....	.....	.....(7)	.....	.....(7)	.....	.....22,490	.....	.....	.....0	450	09/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	11/26/2012.	MBS Paydown 0.360630459.....	.....	23,150	23,150	23,060	23,075	.....	.....	.....16	.....	.....16	.....	.....23,150	.....	.....	.....0	1,273	09/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	09/26/2012.	MBS Paydown 0.391274377.....	.....	25,818	25,818	25,718	25,734	.....	.....	.....9	.....	.....9	.....	.....25,818	.....	.....	.....0	1,162	09/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	...	03/26/2012.	MBS Paydown 0.492179406.....	.....	26,456	26,456	26,354	26,370	.....	.....	.....(14)	.....	.....(14)	.....	.....26,456	.....	.....	.....0	397	09/26/2037.
126650 AF 7	CVS CAREMARK 7.77 01/10/12.....	...	01/10/2012.	Maturity 100.0.....	.....	2,529,842	2,529,842	2,529,842	2,529,842	.....	.....	.....1	.....	.....1	.....	.....2,529,842	.....	.....	.....0	16,381	01/10/2012.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	01/10/2012.	Sinking Fund Redemption 100.0.....	.....	15,456	15,456	15,808	15,678	.....	.....	.....(1)	.....	.....(1)	.....	.....15,456	.....	.....	.....0	80	10/10/2025.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	02/10/2012.	Sinking Fund Redemption 100.0.....	.....	15,536	15,536	15,890	15,759	.....	.....	.....(3)	.....	.....(3)	.....	.....15,536	.....	.....	.....0	161	10/10/2025.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	03/10/2012.	Sinking Fund Redemption 100.0.....	.....	15,616	15,616	15,972	15,840	.....	.....	.....(6)	.....	.....(6)	.....	.....15,616	.....	.....	.....0	242	10/10/2025.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	04/10/2012.	Sinking Fund Redemption 100.0.....	.....	15,697	15,697	16,054	15,922	.....	.....	.....(8)	.....	.....(8)	.....	.....15,697	.....	.....	.....0	325	10/10/2025.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	05/10/2012.	Sinking Fund Redemption 100.0.....	.....	15,778	15,778	16,137	16,004	.....	.....	.....(10)	.....	.....(10)	.....	.....15,778	.....	.....	.....0	408	10/10/2025.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	06/10/2012.	Sinking Fund Redemption 100.0.....	.....	15,860	15,860	16,221	16,087	.....	.....	.....(13)	.....	.....(13)	.....	.....15,860	.....	.....	.....0	492	10/10/2025.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	07/10/2012.	Sinking Fund Redemption 100.0.....	.....	15,942	15,942	16,305	16,170	.....	.....	.....(16)	.....	.....(16)	.....	.....15,942	.....	.....	.....0	577	10/10/2025.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	08/10/2012.	Sinking Fund Redemption 100.0.....	.....	16,024	16,024	16,389	16,254	.....	.....	.....(18)	.....	.....(18)	.....	.....16,024	.....	.....	.....0	663	10/10/2025.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	09/10/2012.	Sinking Fund Redemption 100.0.....	.....	16,107	16,107	16,474	16,338	.....	.....	.....(21)	.....	.....(21)	.....	.....16,107	.....	.....	.....0	749	10/10/2025.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	10/10/2012.	Sinking Fund Redemption 100.0.....	.....	16,190	16,190	16,559	16,422	.....	.....	.....(23)	.....	.....(23)	.....	.....16,190	.....	.....	.....0	837	10/10/2025.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	11/10/2012.	Sinking Fund Redemption 100.0.....	.....	16,274	16,274	16,645	16,507	.....	.....	.....(26)	.....	.....(26)	.....	.....16,274	.....	.....	.....0	926	10/10/2025.
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	...	12/10/2012.	Sinking Fund Redemption 100.0.....	.....	16,358	16,358	16,731	16,593	.....	.....	.....(29)	.....	.....(29)	.....	.....16,358	.....	.....	.....0	1,015	10/10/2025.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	01/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,113	12,113	12,113	12,113	.....	.....	.....	.....	.....0	.....	.....12,113	.....	.....	.....0	53	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	02/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,166	12,166	12,166	12,166	.....	.....	.....	.....	.....0	.....	.....12,166	.....	.....	.....0	107	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	03/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,220	12,220	12,220	12,220	.....	.....	.....	.....	.....0	.....	.....12,220	.....	.....	.....0	162	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	04/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,274	12,274	12,274	12,274	.....	.....	.....	.....	.....0	.....	.....12,274	.....	.....	.....0	217	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	05/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,328	12,328	12,328	12,328	.....	.....	.....	.....	.....0	.....	.....12,328	.....	.....	.....0	272	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	06/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,383	12,383	12,383	12,383	.....	.....	.....	.....	.....0	.....	.....12,383	.....	.....	.....0	328	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	07/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,437	12,437	12,437	12,437	.....	.....	.....	.....	.....0	.....	.....12,437	.....	.....	.....0	384	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	08/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,492	12,492	12,492	12,492	.....	.....	.....	.....	.....0	.....	.....12,492	.....	.....	.....0	441	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	09/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,547	12,547	12,547	12,547	.....	.....	.....	.....	.....0	.....	.....12,547	.....	.....	.....0	499	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	10/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,603	12,603	12,603	12,603	.....	.....	.....	.....	.....0	.....	.....12,603	.....	.....	.....0	556	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	11/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,658	12,658	12,658	12,658	.....	.....	.....	.....	.....0	.....	.....12,658	.....	.....	.....0	615	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	...	12/10/2012.	Sinking Fund Redemption 100.0.....	.....	12,714	12,714	12,714	12,714	.....	.....	.....	.....	.....0	.....	.....12,714	.....	.....	.....0	674	01/11/2027.
126650 BH 2	CVS CAREMARK 5.75 06/01/17.....	...	12/26/2012.	Cash Tender 121.188.....	.....	1,863,871	1,538,000	1,567,356	1,557,119	.....	.....	.....(202)	.....	.....(202)	.....	.....1,556,917	.....	.....306,954	306,954	94,576	06/01/2017.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	...	01/10/2012.	Sinking Fund Redemption 100.0.....	.....	9,943	9,943	10,185	10,185	.....	.....	.....	.....	.....0	.....	.....9,943	.....	.....	.....0	48	01/10/2033.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

14.49

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	02/10/2012.	Sinking Fund Redemption 100.0.....	9,991	9,991	10,234	10,234	10,234	10,234	(2)				(2)	9,991				0	.96	01/10/2033.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	03/10/2012.	Sinking Fund Redemption 100.0.....	10,039	10,039	10,284	10,283	10,283	10,283	(3)				(3)	10,039				0	.145	01/10/2033.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	04/10/2012.	Sinking Fund Redemption 100.0.....	10,088	10,088	10,333	10,333	10,333	10,333	(4)				(4)	10,088				0	.194	01/10/2033.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	05/10/2012.	Sinking Fund Redemption 100.0.....	10,136	10,136	10,383	10,382	10,382	10,382	(5)				(5)	10,136				0	.244	01/10/2033.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	06/10/2012.	Sinking Fund Redemption 100.0.....	10,185	10,185	10,433	10,432	10,432	10,432	(7)				(7)	10,185				0	.294	01/10/2033.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	07/10/2012.	Sinking Fund Redemption 100.0.....	10,234	10,234	10,483	10,483	10,483	10,483	(8)				(8)	10,234				0	.345	01/10/2033.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	08/10/2012.	Sinking Fund Redemption 100.0.....	10,283	10,283	10,533	10,533	10,533	10,533	(9)				(9)	10,283				0	.396	01/10/2033.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	09/10/2012.	Sinking Fund Redemption 100.0.....	10,333	10,333	10,584	10,584	10,584	10,584	(11)				(11)	10,333				0	.447	01/10/2033.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	10/10/2012.	Sinking Fund Redemption 100.0.....	10,382	10,382	10,635	10,635	10,635	10,635	(12)				(12)	10,382				0	.499	01/10/2033.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	11/10/2012.	Sinking Fund Redemption 100.0.....	10,432	10,432	10,686	10,686	10,686	10,686	(14)				(14)	10,432				0	.552	01/10/2033.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	12/10/2012.	Sinking Fund Redemption 100.0.....	10,482	10,482	10,738	10,737	10,737	10,737	(15)				(15)	10,482				0	.605	01/10/2033.
126650 BY 5	CVS CORP 5.926 01/10/2034.....	02/10/2012.	Sinking Fund Redemption 100.0.....	22,205	22,205	22,205	22,205	22,205	22,205					0	22,205				0	.179	01/10/2034.
126650 BY 5	CVS CORP 5.926 01/10/2034.....	03/10/2012.	Sinking Fund Redemption 100.0.....	22,315	22,315	22,315	22,315	22,315	22,315					0	22,315				0	.290	01/10/2034.
126650 BY 5	CVS CORP 5.926 01/10/2034.....	04/10/2012.	Sinking Fund Redemption 100.0.....	22,425	22,425	22,425	22,425	22,425	22,425					0	22,425				0	.402	01/10/2034.
126650 BY 5	CVS CORP 5.926 01/10/2034.....	05/10/2012.	Sinking Fund Redemption 100.0.....	22,536	22,536	22,536	22,536	22,536	22,536					0	22,536				0	.516	01/10/2034.
126650 BY 5	CVS CORP 5.926 01/10/2034.....	06/10/2012.	Sinking Fund Redemption 100.0.....	22,647	22,647	22,647	22,647	22,647	22,647					0	22,647				0	.630	01/10/2034.
126650 BY 5	CVS CORP 5.926 01/10/2034.....	07/10/2012.	Sinking Fund Redemption 100.0.....	22,759	22,759	22,759	22,759	22,759	22,759					0	22,759				0	.746	01/10/2034.
126650 BY 5	CVS CORP 5.926 01/10/2034.....	08/10/2012.	Sinking Fund Redemption 100.0.....	22,871	22,871	22,871	22,871	22,871	22,871					0	22,871				0	.862	01/10/2034.
126650 BY 5	CVS CORP 5.926 01/10/2034.....	09/10/2012.	Sinking Fund Redemption 100.0.....	24,900	24,900	25,248	25,248	25,248	25,248	(1)				(1)	24,900				0	.989	01/10/2034.
126650 BY 5	CVS CORP 5.926 01/10/2034.....	10/10/2012.	Sinking Fund Redemption 100.0.....	25,023	25,023	25,372	25,372	25,372	25,372	(2)				(2)	25,023				0	.1,118	01/10/2034.
126650 BY 5	CVS CORP 5.926 01/10/2034.....	11/10/2012.	Sinking Fund Redemption 100.0.....	25,146	25,146	25,498	25,498	25,498	25,498	(4)				(4)	25,146				0	.1,248	01/10/2034.
126650 BY 5	CVS CORP 5.926 01/10/2034.....	12/10/2012.	Sinking Fund Redemption 100.0.....	25,270	25,270	25,624	25,624	25,624	25,624	(6)				(6)	25,270				0	.1,379	01/10/2034.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	12/25/2012.	MBS Paydown 0.335617691.....	2,709	2,709	2,455	2,524	2,524	2,524	.80				.80	2,709				0	.126	02/25/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	11/25/2012.	MBS Paydown 0.336814397.....	3,379	3,379	3,062	3,149	3,149	3,149	.92				.92	3,379				0	.144	02/25/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	10/25/2012.	MBS Paydown 0.338307026.....	3,682	3,682	3,336	3,430	3,430	3,430	.92				.92	3,682				0	.142	02/25/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	08/25/2012.	MBS Paydown 0.342740828.....	5,479	5,479	4,965	5,105	5,105	5,105	.112				.112	5,479				0	.169	02/25/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	09/25/2012.	MBS Paydown 0.33993329.....	6,356	6,356	5,760	5,922	5,922	5,922	.145				.145	6,356				0	.221	02/25/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	01/25/2012.	MBS Paydown 0.386045949.....	7,691	7,691	6,970	7,166	7,166	7,166	.0				.0	7,691				0	.30	02/25/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	06/25/2012.	MBS Paydown 0.35377932.....	9,876	9,876	8,950	9,203	9,203	9,203	.144				.144	9,876				0	.229	02/25/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	05/25/2012.	MBS Paydown 0.358141996.....	12,431	12,431	11,266	11,584	11,584	11,584	.147				.147	12,431				0	.240	02/25/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	03/25/2012.	MBS Paydown 0.373137871.....	13,631	13,631	12,353	12,701	12,701	12,701	.75				.75	13,631				0	.158	02/25/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	02/25/2012.	MBS Paydown 0.379159064.....	15,591	15,591	14,129	14,527	14,527	14,527	.38				.38	15,591				0	.121	02/25/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	07/25/2012.	MBS Paydown 0.345160902.....	19,510	19,510	17,681	18,180	18,180	18,180	.336				.336	19,510				0	.528	02/25/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	04/25/2012.	MBS Paydown 0.363633372.....	21,516	21,516	19,499	20,049	20,049	20,049	.180				.180	21,516				0	.333	02/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	05/25/2012.	Pass-Through Loss.....			1,806		1,806		(2)				(2)					0	.40	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	06/25/2012.	Pass-Through Loss.....			16,171		16,171		(22)				(22)					0	.432	05/25/2036.
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.
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.
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.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	10/25/2012.	Pass-Through Loss.....			3,616		3,616		.0				.0					0	.160	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	12/25/2012.	Pass-Through Loss.....			3,539		3,539		.0				.0					0	.188	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	10/25/2012.	MBS Paydown 0.948149853.....	2,227	2,227	2,227	2,949	2,227	2,949	.1,048				.1,048	2,227				0	.99	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	12/25/2012.	MBS Paydown 0.931556878.....	3,779	3,779	3,779	3,693	3,693	3,693	(164)				(164)	3,779				0	.201	05/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date		
E14.50	126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	11/25/2012.	MBS Paydown 0.938875708.....	.....	9,274	9,274	9,274	4,680	.....	4,320	.....	4,320	.....	9,274	.....	.....	.....	0	452	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	12/25/2012.	MBS Paydown 0.188525098.....	.....	41,917	41,917	34,922	35,117	.....	3,334	.....	3,334	.....	41,917	.....	.....	.....	0	247	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	10/25/2012.	MBS Paydown 0.198426317.....	.....	86,580	86,580	72,132	72,535	.....	5,791	.....	5,791	.....	86,580	.....	.....	.....	0	428	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	11/25/2012.	MBS Paydown 0.191036293.....	.....	123,354	123,354	102,770	103,344	.....	9,581	.....	9,581	.....	123,354	.....	.....	.....	0	671	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	08/25/2012.	MBS Paydown 0.215956495.....	.....	125,999	125,999	104,973	105,560	.....	7,001	.....	7,001	.....	125,999	.....	.....	.....	0	507	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	03/25/2012.	MBS Paydown 0.270366905.....	.....	134,932	134,932	112,416	113,044	.....	2,640	.....	2,640	.....	134,932	.....	.....	.....	0	206	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	02/25/2012.	MBS Paydown 0.278450565.....	.....	161,934	161,934	134,911	135,666	.....	6,357	.....	6,357	.....	161,934	.....	.....	.....	0	174	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	01/25/2012.	MBS Paydown 0.288151839.....	.....	166,030	166,030	138,323	139,097	.....	5,516	.....	5,516	.....	166,030	.....	.....	.....	0	85	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	07/25/2012.	MBS Paydown 0.223504967.....	.....	187,324	187,324	156,064	156,937	.....	17,656	.....	17,656	.....	187,324	.....	.....	.....	0	652	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	04/25/2012.	MBS Paydown 0.259098234.....	.....	188,097	188,097	156,708	157,585	.....	13,515	.....	13,515	.....	188,097	.....	.....	.....	0	379	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	05/25/2012.	MBS Paydown 0.246942659.....	.....	202,901	202,901	169,042	169,987	.....	17,675	.....	17,675	.....	202,901	.....	.....	.....	0	507	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	06/25/2012.	MBS Paydown 0.234727333.....	.....	203,898	203,898	169,873	170,823	.....	19,773	.....	19,773	.....	203,898	.....	.....	.....	0	611	05/25/2036.
	126670	SK	5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036.....	09/25/2012.	MBS Paydown 0.203613209.....	.....	206,034	206,034	171,652	172,612	.....	24,271	.....	24,271	.....	206,034	.....	.....	.....	0	924	05/25/2036.
	126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	01/25/2012.	MBS Paydown 0.053570999.....	.....	867	867	646	660	.....	1	.....	1	.....	867	.....	.....	.....	0	1	11/25/2033.
	126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	06/25/2012.	MBS Paydown 0.049151084.....	.....	1,532	1,532	1,142	1,166	.....	42	.....	42	.....	1,532	.....	.....	.....	0	7	11/25/2033.
	126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	08/25/2012.	MBS Paydown 0.048372576.....	.....	1,761	1,761	1,312	1,340	.....	59	.....	59	.....	1,761	.....	.....	.....	0	10	11/25/2033.
	126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	07/25/2012.	MBS Paydown 0.04872468.....	.....	2,132	2,132	1,588	1,623	.....	65	.....	65	.....	2,132	.....	.....	.....	0	11	11/25/2033.
	126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	10/25/2012.	MBS Paydown 0.045967169.....	.....	2,489	2,489	1,854	1,894	.....	96	.....	96	.....	2,489	.....	.....	.....	0	18	11/25/2033.
	126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	02/25/2012.	MBS Paydown 0.052884476.....	.....	3,433	3,433	2,557	2,613	.....	12	.....	12	.....	3,433	.....	.....	.....	0	5	11/25/2033.
	126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	12/25/2012.	MBS Paydown 0.04510225.....	.....	4,325	4,325	3,222	3,292	.....	189	.....	189	.....	4,325	.....	.....	.....	0	37	11/25/2033.
	126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	04/25/2012.	MBS Paydown 0.050438586.....	.....	4,713	4,713	3,511	3,588	.....	76	.....	76	.....	4,713	.....	.....	.....	0	14	11/25/2033.
	126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	05/25/2012.	MBS Paydown 0.049457528.....	.....	4,905	4,905	3,654	3,734	.....	106	.....	106	.....	4,905	.....	.....	.....	0	18	11/25/2033.
	126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	03/25/2012.	MBS Paydown 0.051381241.....	.....	7,516	7,516	5,600	5,721	.....	60	.....	60	.....	7,516	.....	.....	.....	0	17	11/25/2033.
	126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	09/25/2012.	MBS Paydown 0.046464887.....	.....	9,538	9,538	7,106	7,261	.....	2,322	.....	2,322	.....	9,538	.....	.....	.....	0	62	11/25/2033.
	12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	02/25/2012.	MBS Paydown 0.923358961.....	.....	30,649	30,649	26,703	26,632	.....	3	.....	3	.....	30,649	.....	.....	.....	0	281	04/25/2035.
	12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	01/25/2012.	MBS Paydown 0.925333744.....	.....	56,175	56,175	48,943	48,813	.....	1,239	.....	1,239	.....	56,175	.....	.....	.....	0	258	04/25/2035.
	12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	05/25/2012.	MBS Paydown 0.905357908.....	.....	60,157	60,157	52,412	52,273	.....	(270)	.....	(270)	.....	60,157	.....	.....	.....	0	1,381	04/25/2035.
	12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	10/25/2012.	MBS Paydown 0.87750341.....	.....	79,563	79,563	69,319	69,136	.....	1,481	.....	1,481	.....	79,563	.....	.....	.....	0	3,659	04/25/2035.
	12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	08/25/2012.	MBS Paydown 0.888514545.....	.....	85,251	85,251	74,275	74,078	.....	2,007	.....	2,007	.....	85,251	.....	.....	.....	0	3,137	04/25/2035.
	12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	06/25/2012.	MBS Paydown 0.899849826.....	.....	85,485	85,485	74,479	74,282	.....	1,891	.....	1,891	.....	85,485	.....	.....	.....	0	2,357	04/25/2035.
	12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	12/25/2012.	MBS Paydown 0.86593337.....	.....	88,016	88,016	76,684	76,481	.....	2,762	.....	2,762	.....	88,016	.....	.....	.....	0	4,858	04/25/2035.
	12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	07/25/2012.	MBS Paydown 0.894007548.....	.....	90,672	90,672	78,998	78,789	.....	2,598	.....	2,598	.....	90,672	.....	.....	.....	0	2,919	04/25/2035.
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	09/25/2012.	MBS Paydown 0.882629906.....	.....	91,330	91,330	79,571	79,360	.....	2,891	.....	2,891	.....	91,330	.....	.....	.....	0	3,781	04/25/2035.	
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	11/25/2012.	MBS Paydown 0.871604531.....	.....	91,551	91,551	79,763	79,552	.....	3,140	.....	3,140	.....	91,551	.....	.....	.....	0	4,632	04/25/2035.	
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	04/25/2012.	MBS Paydown 0.909234006.....	.....	99,585	99,585	86,763	86,533	.....	3,315	.....	3,315	.....	99,585	.....	.....	.....	0	1,828	04/25/2035.	
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	03/25/2012.	MBS Paydown 0.915650536.....	.....	119,635	119,635	104,232	103,955	.....	8,880	.....	8,880	.....	119,635	.....	.....	.....	0	1,648	04/25/2035.	
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	07/25/2012.	MBS Paydown 0.271293398.....	.....	109,159	109,159	95,923	95,923	.....	1,270	.....	1,270	.....	109,159	.....	.....	.....	0	1,438	04/25/2035.	
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	12/25/2012.	MBS Paydown 0.249867674.....	.....	114,734	114,734	100,823	100,823	.....	3,565	.....	3,565	.....	114,734	.....	.....	.....	0	4,031	04/25/2035.	
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	09/25/2012.	MBS Paydown 0.26366074.....	.....	115,861	115,861	101,813	101,813	.....	2,694	.....	2,694	.....	115,861	.....	.....	.....	0	2,545	04/25/2035.	
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	08/25/2012.	MBS Paydown 0.267267																		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.51

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification		Description	Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
12667F	5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	05/25/2012.	MBS Paydown 0.279140873.....		169,744	169,744	149,163	149,163		7,677		7,677		169,744				0	746	04/25/2035.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	10/25/2012.	MBS Paydown 0.673177373.....		25,322	25,322	25,144	25,211		37		37		25,322				0	1,074	04/25/2034.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	11/25/2012.	MBS Paydown 0.670993999.....		26,495	26,495	26,309	26,379		39		39		26,495				0	1,245	04/25/2034.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	05/25/2012.	MBS Paydown 0.773226892.....		27,375	27,375	27,055	27,134		23		23		27,375				0	616	04/25/2034.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	06/25/2012.	MBS Paydown 0.767035832.....		68,937	68,937	68,131	68,330		61		61		68,937				0	1,867	04/25/2034.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	08/25/2012.	MBS Paydown 0.725459274.....		142,262	142,262	140,597	141,009		161		161		142,262				0	5,152	04/25/2034.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	04/25/2012.	MBS Paydown 0.775685339.....		172,663	172,663	170,643	171,142		111		111		172,663				0	3,094	04/25/2034.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	01/25/2012.	MBS Paydown 0.86832266.....		175,751	175,751	172,895	173,453				0		175,751				0	806	04/25/2034.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	12/25/2012.	MBS Paydown 0.651790584.....		233,033	233,033	231,396	232,014		479		479		233,033				0	12,016	04/25/2034.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	07/25/2012.	MBS Paydown 0.738235364.....		320,693	320,693	316,941	317,869		1,845		1,845		320,693				0	10,157	04/25/2034.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	03/25/2012.	MBS Paydown 0.791191642.....		347,184	347,184	343,123	344,126		1,851		1,851		347,184				0	4,631	04/25/2034.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	02/25/2012.	MBS Paydown 0.822371202.....		511,669	511,669	505,683	507,163		2,655		2,655		511,669				0	4,480	04/25/2034.	
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	09/25/2012.	MBS Paydown 0.675264023.....		609,119	609,119	604,839	606,455		1,084		1,084		609,119				0	23,032	04/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	02/25/2012.	MBS Paydown 0.497749853.....		12,048	12,048	12,047	12,025		2		2		12,048				0	114	07/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	08/25/2012.	MBS Paydown 0.332316432.....		41,554	41,554	41,553	41,475		(3)		(3)		41,554				0	1,575	07/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	09/25/2012.	MBS Paydown 0.319903624.....		55,299	55,299	55,298	55,193				0		55,299				0	2,359	07/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	03/25/2012.	MBS Paydown 0.484026463.....		61,138	61,138	61,136	61,021		(94)		(94)		61,138				0	869	07/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	12/25/2012.	MBS Paydown 0.253787154.....		78,474	78,474	78,471	78,324		55		55		78,474				0	4,463	07/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	11/25/2012.	MBS Paydown 0.271401872.....		89,650	89,650	89,648	89,479		38		38		89,650				0	4,674	07/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	01/25/2012.	MBS Paydown 0.500454162.....		100,589	100,589	100,587	100,397		(178)		(178)		100,589				0	477	07/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	04/25/2012.	MBS Paydown 0.457989856.....		115,993	115,993	115,990	115,772		(175)		(175)		115,993				0	2,199	07/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	10/25/2012.	MBS Paydown 0.291525413.....		126,425	126,425	126,422	126,183		8		8		126,425				0	5,991	07/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	05/25/2012.	MBS Paydown 0.420885238.....		165,301	165,301	165,297	164,985		(220)		(220)		165,301				0	3,917	07/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	06/25/2012.	MBS Paydown 0.381389087.....		175,955	175,955	175,951	175,619		(177)		(177)		175,955				0	5,003	07/25/2034.	
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	07/25/2012.	MBS Paydown 0.341643974.....		177,064	177,064	176,726	177,060		(111)		(111)		177,064				0	5,874	07/25/2034.	
12667F	WY 7	CWALT 2004-27CB A5 IO INV 12/25/2034.....	10/02/2012.	MORGAN STANLEY & CO.....		1,767,637	6,298,930	986,141	219,346		(16,453)		(16,453)		219,505		1,548,132	1,548,132	376,538	12/25/2034.		
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	11/25/2012.	MBS Paydown 0.270159925.....		70,985	70,985	64,275	55,547		337		337		70,985				0	3,594	05/25/2035.	
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	06/25/2012.	MBS Paydown 0.296477676.....		79,648	79,648	72,119	62,326		1,723		1,723		79,648				0	2,200	05/25/2035.	
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	01/25/2012.	MBS Paydown 0.321576528.....		86,700	86,700	78,504	67,844		1,657		1,657		86,700				0	401	05/25/2035.	
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	05/25/2012.	MBS Paydown 0.300460081.....		89,028	89,028	80,612	69,665		2,718		2,718		89,028				0	2,050	05/25/2035.	
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	03/25/2012.	MBS Paydown 0.311383857.....		89,434	89,434	80,980	69,983		2,238		2,238		89,434				0	1,237	05/25/2035.	
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	08/25/2012.	MBS Paydown 0.28471558.....		99,747	99,747	90,317	78,053		4,200		4,200		99,747				0	3,673	05/25/2035.	
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	09/25/2012.	MBS Paydown 0.279311862.....		108,074	108,074	97,858	84,569		5,512		5,512		108,074				0	4,477	05/25/2035.	
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	12/25/2012.	MBS Paydown 0.264613943.....		110,920	110,920	100,434	86,796		5,995		5,995		110,920				0	6,127	05/25/2035.	
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	10/25/2012.	MBS Paydown 0.273709175.....		112,054	112,054	101,461	87,683		5,832		5,832		112,054				0	5,158	05/25/2035.	
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	02/25/2012.	MBS Paydown 0.315855565.....		114,419	114,419	103,603	89,534		4,680		4,680		114,419				0	1,056	05/25/2035.	
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	04/25/2012.	MBS Paydown 0.304911468.....		129,448	129,448	117,211	101,294		7,168		7,168		129,448				0	2,385	05/25/2035.	
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	07/25/2012.	MBS Paydown 0.28970291.....		135,495	135,495	122,687	106,027		8,214		8,214		135,495				0	4,367	05/25/2035.	
12668A	4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	07/25/2012.	MBS Paydown 0.292131855.....		92,228	92,228	63,307	69,401		22,827		22,827		92,228				0	67	01/25/2036.	
12668A	4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	11/25/2012.	MBS Paydown 0.282958696.....		81,489	81,489	55,936	64,077		17,412		17,412		81,489				0	221	01/25/2036.	
12668A	4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	12/25/2012.	MBS Paydown 0.27910194.....		71,562	71,562	49,122	64,441		7,121		7,121		71,562				0	444	01/25/2036.	
12668A	4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	03/25/2012.	MBS Paydown 0.303097773.....		71,128	71,128	48,824	68,453		2,675		2,675		71,128				0	22	01/25/2036.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.52

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	02/25/2012	MBS Paydown 0.306931127	46,471	46,471	31,899	46,735	(264)	(264)	46,471									0	11	01/25/2036	
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	05/25/2012	MBS Paydown 0.298986183	45,652	45,652	31,336	46,266	(614)	(614)	45,652									0	23	01/25/2036	
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	06/25/2012	MBS Paydown 0.297102385	34,954	34,954	23,993	35,537	(583)	(583)	34,954									0	22	01/25/2036	
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	08/25/2012	MBS Paydown 0.290344095	33,172	33,172	22,770	33,867	(695)	(695)	33,172									0	42	01/25/2036	
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	09/25/2012	MBS Paydown 0.288626951	31,862	31,862	21,870	32,660	(799)	(799)	31,862									0	55	01/25/2036	
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	04/25/2012	MBS Paydown 0.301446532	30,639	30,639	21,031	30,889	(250)	(250)	30,639									0	13	01/25/2036	
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	01/25/2012	MBS Paydown 0.309435636	25,560	25,560	17,545	25,557	3	3	25,560									0	2	01/25/2036	
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	10/25/2012	MBS Paydown 0.287350445	23,686	23,686	16,258	24,384	(699)	(699)	23,686									0	52	01/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	01/25/2012	Pass-Through Loss			3,569	3,087												0	18	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	02/25/2012	Pass-Through Loss			16,274	14,077												0	163	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	03/25/2012	Pass-Through Loss			12,487	10,802												0	189	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	04/25/2012	Pass-Through Loss			8,734	7,555												0	175	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	05/25/2012	Pass-Through Loss			8,742	7,562												0	220	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	06/25/2012	Pass-Through Loss			7,301	6,315												0	221	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	07/25/2012	Pass-Through Loss			6,913	5,980												0	244	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	08/25/2012	Pass-Through Loss			14,612	12,639												0	590	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	09/25/2012	Pass-Through Loss			5,254	4,544												0	239	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	10/25/2012	Pass-Through Loss			15,486	13,396												0	781	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	11/25/2012	Pass-Through Loss			10,162	8,790												0	564	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	12/25/2012	Pass-Through Loss			13,706	11,856												0	830	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	01/25/2012	MBS Paydown 0.399591674	5,694	5,694	4,926	3,474												0	29	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	09/25/2012	MBS Paydown 0.356532698	4,536	4,536	3,924	3,672	(50)	(50)	4,536									0	206	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	06/25/2012	MBS Paydown 0.370776572	2,584	2,584	2,235	3,707	(50)	(50)	2,584									0	78	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	07/25/2012	MBS Paydown 0.366347604	6,374	6,374	5,513	4,983	(68)	(68)	6,374									0	225	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	04/25/2012	MBS Paydown 0.380294601	4,685	4,685	4,053	5,032	(68)	(68)	4,685									0	94	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	05/25/2012	MBS Paydown 0.374071466	9,927	9,927	8,587	7,002	(95)	(95)	9,927									0	250	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	03/25/2012	MBS Paydown 0.38476749	6,285	6,285	5,436	7,040												0	95	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	11/25/2012	MBS Paydown 0.343672636	8,693	8,693	7,520	7,071	(96)	(96)	8,693									0	482	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	08/25/2012	MBS Paydown 0.359796039	5,043	5,043	4,362	7,371	(100)	(100)	5,043									0	203	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	12/25/2012	MBS Paydown 0.33710258	6,004	6,004	5,194	7,392	(100)	(100)	6,004									0	364	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	10/25/2012	MBS Paydown 0.349957719	4,239	4,239	3,666	7,397	(100)	(100)	4,239									0	214	05/25/2036	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	02/25/2012	MBS Paydown 0.391024903	9,426	9,426	8,154	9,638												0	95	05/25/2036	
12669A HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	12/25/2012	MBS Paydown 0.97747539	22,525	22,525	17,963	17,963	4,460	4,460	22,525									0	1,141	11/25/2035	
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	08/25/2012	MBS Paydown 0.532875817	57,482	57,482	55,780	56,734	610	610	57,482									0	1,916	04/25/2018	
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	09/25/2012	MBS Paydown 0.520248904	57,666	57,666	55,958	56,915	617	617	57,666									0	2,162	04/25/2018	
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	10/25/2012	MBS Paydown 0.506523646	62,682	62,682	60,826	61,866	676	676	62,682									0	2,612	04/25/2018	
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	11/25/2012	MBS Paydown 0.492459862	64,228	64,228	62,326	63,392	481	481	64,228									0	2,944	04/25/2018	
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	01/25/2012	MBS Paydown 0.722669897	83,207	83,207	80,743	82,124	792	792	83,207									0	347	04/25/2018	
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	03/25/2012	MBS Paydown 0.642267707	83,718	83,718	81,239	82,628	832	832	83,718									0	1,046	04/25/2018	
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	04/25/2012	MBS Paydown 0.623612817	85,195	85,195	82,672	84,086	855	855	85,195									0	1,420	04/25/2018	
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	05/25/2012	MBS Paydown 0.603602656	91,384	91,384	88,679	90,195	927	927	91,384									0	1,904	04/25/2018	
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	06/25/2012	MBS Paydown 0.5799796	107,884	107,884	104,690	106,480	1,106	1,106	107,884									0	2,697	04/25/2018	
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	12/25/2012	MBS Paydown 0.467423193	114,340	114,340	110,954	112,852	1,059	1,059	114,340									0	5,717	04/25/2018	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.53

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification	Description										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.							
12669D P5 1	CWHL	2003-3 A2	SEQ 5.00 4/25/2018	07/25/2012	MBS Paydown 0.54546252		157,636	157,636	152,969	155,585		1,639		1,639		157,636			0	4,598	04/25/2018	
12669D P5 1	CWHL	2003-3 A2	SEQ 5.00 4/25/2018	02/25/2012	MBS Paydown 0.660599114		283,471	283,471	275,078	279,782		2,724		2,724		283,471			0	2,362	04/25/2018	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	12/25/2012	MBS Paydown 0.255838825		122,279	122,279	122,106	122,153		(98)		(98)		122,279			0	6,571	02/25/2033	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	07/25/2012	MBS Paydown 0.29489844		125,939	125,939	125,268	125,321		271		271		125,939			0	4,224	02/25/2033	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	09/25/2012	MBS Paydown 0.278734164		160,748	160,748	160,521	160,583		(193)		(193)		160,748			0	6,327	02/25/2033	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	11/25/2012	MBS Paydown 0.259839954		226,308	226,308	225,989	226,076		(243)		(243)		226,308			0	11,077	02/25/2033	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	01/25/2012	MBS Paydown 0.396722353		267,720	267,720	266,293	266,407		263		263		267,720			0	1,283	02/25/2033	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	06/25/2012	MBS Paydown 0.299467906		297,614	297,614	296,028	296,155		622		622		297,614			0	8,556	02/25/2033	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	08/25/2012	MBS Paydown 0.283994059		300,536	300,536	298,934	299,062		690		690		300,536			0	11,521	02/25/2033	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	10/25/2012	MBS Paydown 0.267245083		351,118	351,118	350,623	350,758		(458)		(458)		351,118			0	15,503	02/25/2033	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	04/25/2012	MBS Paydown 0.335065617		357,052	357,052	355,149	355,301		584		584		357,052			0	6,843	02/25/2033	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	03/25/2012	MBS Paydown 0.348020579		416,951	416,951	414,729	414,906		614		614		416,951			0	5,994	02/25/2033	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	05/25/2012	MBS Paydown 0.310266293		683,494	683,494	679,851	680,142		1,239		1,239		683,494			0	16,375	02/25/2033	
12669D US 5	CWHL	2002-39 A18	PAC 5.75 2/25/2033	02/25/2012	MBS Paydown 0.363148881		925,318	925,318	920,386	920,781		1,055		1,055		925,318			0	8,868	02/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	05/25/2012	MBS Paydown 0.109855818		2,561	2,561	2,620	2,605		(1)		(1)		2,561			0	59	07/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	04/25/2012	MBS Paydown 0.11113639		2,599	2,599	2,659	2,644				0		2,599			0	48	07/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	12/25/2012	MBS Paydown 0.081250103		4,405	4,405	4,507	4,481		(5)		(5)		4,405			0	242	07/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	01/25/2012	MBS Paydown 0.125893283		4,550	4,550	4,655	4,628				0		4,550			0	21	07/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	06/25/2012	MBS Paydown 0.107352929		5,006	5,006	5,122	5,092		(4)		(4)		5,006			0	138	07/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	08/25/2012	MBS Paydown 0.098477786		6,128	6,128	6,270	6,234		(256)		(256)		6,128			0	225	07/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	11/25/2012	MBS Paydown 0.083452507		7,035	7,035	7,198	7,156		(297)		(297)		7,035			0	354	07/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	10/25/2012	MBS Paydown 0.086970111		11,217	11,217	11,477	11,410		(484)		(484)		11,217			0	514	07/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	07/25/2012	MBS Paydown 0.101541984		11,622	11,622	11,891	11,822		(502)		(502)		11,622			0	373	07/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	09/25/2012	MBS Paydown 0.092578741		11,798	11,798	12,071	12,001		(510)		(510)		11,798			0	486	07/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	02/25/2012	MBS Paydown 0.119613285		12,560	12,560	12,850	12,776		(256)		(256)		12,560			0	115	07/25/2033	
12669E JR 8	CWHL	2003-J5 1A6	5.50 7/25/33	03/25/2012	MBS Paydown 0.112435823		14,355	14,355	14,687	14,602		(292)		(292)		14,355			0	197	07/25/2033	
12669E JS 6	CWHL	2003-J5 1A7	SEQ 5.50 7/25/2033	06/25/2012	MBS Paydown 0.991667559		28,330	28,330	28,844	28,708		(480)		(480)		28,330			0	778	07/25/2033	
12669E JS 6	CWHL	2003-J5 1A7	SEQ 5.50 7/25/2033	12/25/2012	MBS Paydown 0.750543944		69,172	69,172	70,425	70,093		(1,105)		(1,105)		69,172			0	3,803	07/25/2033	
12669E JS 6	CWHL	2003-J5 1A7	SEQ 5.50 7/25/2033	08/25/2012	MBS Paydown 0.909683852		96,238	96,238	97,983	97,521		(1,608)		(1,608)		96,238			0	3,527	07/25/2033	
12669E JS 6	CWHL	2003-J5 1A7	SEQ 5.50 7/25/2033	11/25/2012	MBS Paydown 0.770888546		110,479	110,479	112,481	111,951		(1,782)		(1,782)		110,479			0	5,567	07/25/2033	
12669E JS 6	CWHL	2003-J5 1A7	SEQ 5.50 7/25/2033	10/25/2012	MBS Paydown 0.803382251		176,152	176,152	179,345	178,500		(2,883)		(2,883)		176,152			0	8,070	07/25/2033	
12669E JS 6	CWHL	2003-J5 1A7	SEQ 5.50 7/25/2033	07/25/2012	MBS Paydown 0.937989238		182,506	182,506	185,814	184,939		(3,087)		(3,087)		182,506			0	5,851	07/25/2033	
12669E JS 6	CWHL	2003-J5 1A7	SEQ 5.50 7/25/2033	09/25/2012	MBS Paydown 0.855191699		185,273	185,273	188,631	187,742		(3,075)		(3,075)		185,273			0	7,638	07/25/2033	
12669E QV 1	CWHL	2003-J6 2A3	4.75 7/25/2018	12/25/2012	MBS Paydown 0.402552795		21,980	21,980	20,418	21,313		632		632		21,980			0	1,044	07/25/2018	
12669E QV 1	CWHL	2003-J6 2A3	4.75 7/25/2018	11/25/2012	MBS Paydown 0.413542869		28,066	28,066	26,071	27,214		803		803		28,066			0	1,222	07/25/2018	
12669E QV 1	CWHL	2003-J6 2A3	4.75 7/25/2018	09/25/2012	MBS Paydown 0.457840919		32,804	32,804	30,472	31,809		926		926		32,804			0	1,169	07/25/2018	
12669E QV 1	CWHL	2003-J6 2A3	4.75 7/25/2018	08/25/2012	MBS Paydown 0.474243139		38,897	38,897	36,132	37,717		1,093		1,093		38,897			0	1,232	07/25/2018	
12669E QV 1	CWHL	2003-J6 2A3	4.75 7/25/2018	01/25/2012	MBS Paydown 0.686834436		40,753	40,753	37,856	39,516		1,091		1,091		40,753			0	161	07/25/2018	
12669E QV 1	CWHL	2003-J6 2A3	4.75 7/25/2018	06/25/2012	MBS Paydown 0.516664446		44,620	44,620	41,448	43,266		1,239		1,239		44,620			0	1,060	07/25/2018	
12669E QV 1	CWHL	2003-J6 2A3	4.75 7/25/2018	07/25/2012	MBS Paydown 0.49369172		45,945	45,945	42,679	44,551		1,283		1,283		45,945			0	1,273	07/25/2018	
12669E QV 1	CWHL	2003-J6 2A3	4.75 7/25/2018	04/25/2012	MBS Paydown 0.582352892		53,907	53,907	50,074	52,271		1,473		1,473		53,907			0	854	07/25/2018	
12669E QV 1	CWHL	2003-J6 2A3	4.75 7/25/2018	10/25/2012	MBS Paydown 0.427575837		60,530	60,530	56,227	58,693		1,717		1,717		60,530			0	2,396	07/25/2018	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
12669E QV 1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	...	02/25/2012.	MBS Paydown 0.656309821.....	.....	61,049	.....	61,049	.....	59,196	.....	1,641	.....	1,641	.....	61,049	.....	.....	0	.....	483	07/25/2018.
12669E QV 1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	...	05/25/2012.	MBS Paydown 0.538974303.....	.....	86,757	.....	86,757	.....	84,124	.....	2,384	.....	2,384	.....	86,757	.....	.....	0	.....	1,717	07/25/2018.
12669E QV 1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	...	03/25/2012.	MBS Paydown 0.609306228.....	.....	94,007	.....	94,007	.....	91,154	.....	2,543	.....	2,543	.....	94,007	.....	.....	0	.....	1,116	07/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	05/25/2012.	MBS Paydown 0.108457055.....	.....	23,035	.....	23,035	.....	22,615	.....	45	.....	45	.....	23,035	.....	.....	0	.....	480	10/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	08/25/2012.	MBS Paydown 0.100418345.....	.....	32,488	.....	32,488	.....	31,894	.....	111	.....	111	.....	32,488	.....	.....	0	.....	1,083	10/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	12/25/2012.	MBS Paydown 0.085805397.....	.....	34,456	.....	34,456	.....	33,827	.....	186	.....	186	.....	34,456	.....	.....	0	.....	1,725	10/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	07/25/2012.	MBS Paydown 0.102440602.....	.....	42,061	.....	42,061	.....	41,293	.....	118	.....	118	.....	42,061	.....	.....	0	.....	1,227	10/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	04/25/2012.	MBS Paydown 0.109890948.....	.....	43,531	.....	43,531	.....	42,737	.....	59	.....	59	.....	43,531	.....	.....	0	.....	726	10/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	02/25/2012.	MBS Paydown 0.117862398.....	.....	50,864	.....	50,864	.....	49,936	.....	476	.....	476	.....	50,864	.....	.....	0	.....	424	10/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	06/25/2012.	MBS Paydown 0.105058777.....	.....	54,593	.....	54,593	.....	53,160	.....	627	.....	627	.....	54,593	.....	.....	0	.....	1,365	10/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	09/25/2012.	MBS Paydown 0.09681355.....	.....	57,911	.....	57,911	.....	56,391	.....	759	.....	759	.....	57,911	.....	.....	0	.....	2,176	10/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	11/25/2012.	MBS Paydown 0.087950168.....	.....	58,877	.....	58,877	.....	57,331	.....	835	.....	835	.....	58,877	.....	.....	0	.....	2,703	10/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	01/25/2012.	MBS Paydown 0.12102855.....	.....	77,385	.....	77,385	.....	75,972	.....	843	.....	843	.....	77,385	.....	.....	0	.....	322	10/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	10/25/2012.	MBS Paydown 0.091615069.....	.....	83,514	.....	83,514	.....	81,321	.....	1,237	.....	1,237	.....	83,514	.....	.....	0	.....	3,486	10/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	...	03/25/2012.	MBS Paydown 0.112600651.....	.....	84,530	.....	84,530	.....	82,311	.....	1,012	.....	1,012	.....	84,530	.....	.....	0	.....	1,057	10/25/2018.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....	...	12/25/2012.	MBS Paydown 0.714703239.....	.....	360,135	.....	360,135	.....	300,713	.....	14,005	.....	14,005	.....	360,135	.....	.....	0	.....	1,356	06/25/2047.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....	...	06/25/2012.	MBS Paydown 0.95548383.....	.....	410,617	.....	410,617	.....	342,865	.....	6,368	.....	6,368	.....	410,617	.....	.....	0	.....	796	06/25/2047.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....	...	09/25/2012.	MBS Paydown 0.80726803.....	.....	416,268	.....	416,268	.....	347,584	.....	16,892	.....	16,892	.....	416,268	.....	.....	0	.....	1,203	06/25/2047.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....	...	07/25/2012.	MBS Paydown 0.90582303.....	.....	458,071	.....	458,071	.....	382,489	.....	15,403	.....	15,403	.....	458,071	.....	.....	0	.....	1,032	06/25/2047.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....	...	08/25/2012.	MBS Paydown 0.852396816.....	.....	492,803	.....	492,803	.....	411,491	.....	23,863	.....	23,863	.....	492,803	.....	.....	0	.....	1,280	06/25/2047.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....	...	10/25/2012.	MBS Paydown 0.753746515.....	.....	493,682	.....	493,682	.....	412,225	.....	31,684	.....	31,684	.....	493,682	.....	.....	0	.....	1,570	06/25/2047.
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041.....	...	02/20/2012.	MBS Paydown 0.968181818.....	.....	87,500	.....	87,500	.....	87,500	.....	0	.....	0	.....	87,500	.....	.....	0	.....	1,273	02/20/2041.
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041.....	...	05/20/2012.	MBS Paydown 0.959090909.....	.....	100,000	.....	100,000	.....	100,000	.....	0	.....	0	.....	100,000	.....	.....	0	.....	2,944	02/20/2041.
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041.....	...	08/20/2012.	MBS Paydown 0.95.....	.....	100,000	.....	100,000	.....	100,000	.....	0	.....	0	.....	100,000	.....	.....	0	.....	4,433	02/20/2041.
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041.....	...	11/20/2012.	MBS Paydown 0.940909091.....	.....	100,000	.....	100,000	.....	100,000	.....	0	.....	0	.....	100,000	.....	.....	0	.....	5,921	02/20/2041.
140661 AJ 8	CAPMARK FINL GRP LIBOR+500 9/30/2014.....	...	02/01/2012.	Call 100.0.....	.....	102,444	.....	102,444	.....	102,019	.....	425	.....	425	.....	102,444	.....	.....	0	.....	1,833	09/30/2014.
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....	...	02/01/2012.	Partial Call 100.0.....	.....	10,703	.....	10,703	.....	10,516	.....	187	.....	187	.....	10,703	.....	.....	0	.....	246	09/30/2015.
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....	...	09/05/2012.	Call 100.0.....	.....	36,982	.....	36,982	.....	36,334	.....	648	.....	648	.....	36,982	.....	.....	0	.....	2,857	09/30/2015.
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....	...	08/01/2012.	Partial Call 100.0.....	.....	51,798	.....	51,798	.....	50,891	.....	907	.....	907	.....	51,798	.....	.....	0	.....	3,548	09/30/2015.
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....	...	06/29/2012.	Partial Call 100.0.....	.....	53,758	.....	53,758	.....	52,817	.....	941	.....	941	.....	53,758	.....	.....	0	.....	3,239	09/30/2015.
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....	...	05/01/2012.	Partial Call 100.0.....	.....	60,743	.....	60,743	.....	59,680	.....	1,064	.....	1,064	.....	60,743	.....	.....	0	.....	2,764	09/30/2015.
141781 G# 5	CARGILL INC 7.28 06-30-23.....	...	06/30/2012.	Paydown 100.0.....	.....	394,737	.....	394,737	.....	462,261	.....	(3,554)	.....	(3,554)	.....	394,737	.....	.....	0	.....	14,368	06/30/2023.
144141 CS 5	CAROLINA P & L 6.50 07/15/2012.....	...	07/15/2012.	Maturity 100.0.....	.....	1,500,000	.....	1,500,000	.....	1,499,400	.....	47	.....	47	.....	1,500,000	.....	.....	0	.....	97,500	07/15/2012.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	...	09/25/2012.	MBS Paydown 0.68372193.....	.....	58,712	.....	58,712	.....	45,318	.....	2,203	.....	2,203	.....	58,712	.....	.....	0	.....	182	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	...	03/25/2012.	MBS Paydown 0.75595506.....	.....	59,726	.....	59,726	.....	46,101	.....	802	.....	802	.....	59,726	.....	.....	0	.....	48	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	...	10/25/2012.	MBS Paydown 0.67475091.....	.....	71,768	.....	71,768	.....	55,396	.....	2,882	.....	2,882	.....	71,768	.....	.....	0	.....	247	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	...	12/25/2012.	MBS Paydown 0.6550361.....	.....	76,043	.....	76,043	.....	58,696	.....	3,571	.....	3,571	.....	76,043	.....	.....	0	.....	317	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	...	11/25/2012.	MBS Paydown 0.66454146.....	.....	81,676	.....	81,676	.....	63,043	.....	3,538	.....	3,538	.....	81,676	.....	.....	0	.....	312	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	...	08/25/2012.	MBS Paydown 0.69106094.....	.....	88,382	.....	88,382	.....	68,220	.....	2,978	.....	2,978	.....	88,382	.....	.....	0	.....	242	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	...	07/25/2012.	MBS Paydown 0.70210867.....	.....	91,669	.....	91,669	.....	70,757	.....	2,737	.....	2,737	.....	91,669	.....	.....	0	.....	212	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	...	04/25/2012.	MBS Paydown 0.74244046.....	.....	108,117	.....	108,117	.....	83,453	.....	1,721	.....	1,721	.....	108,117	.....	.....	0	.....	127	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	...	02/25/2012.	MBS Paydown 0.76342085.....	.....	113,774	.....	113,774	.....	87,819	.....	783	.....	783	.....							

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.55

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	...	06/25/2012.	MBS Paydown 0.7135673.....	.....	.....116,301	116,301	89,770	89,770	.....	.....2,918	.....	.....2,918	.....	.....116,301	.....	.....	.....0	225	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	08/25/2012.	MBS Paydown 0.30421618.....	.....	.....55,653	55,653	45,861	46,393	.....	.....1,720	.....	.....1,720	.....	.....55,653	.....	.....	.....0	163	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	09/25/2012.	MBS Paydown 0.30176048.....	.....	.....64,953	64,953	53,525	54,145	.....	.....2,170	.....	.....2,170	.....	.....64,953	.....	.....	.....0	212	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	01/25/2012.	MBS Paydown 0.33686092.....	.....	.....74,547	74,547	61,431	62,143	.....	.....286	.....	.....286	.....	.....74,547	.....	.....	.....0	28	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	12/25/2012.	MBS Paydown 0.28659082.....	.....	.....110,274	110,274	90,872	91,924	.....	.....4,877	.....	.....4,877	.....	.....110,274	.....	.....	.....0	471	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	03/25/2012.	MBS Paydown 0.32817174.....	.....	.....113,107	113,107	93,206	94,286	.....	.....1,185	.....	.....1,185	.....	.....113,107	.....	.....	.....0	128	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	04/25/2012.	MBS Paydown 0.32385838.....	.....	.....114,088	114,088	94,015	95,104	.....	.....1,611	.....	.....1,611	.....	.....114,088	.....	.....	.....0	169	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	11/25/2012.	MBS Paydown 0.29075996.....	.....	.....116,719	116,719	96,183	97,298	.....	.....4,742	.....	.....4,742	.....	.....116,719	.....	.....	.....0	461	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	02/25/2012.	MBS Paydown 0.332448.....	.....	.....116,722	116,722	96,185	97,299	.....	.....783	.....	.....783	.....	.....116,722	.....	.....	.....0	93	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	05/25/2012.	MBS Paydown 0.31883699.....	.....	.....132,816	132,816	109,447	110,716	.....	.....2,361	.....	.....2,361	.....	.....132,816	.....	.....	.....0	243	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	07/25/2012.	MBS Paydown 0.30632027.....	.....	.....143,156	143,156	117,969	119,335	.....	.....3,822	.....	.....3,822	.....	.....143,156	.....	.....	.....0	364	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	10/25/2012.	MBS Paydown 0.29517279.....	.....	.....174,244	174,244	143,587	145,251	.....	.....8,415	.....	.....8,415	.....	.....174,244	.....	.....	.....0	627	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	...	06/25/2012.	MBS Paydown 0.3117326.....	.....	.....187,911	187,911	154,849	156,643	.....	.....6,612	.....	.....6,612	.....	.....187,911	.....	.....	.....0	412	02/25/2036.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	01/15/2012.	MBS Paydown 0.985373583.....	.....	.....12,723	12,723	12,722	12,722	.....	.....0	.....	.....0	.....	.....12,723	.....	.....	.....0	65	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	02/15/2012.	MBS Paydown 0.984212353.....	.....	.....12,774	12,774	12,773	12,773	.....	.....0	.....	.....0	.....	.....12,774	.....	.....	.....0	122	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	03/15/2012.	MBS Paydown 0.983044182.....	.....	.....12,850	12,850	12,849	12,849	.....	.....0	.....	.....0	.....	.....12,850	.....	.....	.....0	184	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	04/15/2012.	MBS Paydown 0.981871386.....	.....	.....12,901	12,901	12,900	12,900	.....	.....0	.....	.....0	.....	.....12,901	.....	.....	.....0	248	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	05/15/2012.	MBS Paydown 0.980693963.....	.....	.....12,952	12,952	12,951	12,951	.....	.....0	.....	.....0	.....	.....12,952	.....	.....	.....0	309	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	06/15/2012.	MBS Paydown 0.979511913.....	.....	.....13,003	13,003	13,002	13,002	.....	.....0	.....	.....0	.....	.....13,003	.....	.....	.....0	373	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	07/15/2012.	MBS Paydown 0.978322924.....	.....	.....13,079	13,079	13,078	13,078	.....	.....0	.....	.....0	.....	.....13,079	.....	.....	.....0	439	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	08/15/2012.	MBS Paydown 0.977129308.....	.....	.....13,130	13,130	13,129	13,129	.....	.....0	.....	.....0	.....	.....13,130	.....	.....	.....0	502	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	09/15/2012.	MBS Paydown 0.975928753.....	.....	.....14,407	14,407	14,500	14,500	.....	.....(1)	.....	.....(1)	.....	.....14,407	.....	.....	.....0	578	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	10/15/2012.	MBS Paydown 0.974723572.....	.....	.....14,462	14,462	14,556	14,556	.....	.....(3)	.....	.....(3)	.....	.....14,462	.....	.....	.....0	645	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	11/15/2012.	MBS Paydown 0.973513764.....	.....	.....14,518	14,518	14,611	14,612	.....	.....(4)	.....	.....(4)	.....	.....14,518	.....	.....	.....0	716	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	...	12/15/2012.	MBS Paydown 0.972299329.....	.....	.....14,573	14,573	14,667	14,667	.....	.....(6)	.....	.....(6)	.....	.....14,573	.....	.....	.....0	793	12/15/2038.
14886M AE 1	CATALINA MARKETING INT TL L+275 10/01/14.....	...	03/30/2012.	Paydown 100.0.....	.....	.....6,870	6,870	6,320	6,376	.....	.....57	.....	.....57	.....	.....6,870	.....	.....	.....0	3,748	10/01/2014.
14886M AE 1	CATALINA MARKETING INT TL L+275 10/01/14.....	...	06/29/2012.	Paydown 100.0.....	.....	.....12,586	12,586	11,579	11,681	.....	.....179	.....	.....179	.....	.....12,586	.....	.....	.....0	192	10/01/2014.
14886M AE 1	CATALINA MARKETING INT TL L+275 10/01/14.....	...	07/09/2012.	MORGAN STANLEY & CO.....	.....	.....2,393,140	2,466,804	2,269,460	2,289,448	.....	.....35,589	.....	.....35,589	.....	.....2,323,874	.....	.....69,266	69,266	37,683	10/01/2014.
14986H AB 7	CHARTER/CCO HLDGS 3RD L+250 09/06/14.....	...	05/01/2012.	BANC OF AMERICA SEC LLC.....	.....	.....1,984,981	2,000,000	1,839,352	1,860,216	.....	.....21,155	.....	.....21,155	.....	.....1,881,370	.....	.....103,611	103,611	19,946	09/06/2014.
15189X AG 3	CENTERPOINT HOUS M2 5.75 01/15/2014.....	...	08/27/2012.	Make Whole Call 107.332.....	.....	.....2,146,640	2,000,000	1,995,080	1,998,747	.....	.....1,253	.....	.....1,253	.....	.....2,000,000	.....	.....146,640	146,640	128,417	01/15/2014.
15405C CP 5	CENTRAL MAINE 6.65 05/29/12.....	...	05/29/2012.	Maturity 100.0.....	.....	.....2,000,000	2,000,000	1,988,900	1,999,362	.....	.....638	.....	.....638	.....	.....2,000,000	.....	.....	.....0	99,011	05/29/2012.
15672E AB 0	CEQUEL COMMUNICATIONS L+200 11/05/13.....	...	02/14/2012.	Paydown 100.0.....	.....	.....2,486,945	2,486,945	2,362,598	2,380,179	.....	.....106,766	.....	.....106,766	.....	.....2,486,945	.....	.....	.....0	10,876	11/05/2013.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	...	01/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....25,168	25,168	25,168	25,168	.....	.....0	.....	.....0	.....	.....25,168	.....	.....	.....0	134	12/01/2016.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	...	02/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....25,302	25,302	25,302	25,302	.....	.....0	.....	.....0	.....	.....25,302	.....	.....	.....0	270	12/01/2016.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	...	03/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....25,437	25,437	25,437	25,437	.....	.....0	.....	.....0	.....	.....25,437	.....	.....	.....0	408	12/01/2016.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	...	04/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....25,573	25,573	25,573	25,573	.....	.....0	.....	.....0	.....	.....25,573	.....	.....	.....0	546	12/01/2016.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	...	05/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....25,710	25,710	25,710	25,710	.....	.....0	.....	.....0	.....	.....25,710	.....	.....	.....0	687	12/01/2016.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	...	06/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....25,847	25,847	25,847	25,847	.....	.....0	.....	.....0	.....	.....25,847	.....	.....	.....0	828	12/01/2016.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	...	07/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....25,985	25,985	25,985	25,985	.....	.....0	.....	.....0	.....	.....25,985	.....	.....	.....0	972	12/01/2016.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	...	08/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....26,124	26,124	26,124	26,124	.....	.....0	.....	.....0	.....	.....26,124	.....	.....	.....0	1,116	12/01/2016.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	...	09/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....26,263	26,263	26,263	26,263	.....	.....0	.....	.....0	.....	.....26,263	.....	.....	.....0	1,263	12/01/2016.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	...	10/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....26,404	26,404	26,404	26,404	.....	.....0	.....	.....0	.....	.....26,404	.....	.....	.....0	1,410	12/01/2016.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	...	11/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....26,545	26,545	26,545	26,545	.....	.....0	.....	.....0	.....	.....26,545	.....	.....	.....0	1,560	12/01/2016.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.56

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
160841	AA	0		12/01/2012.	Sinking Fund Redemption 100.0.....		26,686	26,686	26,686	26,687			0		26,686			0	1,711	12/01/2016.	
16162W	PV	5		10/25/2012.	Pass-Through Loss.....			33	29				0					0	1	01/25/2036.	
16162W	PV	5		11/25/2012.	Pass-Through Loss.....			2,728	2,400				0					0	70	01/25/2036.	
16162W	PV	5		12/25/2012.	Pass-Through Loss.....			3,323	2,924				0					0	93	01/25/2036.	
16162W	PV	5		03/25/2012.	MBS Paydown 0.126771482.....		2,403	2,403	2,114	1,822	1		1		2,403			0	17	01/25/2036.	
16162W	PV	5		02/25/2012.	MBS Paydown 0.127071806.....		4,750	4,750	4,180	3,602	1		1		4,750			0	22	01/25/2036.	
16162W	PV	5		04/25/2012.	MBS Paydown 0.126066299.....		5,641	5,641	4,964	4,278	(1)		(1)		5,641			0	53	01/25/2036.	
16162W	PV	5		01/25/2012.	MBS Paydown 0.127665556.....		6,198	6,198	5,455	4,700			0		6,198			0	15	01/25/2036.	
16162W	PV	5		05/25/2012.	MBS Paydown 0.125152312.....		7,312	7,312	6,434	5,544	1		1		7,312			0	85	01/25/2036.	
16162W	PV	5		12/25/2012.	MBS Paydown 0.114547029.....		5,507	5,507	4,846	6,695	98		98		5,507			0	154	01/25/2036.	
16162W	PV	5		10/25/2012.	MBS Paydown 0.117484967.....		9,523	9,523	8,380	7,246	76		76		9,523			0	221	01/25/2036.	
16162W	PV	5		09/25/2012.	MBS Paydown 0.118679447.....		11,023	11,023	9,700	8,358	68		68		11,023			0	231	01/25/2036.	
16162W	PV	5		06/25/2012.	MBS Paydown 0.123668132.....		11,873	11,873	10,449	9,003	18		18		11,873			0	166	01/25/2036.	
16162W	PV	5		08/25/2012.	MBS Paydown 0.120057264.....		14,093	14,093	12,402	10,686	695		695		14,093			0	262	01/25/2036.	
16162W	PV	5		11/25/2012.	MBS Paydown 0.1156507.....		11,947	11,947	10,513	11,127	377		377		11,947			0	306	01/25/2036.	
16162W	PV	5		07/25/2012.	MBS Paydown 0.121818845.....		14,794	14,794	13,019	11,218	891		891		14,794			0	241	01/25/2036.	
16162X	AD	9		02/25/2012.	MBS Paydown 0.104838754.....		1,186	1,186	1,035	982	3		3		1,186			0	12	11/25/2036.	
16162X	AD	9		01/25/2012.	MBS Paydown 0.104887983.....		1,508	1,508	1,316	1,249	2		2		1,508			0	8	11/25/2036.	
16162X	AD	9		05/25/2012.	MBS Paydown 0.100001968.....		1,619	1,619	1,413	1,341	12		12		1,619			0	40	11/25/2036.	
16162X	AD	9		03/25/2012.	MBS Paydown 0.104582012.....		6,187	6,187	5,399	5,123	771		771		6,187			0	93	11/25/2036.	
16162X	AD	9		11/25/2012.	MBS Paydown 0.093725984.....		16,139	16,139	14,144	13,470	2,477		2,477		16,139			0	847	11/25/2036.	
16162X	AD	9		10/25/2012.	MBS Paydown 0.094353951.....		19,197	19,197	16,824	16,022	2,960		2,960		19,197			0	912	11/25/2036.	
16162X	AD	9		09/25/2012.	MBS Paydown 0.095100907.....		20,636	20,636	18,085	17,223	3,175		3,175		20,636			0	877	11/25/2036.	
16162X	AD	9		06/25/2012.	MBS Paydown 0.099039063.....		23,206	23,206	20,247	19,213	3,721		3,721		23,206			0	696	11/25/2036.	
16162X	AD	9		12/25/2012.	MBS Paydown 0.092734986.....		25,469	25,469	22,321	21,257	439		439		25,469			0	1,465	11/25/2036.	
16162X	AD	9		07/25/2012.	MBS Paydown 0.097555818.....		35,746	35,746	31,189	29,596	5,909		5,909		35,746			0	1,251	11/25/2036.	
16162X	AD	9		08/25/2012.	MBS Paydown 0.095903865.....		39,812	39,812	34,736	32,963	6,623		6,623		39,812			0	1,592	11/25/2036.	
16162X	AD	9		04/25/2012.	MBS Paydown 0.100069155.....		108,760	108,760	94,893	90,048	18,458		18,458		108,760			0	2,175	11/25/2036.	
166754	AJ	0		06/01/2012.	Make Whole Call 121.6963816.....		3,720,883	3,000,000	2,985,060	2,986,229	13,771		13,771		3,000,000		720,883	720,883	118,750	02/01/2021.	
17121H	AB	6		03/30/2012.	Paydown 100.0.....		32,500	32,500	29,144	29,291	32		32		32,500			0	850	05/24/2017.	
17121H	AB	6		06/29/2012.	Paydown 100.0.....		32,500	32,500	29,144	29,291	156		156		32,500			0	1,349	05/24/2017.	
17121H	AB	6		09/28/2012.	Paydown 100.0.....		32,500	32,500	29,144	29,291	282		282		32,500			0	1,847	05/24/2017.	
17121H	AB	6		12/31/2012.	Paydown 100.0.....		32,500	32,500	29,144	29,291	544		544		32,500			0	2,345	05/24/2017.	
172070	CN	2		09/15/2012.	Maturity 100.0.....		3,000,000	3,000,000	2,998,920	2,999,898	102		102		3,000,000			0	171,000	09/15/2012.	
17275R	AH	5		06/01/2012.	GOLDMAN SACHS.....		5,794,700	5,000,000	4,945,400	4,954,378	2,048		2,048		4,956,425		838,275	838,275	198,396	01/15/2020.	
172967	CK	5		09/18/2012.	Cash Tender 103.029.....		1,976,381	1,864,000	1,786,048	1,841,602	78,318		78,318		1,919,920		56,461	56,461	83,058	05/05/2014.	
172973	3L	1		05/25/2012.	MBS Paydown 0.99374495.....		63,432	63,432	62,838	62,572	(4)		(4)		63,432			0	1,454	10/25/2035.	
172973	3L	1		06/25/2012.	MBS Paydown 0.982969289.....		109,276	109,276	108,252	107,793	(6)		(6)		109,276			0	3,005	10/25/2035.	
172973	3L	1		07/25/2012.	MBS Paydown 0.97214424.....		109,777	109,777	108,748	108,287	(4)		(4)		109,777			0	3,522	10/25/2035.	
172973	3L	1		08/25/2012.	MBS Paydown 0.961269572.....		110,280	110,280	109,246	108,784	(1)		(1)		110,280			0	4,044	10/25/2035.	
172973	3L	1		09/25/2012.	MBS Paydown 0.95034506.....		110,785	110,785	109,747	109,282	2		2		110,785			0	4,570	10/25/2035.	
172973	3L	1		10/25/2012.	MBS Paydown 0.93937048.....		111,293	111,293	110,250	109,783	4		4		111,293			0	5,101	10/25/2035.	
172973	3L	1		11/25/2012.	MBS Paydown 0.928345604.....		111,803	111,803	110,755	110,286	7		7		111,803			0	5,637	10/25/2035.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.57

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35.....	12/25/2012.	MBS Paydown 0.917270194.....	112,316	112,316	111,263	110,792	10	10	112,316	112,316	111,263	110,792	10	10	112,316			0	6,177	10/25/2035.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	07/25/2012.	MBS Paydown 0.100768144.....	38	38	28	26	(110)	(110)	38	38	28	26	(110)	(110)	38			0		12/25/2018.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	08/25/2012.	MBS Paydown 0.10046376.....	38	38	29	26	(103)	(103)	38	38	29	26	(103)	(103)	38			0		12/25/2018.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	03/25/2012.	MBS Paydown 0.143009133.....	49	49	37	34	(104)	(104)	49	49	37	34	(104)	(104)	49			0		12/25/2018.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	09/25/2012.	MBS Paydown 0.097109711.....	419	419	314	289	449	449	419	419	314	289	449	449	419			0		12/25/2018.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	01/25/2012.	MBS Paydown 0.150487076.....	605	605	454	416	0	0	605	605	454	416	0	0	605			0		12/25/2018.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	04/25/2012.	MBS Paydown 0.137449998.....	695	695	521	478	70	70	695	695	521	478	70	70	695			0		12/25/2018.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	10/25/2012.	MBS Paydown 0.090822354.....	786	786	589	541	183	183	786	786	589	541	183	183	786			0		12/25/2018.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	02/25/2012.	MBS Paydown 0.143402629.....	886	886	664	609	151	151	886	886	664	609	151	151	886			0		12/25/2018.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	12/25/2012.	MBS Paydown 0.068935544.....	1,334	1,334	1,001	918	455	455	1,334	1,334	1,001	918	455	455	1,334			0		12/25/2018.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	11/25/2012.	MBS Paydown 0.079610392.....	1,402	1,402	1,051	964	162	162	1,402	1,402	1,051	964	162	162	1,402			0		12/25/2018.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	05/25/2012.	MBS Paydown 0.12534559.....	1,513	1,513	1,135	1,041	355	355	1,513	1,513	1,135	1,041	355	355	1,513			0		12/25/2018.	
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....	06/25/2012.	MBS Paydown 0.101071176.....	3,034	3,034	2,276	2,088	908	908	3,034	3,034	2,276	2,088	908	908	3,034			0		12/25/2018.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	09/25/2012.	MBS Paydown 0.14716047.....	24,310	24,310	22,000	22,005	196	196	24,310	24,310	22,000	22,005	196	196	24,310			0	488	03/25/2034.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	05/25/2012.	MBS Paydown 0.15641814.....	24,565	24,565	22,231	22,236	99	99	24,565	24,565	22,231	22,236	99	99	24,565			0	275	03/25/2034.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	11/25/2012.	MBS Paydown 0.14520318.....	25,523	25,523	23,098	23,103	241	241	25,523	25,523	23,098	23,103	241	241	25,523			0	626	03/25/2034.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	03/25/2012.	MBS Paydown 0.15731565.....	25,905	25,905	23,444	23,449	86	86	25,905	25,905	23,444	23,449	86	86	25,905			0	175	03/25/2034.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	04/25/2012.	MBS Paydown 0.15685486.....	25,919	25,919	23,457	23,462	96	96	25,919	25,919	23,457	23,462	96	96	25,919			0	233	03/25/2034.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	07/25/2012.	MBS Paydown 0.14976958.....	35,903	35,903	32,492	32,499	221	221	35,903	35,903	32,492	32,499	221	221	35,903			0	561	03/25/2034.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	10/25/2012.	MBS Paydown 0.14565693.....	84,573	84,573	76,538	76,554	712	712	84,573	84,573	76,538	76,554	712	712	84,573			0	1,885	03/25/2034.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	08/25/2012.	MBS Paydown 0.14759265.....	122,450	122,450	110,817	110,841	812	812	122,450	122,450	110,817	110,841	812	812	122,450			0	2,186	03/25/2034.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	02/25/2012.	MBS Paydown 0.1577762.....	147,235	147,235	133,247	133,275	255	255	147,235	147,235	133,247	133,275	255	255	147,235			0	669	03/25/2034.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	12/25/2012.	MBS Paydown 0.14240018.....	157,666	157,666	142,688	142,717	2,344	2,344	157,666	157,666	142,688	142,717	2,344	2,344	157,666			0	4,215	03/25/2034.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	01/25/2012.	MBS Paydown 0.16039375.....	218,084	218,084	197,366	197,407	4,777	4,777	218,084	218,084	197,366	197,407	4,777	4,777	218,084			0	499	03/25/2034.	
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	06/25/2012.	MBS Paydown 0.15040786.....	338,072	338,072	305,955	306,019	18,074	18,074	338,072	338,072	305,955	306,019	18,074	18,074	338,072			0	4,534	03/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	09/25/2012.	MBS Paydown 0.73416411.....	12,912	12,912	12,025	12,098	784	784	12,912	12,912	12,025	12,098	784	784	12,912			0	455	05/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	10/25/2012.	MBS Paydown 0.72341333.....	66,332	66,332	61,772	62,149	3,993	3,993	66,332	66,332	61,772	62,149	3,993	3,993	66,332			0	2,596	05/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	04/25/2012.	MBS Paydown 0.88521797.....	97,550	97,550	90,843	91,397	5,884	5,884	97,550	97,550	90,843	91,397	5,884	5,884	97,550			0	1,527	05/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	02/25/2012.	MBS Paydown 0.94098107.....	128,251	128,251	119,433	120,162	7,682	7,682	128,251	128,251	119,433	120,162	7,682	7,682	128,251			0	1,004	05/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	07/25/2012.	MBS Paydown 0.7693101.....	134,954	134,954	125,676	126,442	8,000	8,000	134,954	134,954	125,676	126,442	8,000	8,000	134,954			0	3,695	05/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	11/25/2012.	MBS Paydown 0.70133941.....	136,196	136,196	126,833	127,606	8,263	8,263	136,196	136,196	126,833	127,606	8,263	8,263	136,196			0	5,864	05/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	01/25/2012.	MBS Paydown 0.96176722.....	187,415	187,415	174,530	175,594	11,240	11,240	187,415	187,415	174,530	175,594	11,240	11,240	187,415			0	734	05/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	12/25/2012.	MBS Paydown 0.66953348.....	196,243	196,243	182,751	183,865	11,949	11,949	196,243	196,243	182,751	183,865	11,949	11,949	196,243			0	9,220	05/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	08/25/2012.	MBS Paydown 0.73625685.....	203,939	203,939	189,918	191,076	12,286	12,286	203,939	203,939	189,918	191,076	12,286	12,286	203,939			0	6,382	05/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	03/25/2012.	MBS Paydown 0.9010283.....	246,509	246,509	229,561	230,961	14,912	14,912	246,509	246,509	229,561	230,961	14,912	14,912	246,509			0	2,895	05/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	05/25/2012.	MBS Paydown 0.84368599.....	256,252	256,252	238,635	240,090	15,198	15,198	256,252	256,252	238,635	240,090	15,198	15,198	256,252			0	5,012	05/25/2034.	
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....	06/25/2012.	MBS Paydown 0.79118268.....	323,945	323,945	301,674	303,514	19,789	19,789	323,945	323,945	301,674	303,514	19,789	19,789	323,945			0	7,604	05/25/2034.	
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	05/25/2012.	MBS Paydown 0.74436573.....	2,326	2,326	1,936	1,950	23	23	2,326	2,326	1,936	1,950	23	23	2,326			0	51	08/25/2035.	
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	07/25/2012.	MBS Paydown 0.73224931.....	2,780	2,780	2,314	2,331	39	39	2,780	2,780	2,314	2,331									

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.58

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			02/25/2012.	MBS Paydown 0.764306059.....		4,970	4,970	4,137	4,167			118	118		4,970			0	43	08/25/2035.	
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			08/25/2012.	MBS Paydown 0.722941933.....		5,352	5,352	4,455	4,487			272	272		5,352			0	187	08/25/2035.	
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			01/25/2012.	MBS Paydown 0.77294907.....		5,599	5,599	4,662	4,695			182	182		5,599			0	24	08/25/2035.	
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			03/25/2012.	MBS Paydown 0.754292364.....		5,758	5,758	4,793	4,828			273	273		5,758			0	76	08/25/2035.	
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			10/25/2012.	MBS Paydown 0.70232372.....		8,627	8,627	7,182	7,234			181	181		8,627			0	377	08/25/2035.	
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			12/25/2012.	MBS Paydown 0.646957125.....		15,128	15,128	12,594	12,684			855	855		15,128			0	794	08/25/2035.	
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			11/25/2012.	MBS Paydown 0.673266295.....		16,708	16,708	13,909	14,009			1,073	1,073		16,708			0	804	08/25/2035.	
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			10/25/2012.	Pass-Through Loss.....			18,456	16,362					0					0	92	04/25/2036.	
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			11/25/2012.	Pass-Through Loss.....				9,955					0					0	112	04/25/2036.	
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			12/25/2012.	Pass-Through Loss.....			101,173	89,696					0					0	1,518	04/25/2036.	
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			11/25/2012.	MBS Paydown 0.38235383.....		122,266	122,266	108,397	118,351			11	11		122,266			0	1,223	04/25/2036.	
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			10/25/2012.	MBS Paydown 0.38680365.....		145,896	145,896	129,346	145,708			2,572	2,572		145,896			0	729	04/25/2036.	
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			12/25/2012.	MBS Paydown 0.376301844.....		80,387	80,387	71,268	160,964			(4,560)	(4,560)		80,387			0	1,206	04/25/2036.	
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....			04/15/2012.	MBS Paydown 0.999708451.....		3,499	3,499	3,605	3,506			3,310	3,310		3,499			0	68	03/15/2049.	
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....			12/15/2012.	MBS Paydown 0.243569252.....		1,717,001	1,717,001	1,769,047	1,720,810			(5,102)	(5,102)		1,717,001			0	100,023	03/15/2049.	
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....			11/15/2012.	MBS Paydown 0.386652637.....		7,356,670	7,356,670	7,579,669	7,372,993			(27,726)	(27,726)		7,356,670			0	393,381	03/15/2049.	
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			12/25/2012.	MBS Paydown 0.707045216.....		139,183	139,183	115,144	118,525			6,192	6,192		139,183			0	552	08/25/2036.	
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			10/25/2012.	MBS Paydown 0.725524859.....		139,903	139,903	115,739	119,138			5,136	5,136		139,903			0	468	08/25/2036.	
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			06/25/2012.	MBS Paydown 0.760184589.....		147,137	147,137	121,724	125,299			3,266	3,266		147,137			0	300	08/25/2036.	
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			05/25/2012.	MBS Paydown 0.768816865.....		161,135	161,135	133,304	137,219			2,919	2,919		161,135			0	275	08/25/2036.	
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			11/25/2012.	MBS Paydown 0.715210851.....		175,802	175,802	145,438	149,709			7,106	7,106		175,802			0	645	08/25/2036.	
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			08/25/2012.	MBS Paydown 0.733732702.....		187,487	187,487	155,105	159,660			5,675	5,675		187,487			0	512	08/25/2036.	
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			03/25/2012.	MBS Paydown 0.815013028.....		246,948	246,948	204,295	210,295			9,763	9,763		246,948			0	260	08/25/2036.	
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			02/25/2012.	MBS Paydown 0.829501002.....		248,736	248,736	205,775	211,818			9,121	9,121		248,736			0	186	08/25/2036.	
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			07/25/2012.	MBS Paydown 0.744732246.....		263,385	263,385	217,894	224,293			16,008	16,008		263,385			0	624	08/25/2036.	
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			04/25/2012.	MBS Paydown 0.778270345.....		626,279	626,279	518,109	533,325			69,146	69,146		626,279			0	865	08/25/2036.	
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....			06/25/2012.	MBS Paydown 0.08186422.....		62,886	62,886	61,727	62,366			454	454		62,886			0	1,794	07/25/2036.	
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....			09/25/2012.	MBS Paydown 0.03552517.....		73,263	73,263	71,913	72,657			821	821		73,263			0	3,135	07/25/2036.	
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....			08/25/2012.	MBS Paydown 0.050177846.....		76,745	76,745	75,330	76,110			742	742		76,745			0	2,919	07/25/2036.	
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....			10/25/2012.	MBS Paydown 0.01957896.....		79,731	79,731	78,261	79,071			1,055	1,055		79,731			0	3,791	07/25/2036.	
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....			07/25/2012.	MBS Paydown 0.0655269.....		81,687	81,687	80,181	81,010			685	685		81,687			0	2,719	07/25/2036.	
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....			03/25/2012.	MBS Paydown 0.137390989.....		90,036	90,036	88,376	89,290			394	394		90,036			0	1,284	07/25/2036.	
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....			11/25/2012.	MBS Paydown 0.0.....		97,895	97,895	96,090	97,084			2,052	2,052		97,895			0	5,120	07/25/2036.	
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....			01/25/2012.	MBS Paydown 0.176735245.....		103,296	103,296	101,392	102,441			300	300		103,296			0	491	07/25/2036.	
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....			04/25/2012.	MBS Paydown 0.116428192.....		104,814	104,814	102,881	103,946			564	564		104,814			0	1,994	07/25/2036.	
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....			02/25/2012.	MBS Paydown 0.155398215.....		106,685	106,685	104,718	105,801			398	398		106,685			0	1,015	07/25/2036.	
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36.....			05/25/2012.	MBS Paydown 0.09444151.....		109,933	109,933	107,907	109,023			711	711		109,933			0	2,614	07/25/2036.	
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			11/25/2012.	MBS Paydown 0.999626386.....		4,857	4,857	4,720	4,756			15	15		4,857			0	264	07/25/2036.	
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			12/25/2012.	MBS Paydown 0.98198944.....		229,280	229,280	222,798	224,492			99	99		229,280			0	13,617	07/25/2036.	
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			04/25/2012.	MBS Paydown 0.911618765.....		94,650	94,650	87,729	90,567			1,273	1,273		94,650			0	1,822	09/25/2036.	
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			08/25/2012.	MBS Paydown 0.83434352.....		98,287	98,287	91,099	94,047			1,771	1,771		98,287			0	3,784	09/25/2036.	
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			03/25/2012.	MBS Paydown 0.924584544.....																	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.59

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		10/25/2012.	MBS Paydown 0.79657731.....		144,803	144,803	134,971	138,790			3,419	3,419		144,803				0	6,297	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		12/25/2012.	MBS Paydown 0.759956302.....		150,423	150,423	140,210	144,178			3,883	3,883		150,423				0	7,989	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		02/25/2012.	MBS Paydown 0.938874252.....		153,079	153,079	141,885	146,475			3,424	3,424		153,079				0	1,473	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		11/25/2012.	MBS Paydown 0.778079585.....		153,531	153,531	143,107	147,156			3,894	3,894		153,531				0	7,415	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		05/25/2012.	MBS Paydown 0.89032787.....		155,424	155,424	144,058	148,719			3,821	3,821		155,424				0	3,740	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		09/25/2012.	MBS Paydown 0.81402342.....		168,657	168,657	157,206	161,654			4,270	4,270		168,657				0	6,523	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		07/25/2012.	MBS Paydown 0.84780744.....		183,947	183,947	170,496	176,012			5,244	5,244		183,947				0	6,197	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		01/25/2012.	MBS Paydown 0.95984394.....		197,218	197,218	182,797	188,711			5,009	5,009		197,218				0	949	09/25/2036.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		09/25/2012.	MBS Paydown 0.22063446.....		4,347	4,347	4,228	2,690			194	194		4,347				0	196	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		08/25/2012.	MBS Paydown 0.222808005.....		9,860	9,860	9,589	6,101			383	383		9,860				0	394	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		05/25/2012.	MBS Paydown 0.26468394.....		16,944	16,944	16,478	10,483			2,228	2,228		16,944				0	424	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		10/25/2012.	MBS Paydown 0.20951941.....		22,230	22,230	21,619	13,754			4,821	4,821		22,230				0	1,112	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		12/25/2012.	MBS Paydown 0.183653737.....		23,470	23,470	22,825	14,521			7,583	7,583		23,470				0	1,408	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		07/25/2012.	MBS Paydown 0.22773822.....		27,868	27,868	27,101	17,242			6,078	6,078		27,868				0	975	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		11/25/2012.	MBS Paydown 0.195388885.....		28,261	28,261	27,484	17,485			6,987	6,987		28,261				0	1,554	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		03/25/2012.	MBS Paydown 0.289921137.....		29,917	29,917	29,095	18,510			5,054	5,054		29,917				0	449	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		04/25/2012.	MBS Paydown 0.273155997.....		33,530	33,530	32,608	20,745			6,329	6,329		33,530				0	671	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		02/25/2012.	MBS Paydown 0.304879747.....		35,111	35,111	34,145	21,723			6,037	6,037		35,111				0	351	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		01/25/2012.	MBS Paydown 0.322435027.....		39,126	39,126	38,050	24,207			6,880	6,880		39,126				0	196	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		06/25/2012.	MBS Paydown 0.241672065.....		46,024	46,024	44,758	28,475			11,062	11,062		46,024				0	1,381	04/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		05/25/2012.	MBS Paydown 0.8751229.....		53,417	53,417	51,418	51,490			953	953		53,417				0	1,384	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		04/25/2012.	MBS Paydown 0.878684038.....		62,892	62,892	60,538	60,622			1,253	1,253		62,892				0	1,306	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		02/25/2012.	MBS Paydown 0.887446327.....		65,914	65,914	63,448	63,536			1,340	1,340		65,914				0	686	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		03/25/2012.	MBS Paydown 0.882876809.....		68,543	68,543	65,978	66,070			1,429	1,429		68,543				0	1,069	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		01/25/2012.	MBS Paydown 0.891840603.....		75,401	75,401	72,579	72,680			1,637	1,637		75,401				0	393	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		06/25/2012.	MBS Paydown 0.869557131.....		83,487	83,487	80,363	80,474			1,925	1,925		83,487				0	2,592	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		11/25/2012.	MBS Paydown 0.829730223.....		98,795	98,795	95,099	95,230			2,481	2,481		98,795				0	5,588	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		07/25/2012.	MBS Paydown 0.86276929.....		101,818	101,818	98,008	98,144			2,525	2,525		101,818				0	3,682	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		08/25/2012.	MBS Paydown 0.855668133.....		106,517	106,517	102,532	102,674			2,689	2,689		106,517				0	4,397	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		12/25/2012.	MBS Paydown 0.821916043.....		117,213	117,213	112,827	112,983			3,097	3,097		117,213				0	7,223	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		10/25/2012.	MBS Paydown 0.83631657.....		137,862	137,862	132,703	132,887			3,740	3,740		137,862				0	7,097	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		09/25/2012.	MBS Paydown 0.84550735.....		152,412	152,412	146,709	146,912			4,193	4,193		152,412				0	7,070	06/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		01/25/2012.	Pass-Through Loss.....			1,740	618					0						0	3	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		02/25/2012.	Pass-Through Loss.....			103	37					0						0	0	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		03/25/2012.	Pass-Through Loss.....			1,568	557					0						0	10	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		04/25/2012.	Pass-Through Loss.....			83	29					0						0	1	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		05/25/2012.	Pass-Through Loss.....			83	30					0						0	1	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		06/25/2012.	Pass-Through Loss.....			38	13					0						0	0	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		07/25/2012.	Pass-Through Loss.....			1,380	490					0						0	20	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		08/25/2012.	Pass-Through Loss.....			83	30					0						0	1	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		09/25/2012.	Pass-Through Loss.....			84	30					0						0	2	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		10/25/2012.	Pass-Through Loss.....			82	29					0						0	2	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		11/25/2012.	Pass-Through Loss.....			10,285	3,651					0						0	238	03/25/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.60

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	12/25/2012.	Pass-Through Loss.....			3,331	1,183					0					0	84	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	04/25/2012.	MBS Paydown 0.479078594.....		170	170	60	95				0		170			0	1	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	08/25/2012.	MBS Paydown 0.471978267.....		177	177	63	97				0		177			0	3	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	06/25/2012.	MBS Paydown 0.478003879.....		224	224	80	98				0		224			0	3	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	02/25/2012.	MBS Paydown 0.485026013.....		281	281	100	144				0		281			0	1	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	05/25/2012.	MBS Paydown 0.478222251.....		944	944	335	384				0		944			0	10	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	01/25/2012.	MBS Paydown 0.485346327.....		792	792	281	947				0		792			0	2	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	12/25/2012.	MBS Paydown 0.436344886.....		2,117	2,117	752	2,037		74		74		2,117			0	53	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	03/25/2012.	MBS Paydown 0.479289475.....		5,316	5,316	1,887	2,574				0		5,316			0	32	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	07/25/2012.	MBS Paydown 0.47219519.....		5,591	5,591	1,985	2,607				0		5,591			0	82	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	10/25/2012.	MBS Paydown 0.45664354.....		7,371	7,371	2,617	2,787				0		7,371			0	155	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	09/25/2012.	MBS Paydown 0.46285391.....		10,866	10,866	3,857	4,094				0		10,866			0	205	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	11/25/2012.	MBS Paydown 0.440885014.....		8,626	8,626	3,062	7,071				0		8,626			0	199	03/25/2037.	
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	03/29/2012.	Book Value Adjustment.....									0					0		03/25/2037.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	09/25/2012.	MBS Paydown 0.174849442.....		31,960	31,960	31,840	31,833		101		101		31,960			0	1,438	01/25/2036.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	12/25/2012.	MBS Paydown 0.137597558.....		84,825	84,825	84,507	84,488		338		338		84,825			0	4,241	01/25/2036.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	10/25/2012.	MBS Paydown 0.160651077.....		144,980	144,980	144,436	144,404		464		464		144,980			0	7,249	01/25/2036.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	11/25/2012.	MBS Paydown 0.145904798.....		150,574	150,574	150,010	149,976		535		535		150,574			0	7,529	01/25/2036.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	03/25/2012.	MBS Paydown 0.315304664.....		155,309	155,309	154,726	154,692		78		78		155,309			0	2,330	01/25/2036.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	07/25/2012.	MBS Paydown 0.195356154.....		165,658	165,658	165,037	165,000		399		399		165,658			0	5,798	01/25/2036.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	08/25/2012.	MBS Paydown 0.177979431.....		177,434	177,434	176,768	176,729		486		486		177,434			0	7,097	01/25/2036.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	05/25/2012.	MBS Paydown 0.254734086.....		203,816	203,816	203,052	203,007		261		261		203,816			0	5,095	01/25/2036.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	01/25/2012.	MBS Paydown 0.35441483.....		212,205	212,205	211,409	211,362		(5)		(5)		212,205			0	1,061	01/25/2036.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	02/25/2012.	MBS Paydown 0.330514596.....		244,045	244,045	243,130	243,076		51		51		244,045			0	2,440	01/25/2036.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	04/25/2012.	MBS Paydown 0.274694548.....		414,670	414,670	413,115	413,023		286		286		414,670			0	8,293	01/25/2036.	
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....	06/25/2012.	MBS Paydown 0.211579645.....		440,650	440,650	438,998	438,900		702		702		440,650			0	13,220	01/25/2036.	
17315C	AC	1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035.....	08/25/2012.	MBS Paydown 0.994074188.....		61,834	61,834	58,279	58,528		2,967		2,967		61,834			0	2,164	09/25/2035.	
17315C	AC	1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035.....	12/25/2012.	MBS Paydown 0.746547119.....		557,193	557,193	525,154	527,407		15,697		15,697		557,193			0	29,250	09/25/2035.	
17315C	AC	1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035.....	09/25/2012.	MBS Paydown 0.939326389.....		571,276	571,276	538,428	540,737		27,418		27,418		571,276			0	22,492	09/25/2035.	
17315C	AC	1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035.....	11/25/2012.	MBS Paydown 0.799945299.....		721,982	721,982	680,468	683,386		33,413		33,413		721,982			0	34,742	09/25/2035.	
17315C	AC	1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035.....	10/25/2012.	MBS Paydown 0.869135934.....		732,415	732,415	690,301	693,262		35,376		35,376		732,415			0	32,040	09/25/2035.	
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....	09/25/2012.	MBS Paydown 0.392709839.....		61,383	61,383	59,109	58,910		435		435		61,383			0	2,338	06/25/2037.	
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....	01/25/2012.	MBS Paydown 0.484676323.....		68,787	68,787	66,239	66,016				0		68,787			0	300	06/25/2037.	
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....	08/25/2012.	MBS Paydown 0.399250732.....		93,100	93,100	89,651	89,349		655		655		93,100			0	3,162	06/25/2037.	
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....	04/25/2012.	MBS Paydown 0.447644765.....		99,642	99,642	95,950	95,627		405		405		99,642			0	1,714	06/25/2037.	
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....	07/25/2012.	MBS Paydown 0.409171323.....		105,353	105,353	101,450	101,108		1,034		1,034		105,353			0	3,142	06/25/2037.	
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....	03/25/2012.	MBS Paydown 0.458262432.....		109,583	109,583	105,523	105,168		666		666		109,583			0	1,420	06/25/2037.	
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....	05/25/2012.	MBS Paydown 0.435740813.....		111,713	111,713	107,574	107,212		1,014		1,014		111,713			0	2,394	06/25/2037.	
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....	12/25/2012.	MBS Paydown 0.34307255.....		120,924	120,924	116,444	116,052		2,274		2,274		120,924			0	6,073	06/25/2037.	
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....	02/25/2012.	MBS Paydown 0.469939435.....		138,298	138,298	133,175	132,726		1,617		1,617		138,298			0	1,201	06/25/2037.	
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....	06/25/2012.	MBS Paydown 0.420397557.....		143,989	143,989	138,654	138,188		2,478		2,478		143,989			0	3,692	06/25/2037.	
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....	11/25/2012.	MBS Paydown 0.355958011.....		148,933	148,933	143,415	142,932		3,605		3,605		148,933			0	6,883	06/25/2037.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.61

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 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.	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
17315G	AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37		10/25/2012.	MBS Paydown 0.371828088.....		195,965	195,965	188,705	188,070		5,491		5,491		195,965			0	8,266	06/25/2037.
17315J	AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		10/25/2012.	MBS Paydown 0.495122186.....		8,626	8,626	8,133	8,245		79		79		8,626			0	192	07/25/2036.
17315J	AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		08/25/2012.	MBS Paydown 0.512273359.....		12,590	12,590	11,870	12,033		90		90		12,590			0	225	07/25/2036.
17315J	AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		05/25/2012.	MBS Paydown 0.541797853.....		13,095	13,095	12,346	12,516		55		55		13,095			0	148	07/25/2036.
17315J	AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		01/25/2012.	MBS Paydown 0.583347432.....		13,485	13,485	12,714	12,889				0		13,485			0	31	07/25/2036.
17315J	AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		12/25/2012.	MBS Paydown 0.469544504.....		15,832	15,832	14,926	15,132		174		174		15,832			0	421	07/25/2036.
17315J	AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		03/25/2012.	MBS Paydown 0.561594788.....		17,988	17,988	16,959	17,192		36		36		17,988			0	123	07/25/2036.
17315J	AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		07/25/2012.	MBS Paydown 0.51955081.....		18,924	18,924	17,842	18,087		462		462		18,924			0	297	07/25/2036.
17315J	AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		06/25/2012.	MBS Paydown 0.530489613.....		19,563	19,563	18,445	18,698		480		480		19,563			0	264	07/25/2036.
17315J	AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		02/25/2012.	MBS Paydown 0.571992396.....		19,644	19,644	18,521	18,776		413		413		19,644			0	90	07/25/2036.
17315J	AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		09/25/2012.	MBS Paydown 0.500108579.....		21,045	21,045	19,842	20,114		592		592		21,045			0	421	07/25/2036.
17315J	AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		04/25/2012.	MBS Paydown 0.549366986.....		21,154	21,154	19,944	20,219		522		522		21,154			0	192	07/25/2036.
17315J	AD 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....		11/25/2012.	MBS Paydown 0.478695741.....		28,418	28,418	26,793	27,161		971		971		28,418			0	693	07/25/2036.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		02/25/2012.	MBS Paydown 0.656961207.....		87,515	87,515	87,515	87,473		(10)		(10)		87,515			0	902	04/25/2037.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		01/25/2012.	MBS Paydown 0.662430907.....		92,145	92,145	92,145	92,101				0		92,145			0	476	04/25/2037.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		09/25/2012.	MBS Paydown 0.597601675.....		106,550	106,550	106,550	106,499		(42)		(42)		106,550			0	4,918	04/25/2037.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		12/25/2012.	MBS Paydown 0.572815357.....		110,451	110,451	110,451	110,398		(55)		(55)		110,451			0	6,797	04/25/2037.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		10/25/2012.	MBS Paydown 0.589986367.....		121,845	121,845	121,845	121,786		(53)		(53)		121,845			0	6,249	04/25/2037.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		06/25/2012.	MBS Paydown 0.621703485.....		125,461	125,461	125,461	125,400		(36)		(36)		125,461			0	3,861	04/25/2037.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		04/25/2012.	MBS Paydown 0.638377711.....		127,580	127,580	127,580	127,518		(26)		(26)		127,580			0	2,622	04/25/2037.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		07/25/2012.	MBS Paydown 0.61305083.....		138,442	138,442	138,442	138,375		(76)		(76)		138,442			0	4,972	04/25/2037.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		08/25/2012.	MBS Paydown 0.604261077.....		140,636	140,636	140,636	140,568		(84)		(84)		140,636			0	5,772	04/25/2037.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		05/25/2012.	MBS Paydown 0.629544778.....		141,327	141,327	141,327	141,258		(62)		(62)		141,327			0	3,631	04/25/2037.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		11/25/2012.	MBS Paydown 0.579718568.....		164,285	164,285	164,285	164,205		(193)		(193)		164,285			0	9,268	04/25/2037.
17315N	AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		03/25/2012.	MBS Paydown 0.646351463.....		169,756	169,756	169,756	169,674		(148)		(148)		169,756			0	2,623	04/25/2037.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		11/25/2012.	MBS Paydown 0.479617344.....		95,634	95,634	92,116	92,461		475		475		95,634			0	4,332	11/25/2035.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		04/25/2012.	MBS Paydown 0.563244488.....		247,123	247,123	237,238	238,203		319		319		247,123			0	4,342	11/25/2035.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		12/25/2012.	MBS Paydown 0.472167767.....		287,353	287,353	276,783	277,818		1,530		1,530		287,353			0	14,259	11/25/2035.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		08/25/2012.	MBS Paydown 0.512613285.....		347,223	347,223	333,334	334,690		1,268		1,268		347,223			0	12,161	11/25/2035.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		06/25/2012.	MBS Paydown 0.533535251.....		368,020	368,020	353,300	354,736		866		866		368,020			0	9,686	11/25/2035.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		07/25/2012.	MBS Paydown 0.522374145.....		397,034	397,034	381,153	382,702		9,884		9,884		397,034			0	12,178	11/25/2035.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		02/25/2012.	MBS Paydown 0.589928476.....		466,244	466,244	447,594	449,414		10,965		10,965		466,244			0	4,100	11/25/2035.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		10/25/2012.	MBS Paydown 0.482096639.....		507,749	507,749	489,073	490,901		13,116		13,116		507,749			0	20,801	11/25/2035.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		01/25/2012.	MBS Paydown 0.603035155.....		583,808	583,808	560,456	562,735		14,487		14,487		583,808			0	2,566	11/25/2035.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		09/25/2012.	MBS Paydown 0.495259961.....		669,370	669,370	644,749	647,159		18,242		18,242		669,370			0	24,523	11/25/2035.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		05/25/2012.	MBS Paydown 0.543880751.....		688,826	688,826	661,273	663,962		19,541		19,541		688,826			0	15,121	11/25/2035.
17315X	AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		03/25/2012.	MBS Paydown 0.570191419.....		702,106	702,106	674,022	676,763		19,411		19,411		702,106			0	9,260	11/25/2035.
17316A	AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....		01/25/2012.	MBS Paydown 0.955565466.....		96,152	96,152	94,710	94,928		184		184		96,152			0	481	05/25/2037.
17316A	AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....		09/25/2012.	MBS Paydown 0.830948479.....		98,267	98,267	96,793	97,016		361		361		98,267			0	4,422	05/25/2037.
17316A	AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....		10/25/2012.	MBS Paydown 0.819893179.....		163,066	163,066	160,620	160,989		1,002		1,002		163,066			0	8,153	05/25/2037.
17316A	AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....		03/25/2012.	MBS Paydown 0.931823392.....		164,381	164,381	161,915	162,287		814		814		164,381			0	2,466	05/25/2037.
17316A	AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....		02/25/2012.	MBS Paydown 0.942967842.....		185,815	185,815	183,028	183,449		979		979		185,815			0	1,858	05/25/2037.
17316A	AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....		07/25/2012.	MBS Paydown 0.862823483.....		200,576	200,576	197,568	198,022		1,269		1,269		200,576			0	7,020	05/25/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.62

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	...	...	12/25/2012.	MBS Paydown 0.786628038		205,098	205,098	202,022	202,487		1,478		1,478		205,098			0	12,306	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	...	...	06/25/2012.	MBS Paydown 0.876421882		241,877	241,877	238,249	238,797		1,617		1,617		241,877			0	7,256	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	...	...	04/25/2012.	MBS Paydown 0.913385146		271,964	271,964	267,885	268,501		1,799		1,799		271,964			0	5,439	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	...	...	11/25/2012.	MBS Paydown 0.800533003		285,563	285,563	281,279	281,926		2,227		2,227		285,563			0	15,706	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	...	...	05/25/2012.	MBS Paydown 0.892820328		303,331	303,331	298,781	299,468		2,130		2,130		303,331			0	7,583	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	...	...	08/25/2012.	MBS Paydown 0.837610672		371,889	371,889	366,311	367,153		2,921		2,921		371,889			0	14,876	05/25/2037.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	06/25/2012.	MBS Paydown 0.466475053		97,934	97,934	97,781	97,629		.66		.66		97,934			0	2,714	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	04/25/2012.	MBS Paydown 0.515742358		130,028	130,028	129,825	129,624		.39		.39		130,028			0	2,401	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	03/25/2012.	MBS Paydown 0.524506733		153,502	153,502	153,262	153,024		.38		.38		153,502			0	2,072	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	02/25/2012.	MBS Paydown 0.534853295		184,040	184,040	183,752	183,467		.33		.33		184,040			0	1,711	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	09/25/2012.	MBS Paydown 0.420312155		203,973	203,973	203,654	203,338		.115		.115		203,973			0	8,477	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	11/25/2012.	MBS Paydown 0.391624039		209,594	209,594	209,266	208,941		.167		.167		209,594			0	10,648	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	10/25/2012.	MBS Paydown 0.4057514		216,023	216,023	215,686	215,351		.145		.145		216,023			0	9,975	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	07/25/2012.	MBS Paydown 0.451697716		219,237	219,237	218,894	218,554		.68		.68		219,237			0	7,088	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	08/25/2012.	MBS Paydown 0.434060675		261,663	261,663	261,254	260,849		.104		.104		261,663			0	9,672	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	12/25/2012.	MBS Paydown 0.371176446		303,360	303,360	302,886	302,417		.271		.271		303,360			0	16,817	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	01/25/2012.	MBS Paydown 0.547258232		415,690	415,690	415,041	414,397		.(195)		.(195)		415,690			0	1,933	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	...	...	05/25/2012.	MBS Paydown 0.473076161		632,996	632,996	632,007	631,026		.(84)		.(84)		632,996			0	14,611	12/25/2035.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	...	...	R	03/07/2012.	MBS Paydown 0.41796915		4,574	4,574	4,174	6				0		4,574				23	12/09/2047.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	...	...	R	06/07/2012.	MBS Paydown 0.417365518		7,244	7,244	6,610	9				0		1,718		5,526	5,526	72	12/09/2047.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	...	...	R	11/30/2012.	Book Value Adjustment									0		6,160		(6,160)	(6,160)		12/09/2047.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	...	...	R	09/07/2012.	MBS Paydown 0.417312682		634	634	579	6,293				0				634	634	10	12/09/2047.
20449E XN 1	COMPASS BANK 6.40 10/01/2017	...	...	...	10/26/2012.	CORTVIEW CAPITAL		376,250	350,000	349,783	349,867		.16		.16		349,884		26,366	26,366	22,400	10/01/2017.
20449E XN 1	COMPASS BANK 6.40 10/01/2017	...	...	...	08/02/2012.	MORGAN STANLEY & CO.		507,500	500,000	511,670	507,712		.(686)		.(686)		507,026		474	474	27,200	10/01/2017.
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.
20449E XN 1	COMPASS BANK 6.40 10/01/2017	...	...	...	11/06/2012.	MORGAN STANLEY & CO.		1,616,250	1,500,000	1,499,070	1,499,431		.72		.72		1,499,503		116,747	116,747	96,000	10/01/2017.
20449E XN 1	COMPASS BANK 6.40 10/01/2017	...	...	...	09/11/2012.	MORGAN STANLEY & CO.		2,080,000	2,000,000	1,990,880	1,994,126		.607		.607		1,994,733		85,267	85,267	64,000	10/01/2017.
20449E XN 1	COMPASS BANK 6.40 10/01/2017	...	...	...	08/07/2012.	MORGAN STANLEY & CO.		2,030,000	2,000,000	1,998,760	1,999,241		.68		.68		1,999,309		30,691	30,691	131,200	10/01/2017.
20449E XN 1	COMPASS BANK 6.40 10/01/2017	...	...	...	10/17/2012.	MORGAN STANLEY & CO.		2,157,500	2,000,000	1,998,760	1,999,241		.91		.91		1,999,332		158,168	158,168	128,000	10/01/2017.
20449E XN 1	COMPASS BANK 6.40 10/01/2017	...	...	...	08/07/2012.	GLEACHER		10,037,500	10,000,000	10,125,580	10,083,129		.(7,503)		.(7,503)		10,075,625		(38,125)	(38,125)	549,333	10/01/2017.
21036P AF 5	CONSTELLATION BR 7.25 05/15/2017	...	...	...	08/03/2012.	J. P. MORGAN SECURITIES		1,732,500	1,500,000	1,466,250	1,472,464		2,568		2,568		1,475,032		257,468	257,468	79,448	05/15/2017.
21036P AF 5	CONSTELLATION BR 7.25 05/15/2017	...	...	...	08/02/2012.	J. P. MORGAN SECURITIES		1,732,500	1,500,000	1,488,750	1,490,824		.852		.852		1,491,675		240,825	240,825	79,146	05/15/2017.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	...	...	...	12/15/2012.	MBS Paydown 0.102495156		2,137	2,137	2,135	1,228				0		2,137			0	150	03/15/2027.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	...	...	...	05/15/2012.	MBS Paydown 0.111309064		2,374	2,374	2,372	1,365				0		2,374			0	69	03/15/2027.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	...	...	...	03/15/2012.	MBS Paydown 0.112315761		2,606	2,606	2,604	1,498				0		2,606			0	46	03/15/2027.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	...	...	...	04/15/2012.	MBS Paydown 0.111783805		2,660	2,660	2,658	1,529				0		2,660			0	62	03/15/2027.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	...	...	...	09/15/2012.	MBS Paydown 0.10711177		2,689	2,689	2,687	1,546				0		2,689			0	141	03/15/2027.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	...	...	...	01/15/2012.	MBS Paydown 0.114285558		2,874	2,874	2,872	1,652				0		2,874			0	17	03/15/2027.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	...	...	...	11/15/2012.	MBS Paydown 0.102922508		3,132	3,132	3,130	1,801				0		3,132			0	201	03/15/2027.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	...	...	...	06/15/2012.	MBS Paydown 0.110493668		4,077	4,077	4,074	2,344				0		4,077			0	143	03/15/2027.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	...	...	...	08/15/2012.	MBS Paydown 0.107649562		6,199	6,199	6,194	3,564				0		6,199			0	289	03/15/2027.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	...	...	...	02/15/2012.	MBS Paydown 0.11283691		7,243	7,243	7,238	4,164				0		7,243			0	85	03/15/2027.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.63

1			2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
CUSIP Identification	Description		Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date															
21075W	CJ	2	07/15/2012.	MBS Paydown 0.108889409.....		8,021	8,021	8,015	4,611				0		8,021			0	328	03/15/2027.																
21075W	CJ	2	10/15/2012.	MBS Paydown 0.103548935.....		17,814	17,814	17,800	10,241				0		17,814			0	1,039	03/15/2027.																
21079N	AA	9	10/19/2012.	Sinking Fund Redemption 100.0.....		139,283	139,283	137,759	137,908		115		115		139,283			0	8,333	04/19/2022.																
21079N	AA	9	04/19/2012.	Sinking Fund Redemption 100.0.....		139,800	139,800	138,271	138,420		43		43		139,800			0	4,182	04/19/2022.																
21079V	AA	1	01/12/2012.	Sinking Fund Redemption 100.0.....		38,523	38,523	38,523	38,525				0		38,523			0	915	01/12/2021.																
21079V	AA	1	02/21/2012.	STIFEL NICOLAUS & CO.....		2,069,359	1,961,477	1,961,477	1,961,603		(3)		(3)		1,961,603		107,755	107,755	57,455	01/12/2021.																
210805	AM	9	04/15/2012.	Sinking Fund Redemption 100.0.....		2,713	2,713	2,713	2,713				0		2,713			0	94	04/15/2015.																
210805	AM	9	07/15/2012.	Sinking Fund Redemption 100.0.....		16,453	16,453	16,453	16,452		188		188		16,453			0	908	04/15/2015.																
210805	AM	9	06/04/2012.	Partial Make Whole Call 102.2995866.....		30,878	30,184	30,184	30,182		3		3		30,184		694	694	1,047	04/15/2015.																
210805	AM	9	06/11/2012.	Partial Make Whole Call 103.0987726.....		61,171	59,332	59,332	59,328		6		6		59,332		1,839	1,839	2,059	04/15/2015.																
210805	AM	9	10/15/2012.	Sinking Fund Redemption 100.0.....		81,397	81,397	81,397	81,391		4,243		4,243		81,397			0	5,904	04/15/2015.																
210805	AM	9	01/15/2012.	Sinking Fund Redemption 100.0.....		168,164	168,164	168,164	168,152				0		168,164			0	2,918	04/15/2015.																
222372	AJ	3	09/26/2012.	BANK OF AMER/ML.....		2,175,480	2,000,000	2,063,040	2,033,464		(5,163)		(5,163)		2,028,301		147,179	147,179	109,722	05/15/2016.																
222862	AD	6	01/15/2012.	Maturity 100.0.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	29,375	01/15/2012.																
224044	BM	8	12/27/2012.	Partial Call 109.74144.....		3,792,664	3,456,000	3,394,345	3,433,734		22,266		22,266		3,456,000		336,664	336,664	194,630	12/15/2014.																
22540V	HJ	4	09/25/2012.	MBS Paydown 0.061498633.....		7,899	7,899	7,897	8,051		(2)		(2)		7,899			0	332	09/25/2031.																
22540V	HJ	4	03/25/2012.	MBS Paydown 0.077066255.....		9,383	9,383	9,380	9,564				0		9,383			0	131	09/25/2031.																
22540V	HJ	4	10/25/2012.	MBS Paydown 0.059720294.....		10,670	10,670	10,667	10,875		(232)		(232)		10,670			0	498	09/25/2031.																
22540V	HJ	4	06/25/2012.	MBS Paydown 0.069093495.....		12,449	12,449	12,445	12,688		(271)		(271)		12,449			0	349	09/25/2031.																
22540V	HJ	4	07/25/2012.	MBS Paydown 0.066993625.....		12,599	12,599	12,595	12,842		(274)		(274)		12,599			0	412	09/25/2031.																
22540V	HJ	4	04/25/2012.	MBS Paydown 0.074742228.....		13,944	13,944	13,940	14,212		(307)		(307)		13,944			0	260	09/25/2031.																
22540V	HJ	4	02/25/2012.	MBS Paydown 0.078630114.....		14,009	14,009	14,005	14,279		(304)		(304)		14,009			0	131	09/25/2031.																
22540V	HJ	4	12/25/2012.	MBS Paydown 0.05416147.....		14,211	14,211	14,207	14,484		(311)		(311)		14,211			0	796	09/25/2031.																
22540V	HJ	4	11/25/2012.	MBS Paydown 0.056529977.....		19,142	19,142	19,136	19,510		(425)		(425)		19,142			0	983	09/25/2031.																
22540V	HJ	4	01/25/2012.	MBS Paydown 0.080965023.....		19,528	19,528	19,522	19,903		(432)		(432)		19,528			0	91	09/25/2031.																
22540V	HJ	4	05/25/2012.	MBS Paydown 0.071168301.....		21,444	21,444	21,437	21,856		(479)		(479)		21,444			0	500	09/25/2031.																
22540V	HJ	4	08/25/2012.	MBS Paydown 0.062815177.....		25,071	25,071	25,063	25,553		(556)		(556)		25,071			0	936	09/25/2031.																
22541H	CC	4	03/22/2012.	Cash Tender 106.787.....		4,271,480	4,000,000	4,163,040	4,131,050		(4,101)		(4,101)		4,126,949		144,531	144,531	144,667	02/15/2018.																
22541Q	FV	9	10/25/2012.	MBS Paydown 0.431909212.....		54,719	54,719	55,229	55,016		22		22		54,719			0	2,390	06/25/2033.																
22541Q	FV	9	06/25/2012.	MBS Paydown 0.468559494.....		90,336	90,336	90,939	90,566		28		28		90,336			0	2,484	06/25/2033.																
22541Q	FV	9	08/25/2012.	MBS Paydown 0.447650101.....		105,025	105,025	105,726	105,293		(513)		(513)		105,025			0	3,851	06/25/2033.																
22541Q	FV	9	04/25/2012.	MBS Paydown 0.49107888.....		127,317	127,317	128,168	127,642		(664)		(664)		127,317			0	2,334	06/25/2033.																
22541Q	FV	9	03/25/2012.	MBS Paydown 0.49903622.....		159,709	159,709	160,776	160,116		(865)		(865)		159,709			0	2,196	06/25/2033.																
22541Q	FV	9	09/25/2012.	MBS Paydown 0.435128003.....		212,876	212,876	214,857	214,029		(1,689)		(1,689)		212,876			0	8,322	06/25/2033.																
22541Q	FV	9	12/25/2012.	MBS Paydown 0.400434324.....		218,148	218,148	220,179	219,331		(1,701)		(1,701)		218,148			0	11,528	06/25/2033.																
22541Q	FV	9	01/25/2012.	MBS Paydown 0.523578886.....		227,320	227,320	228,838	227,899		(1,309)		(1,309)		227,320			0	1,042	06/25/2033.																
22541Q	FV	9	07/25/2012.	MBS Paydown 0.45421415.....		229,526	229,526	231,059	230,111		(1,247)		(1,247)		229,526			0	7,364	06/25/2033.																
22541Q	FV	9	02/25/2012.	MBS Paydown 0.509018047.....		232,973	232,973	234,530	233,567		(1,326)		(1,326)		232,973			0	2,136	06/25/2033.																
22541Q	FV	9	05/25/2012.	MBS Paydown 0.474205473.....		269,975	269,975	271,778	270,663		(1,503)		(1,503)		269,975			0	6,187	06/25/2033.																
22541Q	FV	9	11/25/2012.	MBS Paydown 0.413266587.....		316,925	316,925	319,874	318,642		(2,571)		(2,571)		316,925			0	15,295	06/25/2033.																
22541S	UP	1	06/25/2012.	MBS Paydown 0.0.....					0				0					0	1,150	08/25/2034.																

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	08/15/2012.	MBS Paydown 0.39356888.....		1,623	1,623	1,408	1,550		33		33		1,623			.0	.52	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	12/15/2012.	MBS Paydown 0.296338303.....		1,900	1,900	1,649	1,815		.63		.63		1,900			.0	.91	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	07/15/2012.	MBS Paydown 0.393888667.....		2,190	2,190	1,900	2,092		.40		.40		2,190			.0	.61	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	03/15/2012.	MBS Paydown 0.435760072.....		2,533	2,533	2,198	2,420		.20		.20		2,533			.0	.30	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	05/15/2012.	MBS Paydown 0.42368164.....		15,555	15,555	13,494	14,859		.191		.191		15,555			.0	.312	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	04/15/2012.	MBS Paydown 0.426746737.....		45,743	45,743	39,682	43,695		.439		.439		45,743			.0	.734	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	11/15/2012.	MBS Paydown 0.296712774.....		62,588	62,588	54,295	59,787		.1,897		.1,897		62,588			.0	2,761	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	01/15/2012.	MBS Paydown 0.585532311.....		76,970	76,970	.66,771	73,525		.0		.0		76,970			.0	.309	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	10/15/2012.	MBS Paydown 0.309045369.....		147,091	147,091	127,601	140,508		.4,612		.4,612		147,091			.0	5,900	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	06/15/2012.	MBS Paydown 0.394320211.....		149,009	149,009	129,266	142,340		.3,294		.3,294		149,009			.0	3,586	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	09/15/2012.	MBS Paydown 0.338028827.....		281,866	281,866	244,519	269,250		10,550		10,550		281,866			.0	10,175	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38.....	...	02/15/2012.	MBS Paydown 0.436259252.....		757,561	757,561	657,184	723,655		28,147		28,147		757,561			.0	6,077	02/15/2038.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....	...	10/25/2012.	MBS Paydown 0.15047184.....		31,617	31,617	27,902	27,902		.50		.50		31,617			.0	.757	07/25/2035.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....	...	08/25/2012.	MBS Paydown 0.15460381.....		32,050	32,050	28,284	28,284		.34		.34		32,050			.0	.461	07/25/2035.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....	...	07/25/2012.	MBS Paydown 0.15497123.....		38,434	38,434	33,918	33,918		.60		.60		38,434			.0	.368	07/25/2035.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....	...	11/25/2012.	MBS Paydown 0.14688284.....		313,067	313,067	276,282	276,282		13,094		13,094		313,067			.0	9,001	07/25/2035.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....	...	09/25/2012.	MBS Paydown 0.1508343.....		328,813	328,813	290,178	290,178		14,045		14,045		328,813			.0	6,302	07/25/2035.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....	...	12/25/2012.	MBS Paydown 0.14121973.....		493,991	493,991	435,947	435,947		36,075		36,075		493,991			.0	16,569	07/25/2035.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....	...	06/25/2012.	MBS Paydown 0.15541184.....		845,247	845,247	745,930	745,930		71,421		71,421		845,247			.0	4,050	07/25/2035.
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040.....	...	02/15/2012.	MBS Paydown 0.271568389.....		12,705	12,705	12,254	12,664		.41		.41		12,705			.0	.112	02/15/2040.
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040.....	...	01/15/2012.	MBS Paydown 0.276970057.....		15,749	15,749	15,191	15,699		.12		.12		15,749			.0	.69	02/15/2040.
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040.....	...	06/15/2012.	MBS Paydown 0.243723092.....		18,335	18,335	17,684	18,276		.60		.60		18,335			.0	.483	02/15/2040.
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040.....	...	10/15/2012.	MBS Paydown 0.224926464.....		44,210	44,210	42,642	44,068		.144		.144		44,210			.0	1,940	02/15/2040.
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040.....	...	03/15/2012.	MBS Paydown 0.251518451.....		47,157	47,157	45,485	47,007		.154		.154		47,157			.0	.621	02/15/2040.
22546Q AD 9	CREDIT SUISSE 5.4 01/14/20.....	R	03/22/2012.	Cash Tender 101.577.....		6,094,620	6,000,000	6,151,240	6,135,011		(103,471)		(103,471)		6,031,540		63,080	.63,080	223,200	01/14/2020.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	12/25/2012.	MBS Paydown 0.011498152.....		2,419	2,419	2,507	2,503		(8)		(8)		2,419			.0	.169	02/25/2033.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	03/25/2012.	MBS Paydown 0.012026055.....		2,436	2,436	2,524	2,520		(2)		(2)		2,436			.0	.43	02/25/2033.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	09/25/2012.	MBS Paydown 0.011615327.....		2,470	2,470	2,560	2,556		(7)		(7)		2,470			.0	.130	02/25/2033.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	04/25/2012.	MBS Paydown 0.011991653.....		2,500	2,500	2,591	2,587		(3)		(3)		2,500			.0	.58	02/25/2033.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	05/25/2012.	MBS Paydown 0.011953484.....		2,774	2,774	2,874	2,870		(4)		(4)		2,774			.0	.81	02/25/2033.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	11/25/2012.	MBS Paydown 0.011531443.....		2,873	2,873	2,977	2,973		(9)		(9)		2,873			.0	.184	02/25/2033.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	10/25/2012.	MBS Paydown 0.011570979.....		3,223	3,223	3,340	3,334		(10)		(10)		3,223			.0	.188	02/25/2033.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	06/25/2012.	MBS Paydown 0.0119084.....		3,276	3,276	3,395	3,390		(5)		(5)		3,276			.0	.115	02/25/2033.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	07/25/2012.	MBS Paydown 0.011858885.....		3,598	3,598	3,729	3,723		(6)		(6)		3,598			.0	.147	02/25/2033.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	02/25/2012.	MBS Paydown 0.012059575.....		8,116	8,116	8,410	8,397		(4)		(4)		8,116			.0	.95	02/25/2033.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	01/25/2012.	MBS Paydown 0.012171258.....		8,158	8,158	8,454	8,440		.0		.0		8,158			.0	.48	02/25/2033.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....	...	08/25/2012.	MBS Paydown 0.011649321.....		15,229	15,229	15,781	15,756		(31)		(31)		15,229			.0	.711	02/25/2033.
22579Z ZZ 3	CRESCENT RES 2ND LIEN L+600 6/09/2015.....	...	06/08/2012.	Paydown 100.0.....		45,474	45,474	44,558	42,291	2,531	1,229		3,760		45,474			.0	1,839	06/09/2015.
22579Z ZZ 3	CRESCENT RES 2ND LIEN L+600 6/09/2015.....	...	08/09/2012.	Paydown 100.0.....		1,470,324	1,470,324	1,440,699	1,367,401	81,828	20,519		102,347		1,470,324			.0	79,724	06/09/2015.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R	02/18/2012.	MBS Paydown 0.975.....		66,666	66,666	66,642	66,642		.1		.1		66,666			.0	.549	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R	03/18/2012.	MBS Paydown 0.9666667.....		66,666	66,666	66,642	66,642		.1		.1		66,666			.0	.823	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R	05/18/2012.	MBS Paydown 0.95.....		66,666	66,666	66,642	66,642		.2		.2		66,666			.0	1,372	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R	06/18/2012.	MBS Paydown 0.9416667.....		66,666	66,666	66,642	66,642		.2		.2		66,666			.0	1,647	11/18/2026.

E14.64

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.65

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
227170 AA 5	CRNN 2011-1A A1 ABS 4.94	11/18/2026	R	08/18/2012.	MBS Paydown 0.925			66,666	66,666	66,642	66,642		3		3		66,666			0	2,196	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94	11/18/2026	R	09/18/2012.	MBS Paydown 0.9166667			66,666	66,666	66,642	66,642		3		3		66,666			0	2,470	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94	11/18/2026	R	11/18/2012.	MBS Paydown 0.9			66,666	66,666	66,642	66,642		4		4		66,666			0	3,019	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94	11/18/2026	R	12/18/2012.	MBS Paydown 0.8916667			66,666	66,666	66,642	66,642		4		4		66,666			0	3,293	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94	11/18/2026	R	01/18/2012.	MBS Paydown 0.9833333			66,667	66,667	66,642	66,642				0		66,667			0	274	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94	11/18/2026	R	04/18/2012.	MBS Paydown 0.9583333			66,667	66,667	66,642	66,643		1		1		66,667			0	1,098	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94	11/18/2026	R	07/18/2012.	MBS Paydown 0.9333333			66,667	66,667	66,642	66,643		3		3		66,667			0	1,921	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94	11/18/2026	R	10/18/2012.	MBS Paydown 0.9083333			66,667	66,667	66,642	66,643		4		4		66,667			0	2,744	11/18/2026.
227170 AD 9	CRNN 2012-2A A ABS 3.81	09/18/2027	R	11/18/2012.	MBS Paydown 0.9833333			66,666	66,666	66,638	66,638		1		1		66,666			0	353	09/18/2027.
227170 AD 9	CRNN 2012-2A A ABS 3.81	09/18/2027	R	12/18/2012.	MBS Paydown 0.975			66,667	66,667	66,639	66,639		1		1		66,667			0	564	09/18/2027.
227170 AD 9	CRNN 2012-2A A ABS 3.81	09/18/2027	R	10/18/2012.	MBS Paydown 0.9916666			66,667	66,667	66,639	66,639				0		66,667			0	141	09/18/2027.
22942G AK 5	CSC HOLD INCREM B3 EXT L+175	03/29/2016	R	03/30/2012.	Paydown 100.0			5,076	5,076	4,936	4,936		12		12		5,076			0	11	03/29/2016.
22942G AK 5	CSC HOLD INCREM B3 EXT L+175	03/29/2016	R	06/29/2012.	Paydown 100.0			5,076	5,076	4,936	4,936		32		32		5,076			0	37	03/29/2016.
22942G AK 5	CSC HOLD INCREM B3 EXT L+175	03/29/2016	R	09/28/2012.	Paydown 100.0			5,076	5,076	4,936	4,936		38		38		5,076			0	62	03/29/2016.
22942G AK 5	CSC HOLD INCREM B3 EXT L+175	03/29/2016	R	12/31/2012.	Paydown 100.0			5,076	5,076	4,936	4,936		37		37		5,076			0	88	03/29/2016.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	10/25/2012.	MBS Paydown 0.588581767			21,008	21,008	21,218	20,979		1		1		21,008			0	903	06/25/2035.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	03/25/2012.	MBS Paydown 0.841515888			34,441	34,441	34,785	34,393		(1)		(1)		34,441			0	444	06/25/2035.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	09/25/2012.	MBS Paydown 0.592783312			43,630	43,630	44,065	43,569		5		5		43,630			0	1,688	06/25/2035.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	11/25/2012.	MBS Paydown 0.578262275			51,597	51,597	52,113	51,526		(2)		(2)		51,597			0	2,441	06/25/2035.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	08/25/2012.	MBS Paydown 0.601509235			91,099	91,099	92,009	90,973		15		15		91,099			0	3,134	06/25/2035.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	02/25/2012.	MBS Paydown 0.848404017			138,379	138,379	139,761	138,187		3		3		138,379			0	1,190	06/25/2035.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	06/25/2012.	MBS Paydown 0.659341749			141,210	141,210	142,620	141,013		23		23		141,210			0	3,643	06/25/2035.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	07/25/2012.	MBS Paydown 0.619729099			198,063	198,063	200,041	197,788		27		27		198,063			0	5,962	06/25/2035.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	01/25/2012.	MBS Paydown 0.876079797			298,352	298,352	301,332	297,938		(122)		(122)		298,352			0	1,283	06/25/2035.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	05/25/2012.	MBS Paydown 0.68758365			313,728	313,728	316,861	313,292		(91)		(91)		313,728			0	6,745	06/25/2035.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	04/25/2012.	MBS Paydown 0.750329222			455,933	455,933	460,487	455,299		(395)		(395)		455,933			0	7,842	06/25/2035.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16	6/25/35	R	12/25/2012.	MBS Paydown 0.476729319			507,665	507,665	512,735	506,959		(178)		(178)		507,665			0	26,196	06/25/2035.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			08/27/2012.	MBS Paydown 0.463195225			16,480	16,480	15,712	15,838		143		143		16,480			0	806	07/27/2037.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			03/27/2012.	MBS Paydown 0.511217796			49,894	49,894	47,566	47,949		118		118		49,894			0	1,380	07/27/2037.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			09/27/2012.	MBS Paydown 0.455819977			52,217	52,217	49,781	50,182		490		490		52,217			0	2,771	07/27/2037.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			02/27/2012.	MBS Paydown 0.518264934			64,286	64,286	61,287	61,781		79		79		64,286			0	1,498	07/27/2037.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			06/27/2012.	MBS Paydown 0.479206751			67,536	67,536	64,385	64,904		403		403		67,536			0	2,737	07/27/2037.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			05/27/2012.	MBS Paydown 0.488745789			72,823	72,823	69,425	69,985		344		344		72,823			0	2,641	07/27/2037.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			01/27/2012.	MBS Paydown 0.52734493			75,416	75,416	71,897	72,477				0		75,416			0	1,425	07/27/2037.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			11/27/2012.	MBS Paydown 0.428074514			84,603	84,603	80,656	81,306		976		976		84,603			0	5,186	07/27/2037.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			04/27/2012.	MBS Paydown 0.499031524			86,279	86,279	82,253	82,916		291		291		86,279			0	2,758	07/27/2037.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			12/27/2012.	MBS Paydown 0.414519303			95,971	95,971	91,493	92,231		2,485		2,485		95,971			0	6,273	07/27/2037.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			07/27/2012.	MBS Paydown 0.465522976			96,881	96,881	92,361	93,105		693		693		96,881			0	4,335	07/27/2037.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			10/27/2012.	MBS Paydown 0.440024136			111,835	111,835	106,617	107,476		2,986		2,986		111,835			0	6,399	07/27/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37			05/26/2012.	MBS Paydown 0.386481876			25,642	25,642	23,859	24,361		204		204		25,642			0	496	06/26/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37			02/26/2012.	MBS Paydown 0.431388933			32,001	32,001	29,775	30,401		63		63		32,001			0	264	06/26/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37			11/26/2012.	MBS Paydown 0.312931553			46,041	46,041	43,005	43,833		855		855		46,041			0	1,400	06/26/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37			09/26/2012.	MBS Paydown 0.341056785			46,307	46,307	43,254	44,087		677		677		46,307			0	1,217	06/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.66

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37	....	07/26/2012.	MBS Paydown 0.357789459	.....	.....	47,107	47,107	44,002	44,848	.....	.....	.....	506	.....	47,107	.....	.....	.....	0	1,027	06/26/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37	....	08/26/2012.	MBS Paydown 0.349055929	.....	.....	50,558	50,558	47,225	48,134	.....	.....	.....	639	.....	50,558	.....	.....	.....	0	1,225	06/26/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37	....	12/26/2012.	MBS Paydown 0.303215465	.....	.....	56,246	56,246	52,538	53,549	.....	.....	.....	1,154	.....	56,246	.....	.....	.....	0	1,825	06/26/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37	....	03/26/2012.	MBS Paydown 0.418580801	.....	.....	68,126	68,126	63,389	64,722	.....	.....	.....	243	.....	68,126	.....	.....	.....	0	837	06/26/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37	....	01/26/2012.	MBS Paydown 0.437405217	.....	.....	83,733	83,733	77,910	79,548	.....	.....	.....	1,561	.....	83,733	.....	.....	.....	0	347	06/26/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37	....	06/26/2012.	MBS Paydown 0.365926797	.....	.....	109,332	109,332	101,729	103,868	.....	.....	.....	4,637	.....	109,332	.....	.....	.....	0	2,344	06/26/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37	....	10/26/2012.	MBS Paydown 0.32088466	.....	.....	116,776	116,776	109,078	111,177	.....	.....	.....	4,255	.....	116,776	.....	.....	.....	0	3,310	06/26/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37	....	04/26/2012.	MBS Paydown 0.391302781	.....	.....	145,092	145,092	135,002	137,840	.....	.....	.....	6,627	.....	145,092	.....	.....	.....	0	2,361	06/26/2037.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.....	01/25/2012.	MBS Paydown 0.844216035	.....	.....	56,952	56,952	37,588	23,005	.....	.....	.....	192	.....	56,952	.....	.....	.....	0	.20	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.....	10/25/2012.	MBS Paydown 0.716616663	.....	.....	72,456	72,456	47,821	29,268	.....	.....	.....	3,080	.....	72,456	.....	.....	.....	0	243	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.....	04/25/2012.	MBS Paydown 0.795214995	.....	.....	90,354	90,354	59,634	36,497	.....	.....	.....	1,493	.....	90,354	.....	.....	.....	0	125	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.....	06/25/2012.	MBS Paydown 0.764257917	.....	.....	92,170	92,170	60,832	37,231	.....	.....	.....	2,327	.....	92,170	.....	.....	.....	0	188	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.....	05/25/2012.	MBS Paydown 0.77961957	.....	.....	93,573	93,573	61,758	37,797	.....	.....	.....	1,955	.....	93,573	.....	.....	.....	0	160	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.....	12/25/2012.	MBS Paydown 0.684647428	.....	.....	93,970	93,970	62,020	37,958	.....	.....	.....	4,805	.....	93,970	.....	.....	.....	0	373	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.....	03/25/2012.	MBS Paydown 0.810274014	.....	.....	94,740	94,740	62,529	38,269	.....	.....	.....	1,150	.....	94,740	.....	.....	.....	0	100	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.....	11/25/2012.	MBS Paydown 0.700309113	.....	.....	97,845	97,845	64,578	39,523	.....	.....	.....	4,581	.....	97,845	.....	.....	.....	0	359	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.....	07/25/2012.	MBS Paydown 0.746516792	.....	.....	106,447	106,447	70,255	42,998	.....	.....	.....	3,149	.....	106,447	.....	.....	.....	0	252	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.....	08/25/2012.	MBS Paydown 0.728692698	.....	.....	106,945	106,945	70,583	43,199	.....	.....	.....	3,621	.....	106,945	.....	.....	.....	0	292	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.....	02/25/2012.	MBS Paydown 0.826064095	.....	.....	108,912	108,912	71,882	43,993	.....	.....	.....	841	.....	108,912	.....	.....	.....	0	.81	04/25/2046.
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1/25/37	.....	01/25/2012.	Pass-Through Loss	.....	.....	906,838	.....	5,716	.....	.....	.....	.....	.....	.....	517,437	.....	.....	.....	0	8,029	01/25/2037.
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1/25/37	.....	02/23/2012.	Factor Based Paydown	.....	.....	.....	5,237	1,894,480	518,746	.....	.....	.....	.....	.....	.....	.....	389,401	389,401	17,928	01/25/2037.	
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	07/15/2012.	MBS Paydown 0.184685447	.....	.....	22,538	22,538	15,748	16,821	.....	.....	.....	894	.....	22,538	.....	.....	.....	0	53	07/15/2036.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	06/15/2012.	MBS Paydown 0.186645265	.....	.....	24,050	24,050	16,805	17,949	.....	.....	.....	881	.....	24,050	.....	.....	.....	0	48	07/15/2036.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	09/15/2012.	MBS Paydown 0.179672888	.....	.....	24,530	24,530	17,141	18,308	.....	.....	.....	1,150	.....	24,530	.....	.....	.....	0	.74	07/15/2036.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	01/15/2012.	MBS Paydown 0.209021497	.....	.....	31,290	31,290	21,864	23,352	.....	.....	.....	136	.....	31,290	.....	.....	.....	0	12	07/15/2036.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	08/15/2012.	MBS Paydown 0.181805969	.....	.....	33,114	33,114	23,138	24,714	.....	.....	.....	1,411	.....	33,114	.....	.....	.....	0	.88	07/15/2036.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	12/15/2012.	MBS Paydown 0.169409733	.....	.....	35,823	35,823	25,031	26,735	.....	.....	.....	2,186	.....	35,823	.....	.....	.....	0	140	07/15/2036.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	11/15/2012.	MBS Paydown 0.17252477	.....	.....	36,739	36,739	25,672	27,419	.....	.....	.....	2,060	.....	36,739	.....	.....	.....	0	132	07/15/2036.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	03/15/2012.	MBS Paydown 0.197813781	.....	.....	39,637	39,637	27,696	29,582	.....	.....	.....	691	.....	39,637	.....	.....	.....	0	.41	07/15/2036.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	05/15/2012.	MBS Paydown 0.188736612	.....	.....	40,819	40,819	28,522	30,464	.....	.....	.....	1,293	.....	40,819	.....	.....	.....	0	.69	07/15/2036.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	10/15/2012.	MBS Paydown 0.175719493	.....	.....	45,464	45,464	31,768	33,931	.....	.....	.....	2,280	.....	45,464	.....	.....	.....	0	150	07/15/2036.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	04/15/2012.	MBS Paydown 0.192286068	.....	.....	63,569	63,569	44,419	47,443	.....	.....	.....	(3,565)	.....	63,569	.....	.....	.....	0	.87	07/15/2036.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.....	02/15/2012.	MBS Paydown 0.201260456	.....	.....	89,252	89,252	62,365	66,611	.....	.....	.....	1,189	.....	89,252	.....	.....	.....	0	.65	07/15/2036.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	....	01/25/2012.	Pass-Through Loss	.....	.....	.....	49,652	37,984	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.18	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	....	02/25/2012.	Pass-Through Loss	.....	.....	.....	26,989	20,646	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.21	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	....	03/25/2012.	Pass-Through Loss	.....	.....	.....	14,975	11,456	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.16	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	....	04/25/2012.	Pass-Through Loss	.....	.....	.....	36,231	27,717	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.51	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	....	05/25/2012.	Pass-Through Loss	.....	.....	.....	46,440	35,527	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.69	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	....	06/25/2012.	Pass-Through Loss	.....	.....	.....	43,276	33,106	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.91	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	....	07/25/2012.	Pass-Through Loss	.....	.....	.....	34,137	26,115	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.83	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	....	08/25/2012.	Pass-Through Loss	.....	.....	.....	5,988	4,581	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.17	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	....	09/25/2012.	Pass-Through Loss	.....	.....	.....	23,903	18,285	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.75	12/25/2046.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			10/25/2012.	Pass-Through Loss.....			35,334	27,030					0						0	122	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			11/25/2012.	Pass-Through Loss.....			49,054	37,526					0						0	185	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			12/25/2012.	Pass-Through Loss.....			35,827	27,408					0						0	146	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			08/25/2012.	MBS Paydown 0.690146884.....		25,150	25,150	19,240	19,644		151		151		25,150				0	71	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			03/25/2012.	MBS Paydown 0.78394614.....		24,641	24,641	18,850	24,992				0		24,641				0	27	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			10/25/2012.	MBS Paydown 0.660250801.....		24,096	24,096	18,433	37,491		289		289		24,096				0	83	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			09/25/2012.	MBS Paydown 0.675108164.....		36,252	36,252	27,733	37,949		292		292		36,252				0	113	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			02/25/2012.	MBS Paydown 0.793850204.....		44,152	44,152	33,776	44,879				0		44,152				0	34	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			06/25/2012.	MBS Paydown 0.722749463.....		31,752	31,752	24,290	47,331		364		364		31,752				0	67	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			04/25/2012.	MBS Paydown 0.76381474.....		44,295	44,295	33,886	50,800		391		391		44,295				0	63	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			12/25/2012.	MBS Paydown 0.616619451.....		46,056	46,056	35,233	51,656		1,074		1,074		46,056				0	188	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			05/25/2012.	MBS Paydown 0.741506331.....		42,793	42,793	32,737	56,293		433		433		42,793				0	63	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			11/25/2012.	MBS Paydown 0.637090192.....		43,588	43,588	33,345	58,443		450		450		43,588				0	164	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			07/25/2012.	MBS Paydown 0.697931497.....		65,135	65,135	49,828	62,626		482		482		65,135				0	159	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36...			01/25/2012.	MBS Paydown 0.811635278.....		53,281	53,281	40,760	64,936				0		53,281				0	19	12/25/2046.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			12/25/2012.	MBS Paydown 0.39317476.....		9,202	9,202	5,705	5,695		237		237		9,202				0	50	05/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			11/25/2012.	MBS Paydown 0.39405117.....		14,824	14,824	9,191	9,174		368		368		14,824				0	74	05/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			10/25/2012.	MBS Paydown 0.395462982.....		15,016	15,016	9,310	9,292		360		360		15,016				0	68	05/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			05/25/2012.	MBS Paydown 0.409115411.....		17,307	17,307	10,730	10,710		234		234		17,307				0	40	05/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			09/25/2012.	MBS Paydown 0.396893046.....		23,972	23,972	14,862	14,834		536		536		23,972				0	98	05/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			01/25/2012.	MBS Paydown 0.425566927.....		26,765	26,765	16,594	16,563		68		68		26,765				0	13	05/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			07/25/2012.	MBS Paydown 0.402143781.....		29,056	29,056	18,015	17,981		521		521		29,056				0	93	05/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			08/25/2012.	MBS Paydown 0.399176052.....		31,161	31,161	19,320	19,284		623		623		31,161				0	115	05/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			04/25/2012.	MBS Paydown 0.410763656.....		36,208	36,208	22,449	22,407		392		392		36,208				0	67	05/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			06/25/2012.	MBS Paydown 0.404911062.....		44,146	44,146	27,370	27,319		1,422		1,422		44,146				0	121	05/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			03/25/2012.	MBS Paydown 0.414212084.....		49,077	49,077	30,428	30,371		2,606		2,606		49,077				0	69	05/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			02/25/2012.	MBS Paydown 0.418886128.....		70,148	70,148	43,492	43,410		10,764		10,764		70,148				0	69	05/25/2047.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			01/15/2012.	Paydown 100.0.....		14,806	14,806	15,962	15,395		(6)		(6)		14,806				0	83	09/15/2018.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			02/15/2012.	Paydown 100.0.....		14,889	14,889	16,051	15,481		(19)		(19)		14,889				0	166	09/15/2018.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			03/15/2012.	Paydown 100.0.....		14,972	14,972	16,141	15,567		(32)		(32)		14,972				0	250	09/15/2018.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			04/15/2012.	Paydown 100.0.....		15,055	15,055	16,231	15,654		(45)		(45)		15,055				0	336	09/15/2018.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			05/15/2012.	Paydown 100.0.....		15,139	15,139	16,321	15,741		(58)		(58)		15,139				0	422	09/15/2018.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			06/15/2012.	Paydown 100.0.....		15,224	15,224	16,412	15,829		(72)		(72)		15,224				0	509	09/15/2018.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			07/15/2012.	Paydown 100.0.....		15,309	15,309	16,504	15,917		(86)		(86)		15,309				0	597	09/15/2018.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			08/15/2012.	Paydown 100.0.....		15,394	15,394	16,596	16,006		38		38		15,394				0	687	09/15/2018.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			09/15/2012.	Paydown 100.0.....		15,480	15,480	16,688	16,095		22		22		15,480				0	777	09/15/2018.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			10/15/2012.	Paydown 100.0.....		15,566	15,566	16,781	16,185		5		5		15,566				0	868	09/15/2018.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			11/15/2012.	Paydown 100.0.....		15,653	15,653	16,875	16,275		(12)		(12)		15,653				0	960	09/15/2018.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18.....			12/15/2012.	Paydown 100.0.....		15,740	15,740	16,969	16,366		(30)		(30)		15,740				0	1,053	09/15/2018.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016.....			01/15/2012.	Paydown 100.0.....		64,877	64,877	71,653	68,308		(34)		(34)		64,877				0	400	11/15/2016.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016.....			02/15/2012.	Paydown 100.0.....		65,277	65,277	72,094	68,729		(107)		(107)		65,277				0	805	11/15/2016.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016.....			03/15/2012.	Paydown 100.0.....		65,679	65,679	72,539	69,153		(1)		(1)		65,679				0	1,215	11/15/2016.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016.....			04/15/2012.	Paydown 100.0.....		66,084	66,084	72,986	69,580		(80)		(80)		66,084				0	1,630	11/15/2016.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		...	05/15/2012.	Paydown 100.0		66,492	66,492	73,436	70,009		(160)		(160)		66,492			0	2,050	11/15/2016.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		...	06/15/2012.	Paydown 100.0		66,902	66,902	73,889	70,440		(241)		(241)		66,902			0	2,475	11/15/2016.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		...	07/15/2012.	Paydown 100.0		67,315	67,315	74,345	70,875		(324)		(324)		67,315			0	2,906	11/15/2016.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		...	08/15/2012.	Paydown 100.0		67,730	67,730	74,803	71,312		(408)		(408)		67,730			0	3,341	11/15/2016.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		...	09/15/2012.	Paydown 100.0		68,147	68,147	75,265	71,752		(493)		(493)		68,147			0	3,782	11/15/2016.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		...	10/15/2012.	Paydown 100.0		68,568	68,568	75,729	72,194		(579)		(579)		68,568			0	4,228	11/15/2016.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		...	11/15/2012.	Paydown 100.0		68,990	68,990	76,196	72,639		(667)		(667)		68,990			0	4,680	11/15/2016.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		...	12/15/2012.	Paydown 100.0		69,416	69,416	76,666	73,087		(756)		(756)		69,416			0	5,137	11/15/2016.
233835 AT 4	DAIMLERCHRY'S NA 7.3 01/15/12		...	01/15/2012.	Maturity 100.0		2,000,000	2,000,000	2,306,062	2,001,814		(1,814)		(1,814)		2,000,000			0	73,000	01/15/2012.
239753 BK 1	DAYTON HUDSON 8.60 01/15/2012		...	01/15/2012.	Maturity 100.0		750,000	750,000	967,887	751,260		(1,260)		(1,260)		750,000			0	32,250	01/15/2012.
247361 ZH 4	DELTA AIR 2010-2 4.95 5/23/2019		...	02/22/2012.	STIFEL NICOLAUS & CO		2,030,354	1,906,435	1,906,435	1,906,438				0		1,906,438		123,916	123,916	24,641	05/23/2019.
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022		...	08/10/2012.	Sinking Fund Redemption 100.0		116,195	116,195	116,195	116,182		1		1		116,195			0	7,926	08/10/2022.
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022		...	02/10/2012.	Sinking Fund Redemption 100.0		117,032	117,032	117,032	117,019				0		117,032			0	3,991	08/10/2022.
247367 AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019		...	12/17/2012.	Sinking Fund Redemption 100.0		217,364	217,364	217,398			(6)		(6)		217,364			0	16,846	12/17/2019.
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019		...	06/17/2012.	Sinking Fund Redemption 100.0		223,825	223,825	223,825	223,860		(3)		(3)		223,825			0	8,673	12/17/2019.
24736W AA 8	DELTA AIR 2011-1 PT 5.30 04/15/2019		...	04/15/2012.	Sinking Fund Redemption 100.0		276,345	276,345	276,345	276,350				0		276,345			0	7,323	04/15/2019.
24736W AA 8	DELTA AIR 2011-1 PT 5.30 04/15/2019		...	05/01/2012.	STIFEL NICOLAUS & CO		3,984,311	3,723,655	3,723,655	3,723,720		(4)		(4)		3,723,720		260,591	260,591	109,093	04/15/2019.
250847 DT 4	DETROIT EDISON 5.20 10/15/2012		...	07/23/2012.	Make Whole Call 101.102948		3,033,088	3,000,000	2,994,720	2,999,474		526		526		3,000,000		33,088	33,088	120,467	10/15/2012.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	03/25/2012.	MBS Paydown 0.34484602		77,746	77,746	56,463	56,394		686		686		77,746			0	150	02/25/2035.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	08/25/2012.	MBS Paydown 0.32085904		83,694	83,694	60,783	60,708		2,586		2,586		83,694			0	420	02/25/2035.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	07/25/2012.	MBS Paydown 0.32446499		97,207	97,207	70,596	70,510		6,096		6,096		97,207			0	428	02/25/2035.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	11/25/2012.	MBS Paydown 0.30587635		105,125	105,125	76,347	76,253		10,572		10,572		105,125			0	717	02/25/2035.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	09/25/2012.	MBS Paydown 0.31622125		107,643	107,643	78,176	78,080		10,258		10,258		107,643			0	606	02/25/2035.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	05/25/2012.	MBS Paydown 0.33464828		110,831	110,831	80,491	80,393		9,000		9,000		110,831			0	350	02/25/2035.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	01/25/2012.	MBS Paydown 0.35497215		121,022	121,022	87,892	87,785		9,609		9,609		121,022			0	80	02/25/2035.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	04/25/2012.	MBS Paydown 0.33942343		125,858	125,858	91,405	91,293		12,739		12,739		125,858			0	320	02/25/2035.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	10/25/2012.	MBS Paydown 0.31040564		134,980	134,980	98,029	97,909		19,099		19,099		134,980			0	841	02/25/2035.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	06/25/2012.	MBS Paydown 0.32865313		139,147	139,147	101,056	100,932		17,904		17,904		139,147			0	526	02/25/2035.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	02/25/2012.	MBS Paydown 0.34819568		157,282	157,282	114,226	114,086		20,369		20,369		157,282			0	206	02/25/2035.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		...	12/25/2012.	MBS Paydown 0.29875884		165,197	165,197	119,975	119,828		29,707		29,707		165,197			0	1,225	02/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	10/25/2012.	MBS Paydown 0.35804777		24,107	24,107	18,094	17,147		421		421		24,107			0	110	06/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	09/25/2012.	MBS Paydown 0.35881621		25,370	25,370	19,042	18,045		430		430		25,370			0	105	06/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	02/25/2012.	MBS Paydown 0.40144467		26,572	26,572	19,944	18,900		80		80		26,572			0	26	06/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	01/25/2012.	MBS Paydown 0.40229167		51,304	51,304	38,507	36,492		96		96		51,304			0	25	06/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	11/25/2012.	MBS Paydown 0.356399		51,724	51,724	38,822	36,790		950		950		51,724			0	258	06/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	04/25/2012.	MBS Paydown 0.3922474		57,588	57,588	43,224	40,961		353		353		57,588			0	108	06/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	05/25/2012.	MBS Paydown 0.38786624		137,443	137,443	103,160	97,760		14,038		14,038		137,443			0	320	06/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	12/25/2012.	MBS Paydown 0.35174144		146,114	146,114	109,668	103,927		20,430		20,430		146,114			0	791	06/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	08/25/2012.	MBS Paydown 0.3596249		168,908	168,908	126,776	120,140		28,189		28,189		168,908			0	623	06/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	03/25/2012.	MBS Paydown 0.39408309		230,943	230,943	173,338	164,264		39,608		39,608		230,943			0	330	06/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	06/25/2012.	MBS Paydown 0.38020496		240,345	240,345	180,395	170,951		47,651		47,651		240,345			0	667	06/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		...	07/25/2012.	MBS Paydown 0.36500904		476,717	476,717	357,807	339,077		118,592		118,592		476,717			0	1,540	06/25/2035.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		...	01/25/2012.	Pass-Through Loss			9,566	9,566					0					0	41	02/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.69

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	02/25/2012.	Pass-Through Loss.....	.....	.....	.....	4,684	4,684	.....	.....	.....	.....	0	.....	.....	.....	.....	0	40	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	03/25/2012.	Pass-Through Loss.....	.....	.....	.....	1,241	1,241	.....	.....	.....	.....	0	.....	.....	.....	.....	0	16	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	04/25/2012.	Pass-Through Loss.....	.....	.....	.....	4,155	4,155	.....	.....	.....	.....	0	.....	.....	.....	.....	0	70	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	05/25/2012.	Pass-Through Loss.....	.....	.....	.....	2,113	2,113	.....	.....	.....	.....	0	.....	.....	.....	.....	0	45	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	06/25/2012.	Pass-Through Loss.....	.....	.....	.....	7,074	7,074	.....	.....	.....	.....	0	.....	.....	.....	.....	0	180	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	07/25/2012.	Pass-Through Loss.....	.....	.....	.....	7,609	7,609	.....	.....	.....	.....	0	.....	.....	.....	.....	0	225	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	08/25/2012.	Pass-Through Loss.....	.....	.....	.....	3,881	3,881	.....	.....	.....	.....	0	.....	.....	.....	.....	0	131	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	09/25/2012.	Pass-Through Loss.....	.....	.....	.....	2,880	2,880	.....	.....	.....	.....	0	.....	.....	.....	.....	0	109	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	10/25/2012.	Pass-Through Loss.....	.....	.....	.....	5,703	5,703	.....	.....	.....	.....	0	.....	.....	.....	.....	0	240	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	11/25/2012.	Pass-Through Loss.....	.....	.....	.....	8,759	8,759	.....	.....	.....	.....	0	.....	.....	.....	.....	0	405	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	12/25/2012.	Pass-Through Loss.....	.....	.....	.....	5,211	5,211	.....	.....	.....	.....	0	.....	.....	.....	.....	0	263	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	01/25/2012.	Pass-Through Loss.....	.....	.....	.....	6,833	6,833	.....	.....	.....	.....	0	.....	.....	.....	.....	0	29	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	02/25/2012.	Pass-Through Loss.....	.....	.....	.....	3,345	3,345	.....	.....	.....	.....	0	.....	.....	.....	.....	0	28	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	03/25/2012.	Pass-Through Loss.....	.....	.....	.....	887	887	.....	.....	.....	.....	0	.....	.....	.....	.....	0	11	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	04/25/2012.	Pass-Through Loss.....	.....	.....	.....	2,968	2,968	.....	.....	.....	.....	0	.....	.....	.....	.....	0	50	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	05/25/2012.	Pass-Through Loss.....	.....	.....	.....	1,509	1,509	.....	.....	.....	.....	0	.....	.....	.....	.....	0	32	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	06/25/2012.	Pass-Through Loss.....	.....	.....	.....	5,053	5,053	.....	.....	.....	.....	0	.....	.....	.....	.....	0	128	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	07/25/2012.	Pass-Through Loss.....	.....	.....	.....	5,435	5,435	.....	.....	.....	.....	0	.....	.....	.....	.....	0	161	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	08/25/2012.	Pass-Through Loss.....	.....	.....	.....	2,772	2,772	.....	.....	.....	.....	0	.....	.....	.....	.....	0	94	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	09/25/2012.	Pass-Through Loss.....	.....	.....	.....	2,057	2,057	.....	.....	.....	.....	0	.....	.....	.....	.....	0	78	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	10/25/2012.	Pass-Through Loss.....	.....	.....	.....	4,074	4,074	.....	.....	.....	.....	0	.....	.....	.....	.....	0	172	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	11/25/2012.	Pass-Through Loss.....	.....	.....	.....	6,257	6,257	.....	.....	.....	.....	0	.....	.....	.....	.....	0	290	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	12/25/2012.	Pass-Through Loss.....	.....	.....	.....	3,722	3,722	.....	.....	.....	.....	0	.....	.....	.....	.....	0	188	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	05/25/2012.	MBS Paydown 0.19738814.....	.....	.....	4,768	4,768	4,768	4,347	.....	(22)	.....	(22)	.....	4,768	.....	.....	0	101	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	03/25/2012.	MBS Paydown 0.20143582.....	.....	.....	6,237	6,237	6,237	4,932	.....	.....	.....	0	.....	6,237	.....	.....	0	79	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	12/25/2012.	MBS Paydown 0.18047766.....	.....	.....	4,496	4,496	4,496	5,690	.....	(29)	.....	(29)	.....	4,496	.....	.....	0	227	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	08/25/2012.	MBS Paydown 0.19101097.....	.....	.....	5,773	5,773	5,773	5,917	.....	(30)	.....	(30)	.....	5,773	.....	.....	0	195	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	02/25/2012.	MBS Paydown 0.20286046.....	.....	.....	5,240	5,240	5,240	5,945	.....	.....	.....	0	.....	5,240	.....	.....	0	45	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	05/25/2012.	MBS Paydown 0.19738814.....	.....	.....	6,676	6,676	6,676	6,086	.....	(31)	.....	(31)	.....	6,676	.....	.....	0	141	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	03/25/2012.	MBS Paydown 0.20143582.....	.....	.....	8,731	8,731	8,731	6,905	.....	.....	.....	0	.....	8,731	.....	.....	0	111	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	07/25/2012.	MBS Paydown 0.19272002.....	.....	.....	5,678	5,678	5,678	7,695	.....	(39)	.....	(39)	.....	5,678	.....	.....	0	168	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	12/25/2012.	MBS Paydown 0.18047766.....	.....	.....	6,294	6,294	6,294	7,966	.....	(40)	.....	(40)	.....	6,294	.....	.....	0	318	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	08/25/2012.	MBS Paydown 0.19101097.....	.....	.....	8,082	8,082	8,082	8,284	.....	(42)	.....	(42)	.....	8,082	.....	.....	0	273	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	02/25/2012.	MBS Paydown 0.20286046.....	.....	.....	7,336	7,336	7,336	8,323	.....	.....	.....	0	.....	7,336	.....	.....	0	62	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	06/25/2012.	MBS Paydown 0.19494261.....	.....	.....	7,175	7,175	7,175	8,467	.....	(43)	.....	(43)	.....	7,175	.....	.....	0	182	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	09/25/2012.	MBS Paydown 0.18836111.....	.....	.....	11,192	11,192	11,192	9,174	.....	(46)	.....	(46)	.....	11,192	.....	.....	0	425	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	04/25/2012.	MBS Paydown 0.1986437.....	.....	.....	10,992	10,992	10,992	9,667	.....	(49)	.....	(49)	.....	10,992	.....	.....	0	185	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	01/25/2012.	MBS Paydown 0.20457753.....	.....	.....	7,596	7,596	7,596	9,991	.....	.....	.....	0	.....	7,596	.....	.....	0	33	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	10/25/2012.	MBS Paydown 0.18535522.....	.....	.....	10,956	10,956	10,956	10,407	.....	(53)	.....	(53)	.....	10,956	.....	.....	0	461	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	07/25/2012.	MBS Paydown 0.19272002.....	.....	.....	7,949	7,949	7,949	10,773	.....	(54)	.....	(54)	.....	7,949	.....	.....	0	235	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	11/25/2012.	MBS Paydown 0.18212125.....	.....	.....	9,913	9,913	9,913	11,196	.....	(57)	.....	(57)	.....	9,913	.....	.....	0	459	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...	06/25/2012.	MBS Paydown 0.19494261.....	.....	.....	10,045	10,045	10,045	11,853	.....	(60)	.....	(60)	.....	10,045	.....	.....	0	255	02/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...		09/25/2012.	MBS Paydown 0.18836111.....		15,669	15,669	15,669	12,844		(65)		(65)		15,669			0	594	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...		04/25/2012.	MBS Paydown 0.1986437.....		15,389	15,389	15,389	13,533		(68)		(68)		15,389			0	259	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...		01/25/2012.	MBS Paydown 0.20457753.....		10,634	10,634	10,634	13,987				0		10,634			0	46	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...		10/25/2012.	MBS Paydown 0.18535522.....		15,338	15,338	15,338	14,569		(74)		(74)		15,338			0	646	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	...		11/25/2012.	MBS Paydown 0.18212125.....		13,879	13,879	13,879	15,675		(79)		(79)		13,879			0	642	02/25/2036.
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015.....	...		02/03/2012.	DEUTSCHE MORGAN GRENFELL.....		1,020,000	1,000,000	979,630	992,683		216		216		992,899		27,101	27,101	24,934	03/02/2015.
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015.....	...		08/01/2012.	DEUTSCHE MORGAN GRENFELL.....		2,114,800	2,000,000	1,959,260	1,985,367		2,561		2,561		1,987,928		126,872	126,872	103,021	03/02/2015.
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015.....	...		04/16/2012.	FTN FINANCIAL.....		3,131,580	3,000,000	2,938,890	2,978,050		1,918		1,918		2,979,968		151,612	151,612	106,604	03/02/2015.
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015.....	...		03/19/2012.	DEUTSCHE MORGAN GRENFELL.....		4,157,440	4,000,000	3,918,520	3,970,733		1,909		1,909		3,972,643		184,797	184,797	126,014	03/02/2015.
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015.....	...		01/27/2012.	DEUTSCHE BANK.....		4,000,000	4,000,000	3,964,200	3,987,094		309		309		3,987,404		12,596	12,596	95,556	03/02/2015.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019.....	R		06/15/2012.	Sinking Fund Redemption 100.0.....		297,500	297,500	296,756	296,908		56		56		297,500			0	8,758	06/15/2019.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019.....	R		12/15/2012.	Sinking Fund Redemption 100.0.....		308,700	308,700	307,928	308,086		123		123		308,700			0	18,176	06/15/2019.
25746U AJ 8	DOMINION RESOURC B 6.25 06/30/2012.....	...		06/30/2012.	Maturity 100.0.....		2,700,000	2,700,000	2,702,719	2,700,181		(181)		(181)		2,700,000			0	84,375	06/30/2012.
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042.....	...		04/25/2012.	MBS Paydown 0.99625.....		60,000	60,000	60,000	60,000		(1)		(1)		60,000			0	348	01/25/2042.
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042.....	...		07/25/2012.	MBS Paydown 0.9925.....		60,000	60,000	60,000	60,000		(1)		(1)		60,000			0	1,130	01/25/2042.
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042.....	...		10/25/2012.	MBS Paydown 0.98875.....		60,000	60,000	60,000	60,000		(1)		(1)		60,000			0	1,913	01/25/2042.
257867 AM 3	DONNELLEY & SONS 4.95 04/01/2014.....	...		03/13/2012.	Cash Tender 105.0.....		3,150,000	3,000,000	2,872,500	2,885,027		114,973		114,973		3,000,000		150,000	150,000	66,825	04/01/2014.
261561 AB 0	DRESDNER BANK-NY 7.25 09/15/2015.....	R		03/19/2012.	CITIGROUP.....		3,127,500	3,000,000	3,569,478	3,220,727		(12,207)		(12,207)		3,208,520		(81,020)	(81,020)	112,979	09/15/2015.
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024.....	...		07/15/2012.	MBS Paydown 0.92153846.....		164,103	164,103	164,074	164,074		1		1		164,103			0	2,829	07/15/2024.
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024.....	...		10/15/2012.	MBS Paydown 0.86871795.....		422,564	422,564	422,491	422,491		9		9		422,564			0	13,412	07/15/2024.
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024.....	...		04/15/2012.	MBS Paydown 0.942051282.....		463,590	463,590	463,509	463,509		(6)		(6)		463,590			0	1,270	07/15/2024.
26441C AC 9	DUKE ENERGY CORP 3.95 09/15/2014.....	...		07/17/2012.	MORGAN STANLEY & CO.....		4,246,960	4,000,000	3,997,560	3,998,677		259		259		3,998,936		248,024	248,024	133,861	09/15/2014.
26882P BB 7	ERAC USA FINANCE 6.375 10/15/2017.....	...		04/25/2012.	Consent Fee.....		30,000			4,994,261				0		30,000			0		10/15/2017.
26884A AX 1	ERP OPERATING LP 5.75 06/15/2017.....	...		10/02/2012.	WELLS FARGO BROKERAGE.....		5,961,250	5,000,000	4,960,550	4,976,000		2,917		2,917		4,978,917		982,333	982,333	351,389	06/15/2017.
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030.....	...		02/11/2012.	Sinking Fund Redemption 100.0.....		92,208	92,208	92,208	92,208				0		92,208			0	2,402	02/11/2030.
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030.....	...		08/11/2012.	Sinking Fund Redemption 100.0.....		94,624	94,624	94,624	94,624				0		94,624			0	4,929	02/11/2030.
29247# AA 6	EN-TOUCH SYSTEMS TL L+500 12/31/12.....	...		03/30/2012.	Paydown 100.0.....		22,069	22,069	21,934	22,069				0		22,069			0	398	12/31/2012.
29247# AA 6	EN-TOUCH SYSTEMS TL L+500 12/31/12.....	...		04/24/2012.	Paydown 100.0.....		242,470	242,470	240,985	242,470				0		242,470			0	5,429	12/31/2012.
29247# AA 6	EN-TOUCH SYSTEMS TL L+500 12/31/12.....	...		04/24/2012.	Exchanged.....		2,149,488	2,160,289	2,147,061	2,160,289				0		2,160,289		(10,801)	(10,801)	48,366	12/31/2012.
29247# AB 4	EN-TOUCH SYSTEMS REV L+500 12/31/12.....	...		04/24/2012.	Paydown 100.0.....		58,982	58,982	58,907	58,982				0		58,982		(0)	(0)	1,321	12/31/2012.
29247# AB 4	EN-TOUCH SYSTEMS REV L+500 12/31/12.....	...		04/24/2012.	Exchanged.....		522,873	525,501	524,833	525,501				0		525,501		(2,628)	(2,628)	11,765	12/31/2012.
29248* AA 9	EN-TOUCH SYSTEM REV L+550 12/31/2013.....	...		06/29/2012.	Paydown 100.0.....		7,303	7,303	7,266	7,266				0		7,303			0	98	12/31/2013.
29248* AA 9	EN-TOUCH SYSTEM REV L+550 12/31/2013.....	...		09/28/2012.	Paydown 100.0.....		7,303	7,303	7,266	7,266		6		6		7,303			0	228	12/31/2013.
29248* AA 9	EN-TOUCH SYSTEM REV L+550 12/31/2013.....	...		12/31/2012.	Paydown 100.0.....		7,303	7,303	7,266	7,266		12		12		7,303			0	313	12/31/2013.
29248* AB 7	EN-TOUCH SYSTEMS TL L+550 12/31/13.....	...		06/29/2012.	Paydown 100.0.....		30,020	30,020	29,870	29,870		2		2		30,020			0	403	12/31/2013.
29248* AB 7	EN-TOUCH SYSTEMS TL L+550 12/31/13.....	...		12/31/2012.	Paydown 100.0.....		30,020	30,020	29,870	29,870		48		48		30,020			0	1,284	12/31/2013.
29248* AB 7	EN-TOUCH SYSTEMS TL L+550 12/31/13.....	...		09/28/2012.	Paydown 100.0.....		30,020	30,020	29,870	29,870		25		25		30,020			0	933	12/31/2013.
292600 ZZ 9	ENDO PHARMACEUTICALS L+300 06/17/18.....	...		02/29/2012.	Paydown 100.0.....		878,571	878,571	878,571	878,571				0		878,571			0	5,955	06/17/2018.
292600 ZZ 9	ENDO PHARMACEUTICALS L+300 06/17/18.....	...		05/01/2012.	MORGAN STANLEY & CO.....		1,003,373	999,643	999,643	999,643				0		999,643		3,730	3,730	15,106	06/17/2018.
292689 AC 0	ENERGY GROUP BV 7.425 10/15/17.....	...		09/30/2012.	Book Value Adjustment.....		98,024							0		98,024			0		10/15/2017.
29736R AD 2	ESTEE LAUDER CO 7.75 11/01/2013.....	...		09/04/2012.	Make Whole Call 108.09.....		4,323,600	4,000,000	4,033,745	4,013,790		(4,688)		(4,688)		4,009,103		314,497	314,497	260,917	11/01/2013.
30239F AE 6	FBL FINANCIAL 5.875 03/15/2017.....	...		01/30/2012.	Make Whole Call 123.617.....		1,236,170	1,000,000	892,500	926,167		73,833		73,833		1,000,000		236,170	236,170	22,031	03/15/2017.
30239F AE 6	FBL FINANCIAL 5.875 03/15/2017.....	...		01/30/2012.	Make Whole Call 123.617.....		1,236,170	1,000,000	993,210	995,981		4,019		4,019		1,000,000		236,170	236,170	22,031	03/15/2017.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
30251E AA 0	FCC HOLDINGS INC 12.00 12/15/2015.....	03/28/2012.	Cash Tender 100.0.....	686,000	686,000	673,529	488,775							0	488,775	488,775		197,225	197,225	23,553	12/15/2015.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....	03/10/2012.	Sinking Fund Redemption 100.0.....	348,077	348,077	347,750	347,893					6		6	348,077				0	9,760	03/10/2024.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....	09/10/2012.	Sinking Fund Redemption 100.0.....	357,030	357,030	355,985	356,115					25		25	357,030				0	18,910	03/10/2024.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....	12/15/2012.	MBS Paydown 0.99759036.....	30,121	30,121	30,248	30,248					(1)		(1)	30,121				0	141	10/15/2042.
31331F AB 7	FEDEX 1993 TRUST A2 8.76 05/22/2015.....	11/22/2012.	Sinking Fund Redemption 100.0.....	365,640	365,640	454,490	386,554					(10,827)		(10,827)	365,640				0	32,030	05/22/2015.
31331F AK 7	FEDERAL EXPRESS 7.63 01/05/14.....	01/05/2012.	Sinking Fund Redemption 100.0.....	543,791	543,791	571,301	543,843							0	543,791				0	20,746	01/05/2014.
31331F AQ 4	FEDERAL EXPRESS 7.85 01/30/15.....	01/30/2012.	Sinking Fund Redemption 100.0.....	434,664	434,664	433,673	434,514					9		9	434,664				0	17,061	01/30/2015.
31331F AU 5	FEDERAL EXPRESS 7 01/15/18.....	01/15/2012.	Sinking Fund Redemption 100.0.....	104,033	104,033	111,283	104,033					(30)		(30)	104,033				0	3,901	01/15/2018.
31331F AU 5	FEDERAL EXPRESS 7 01/15/18.....	02/10/2012.	Private Placement.....	1,274,425	1,274,425	1,363,240	2,609,938					(33,007)		(33,007)	1,274,425				0	54,429	01/15/2018.
31331F AV 3	FEDEX 1997 TRUST B 7.52 01/15/2018.....	01/15/2012.	Sinking Fund Redemption 100.0.....	1,267,698	1,267,698	1,267,064	1,268,814					(19)		(19)	1,267,698				0	47,665	01/15/2018.
31331F AV 3	FEDEX 1997 TRUST B 7.52 01/15/2018.....	02/10/2012.	Private Placement.....	1,569,130	1,569,130	1,568,346	1,570,511					(2,478)		(2,478)	1,569,130				0	67,194	01/15/2018.
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19.....	01/15/2012.	Sinking Fund Redemption 100.0.....	106,741	106,741	101,493	102,466					28		28	106,741				0	3,653	01/15/2019.
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19.....	01/15/2012.	Sinking Fund Redemption 100.0.....	110,211	110,211	121,842	113,795					(49)		(49)	110,211				0	4,546	01/15/2019.
314275 AA 6	FEDERATED RETAIL 5.90 12/01/2016.....	11/28/2012.	Cash Tender 119.541.....	4,807,939	4,022,000	4,039,013	4,031,839					(1,613)		(1,613)	4,030,226			777,713	777,713	235,321	12/01/2016.
31620M AE 6	FIS-EXCH08/12 144a 7.625 07/15/2017.....	08/27/2012.	Exchanged.....	209,327	200,000	210,750	210,689					(1,361)		(1,361)	209,327				0	17,029	07/15/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	01/01/2012.	Sinking Fund Redemption 100.0.....	30,154	30,154	28,779	29,654							0	30,154				0	179	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	02/01/2012.	Sinking Fund Redemption 100.0.....	30,333	30,333	28,950	29,830					13		13	30,333				0	360	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	03/01/2012.	Sinking Fund Redemption 100.0.....	30,513	30,513	29,122	30,007					26		26	30,513				0	544	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	04/01/2012.	Sinking Fund Redemption 100.0.....	30,694	30,694	29,295	30,185					40		40	30,694				0	729	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	05/01/2012.	Sinking Fund Redemption 100.0.....	30,877	30,877	29,469	30,364					53		53	30,877				0	917	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	06/01/2012.	Sinking Fund Redemption 100.0.....	31,060	31,060	29,644	30,544					67		67	31,060				0	1,107	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	07/01/2012.	Sinking Fund Redemption 100.0.....	31,244	31,244	29,820	30,726					81		81	31,244				0	1,299	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	08/01/2012.	Sinking Fund Redemption 100.0.....	31,430	31,430	29,997	30,908					95		95	31,430				0	1,493	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	09/01/2012.	Sinking Fund Redemption 100.0.....	31,616	31,616	30,175	31,092					110		110	31,616				0	1,690	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	10/01/2012.	Sinking Fund Redemption 100.0.....	31,804	31,804	30,354	31,276					125		125	31,804				0	1,888	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	11/01/2012.	Sinking Fund Redemption 100.0.....	31,993	31,993	30,535	31,462					139		139	31,993				0	2,090	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....	12/01/2012.	Sinking Fund Redemption 100.0.....	32,183	32,183	30,716	31,649					155		155	32,183				0	2,293	06/01/2017.
319963 B@ 2	FIRST DATA CORP B1 L+275 09/24/14.....	02/07/2012.	CS FIRST BOSTON CORP.....	1,487,011	1,557,100	1,494,816	1,557,100							0	1,557,100			(70,088)	(70,088)	5,780	09/24/2014.
32022N BK 1	FBUSA 2010-B A ABS 3.00 07/17/17.....	09/15/2012.	MBS Paydown 0.0.....	656,629	656,629	628,740	648,437					26,792		26,792	656,629				0	14,774	07/17/2017.
32022N BK 1	FBUSA 2010-B A ABS 3.00 07/17/17.....	08/15/2012.	MBS Paydown 0.262651506.....	1,843,371	1,843,371	1,765,078	1,820,374					4,397		4,397	1,843,371				0	36,867	07/17/2017.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.....	10/25/2012.	MBS Paydown 0.217096962.....	6,102	6,102	4,599	4,599					30		30	6,102				0	11	06/25/2035.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.....	12/25/2012.	MBS Paydown 0.211146477.....	10,368	10,368	7,815	7,815					76		76	10,368				0	31	06/25/2035.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.....	09/25/2012.	MBS Paydown 0.218423417.....	14,709	14,709	11,087	11,087					43		43	14,709				0	18	06/25/2035.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.....	11/25/2012.	MBS Paydown 0.213400406.....	17,004	17,004	12,817	12,817					382		382	17,004				0	41	06/25/2035.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.....	08/25/2012.	MBS Paydown 0.221621097.....	21,635	21,635	16,307	16,307					1,269		1,269	21,635				0	13	06/25/2035.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	11/25/2012.	MBS Paydown 0.36438253.....	1,161	1,161	732	757					28		28	1,161				0	27	05/25/2036.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	04/25/2012.	MBS Paydown 0.375292549.....	1,328	1,328	837	866					11		11	1,328				0	12	05/25/2036.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	10/25/2012.	MBS Paydown 0.364648282.....	1,345	1,345	847	877					31		31	1,345				0	29	05/25/2036.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	12/25/2012.	MBS Paydown 0.364073665.....	1,350	1,350	850	880					34		34	1,350				0	35	05/25/2036.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	09/25/2012.	MBS Paydown 0.364955951.....	1,461	1,461	920	952					32		32	1,461				0	28	05/25/2036.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	05/25/2012.	MBS Paydown 0.373140024.....	9,407	9,407	5,926	6,134					90		90	9,407				0	102	05/25/2036.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	06/25/2012.	MBS Paydown 0.370932701.....	9,646	9,646	6,077	6,290					119		119	9,646				0	125	05/25/2036.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	02/25/2012.	MBS Paydown 0.38487929.....	9,872	9,872	6,219	6,437					42		42	9,872				0	43	05/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.72

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification		Description								11	12	13	14	15						
				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
32051G	Y2	5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	07/25/2012.	MBS Paydown 0.368557379.....		10,380	10,380	6,540	6,769		158		158		10,380			0	157	05/25/2036.
32051G	Y2	5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	08/25/2012.	MBS Paydown 0.365290186.....		14,278	14,278	8,995	9,310		260		260		14,278			0	246	05/25/2036.
32051G	Y2	5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	01/25/2012.	MBS Paydown 0.387138264.....		16,738	16,738	10,545	10,915				0		16,738			0	37	05/25/2036.
32051G	Y2	5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....	03/25/2012.	MBS Paydown 0.375596471.....		40,566	40,566	25,557	26,453		13,460		13,460		40,566			0	266	05/25/2036.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	10/25/2012.	MBS Paydown 0.400793926.....		11,612	11,612	7,983	7,955		322		322		11,612			0	72	04/25/2035.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	08/25/2012.	MBS Paydown 0.40472283.....		25,688	25,688	17,661	17,598		627		627		25,688			0	129	04/25/2035.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	09/25/2012.	MBS Paydown 0.401568077.....		47,321	47,321	32,533	32,418		1,205		1,205		47,321			0	267	04/25/2035.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	06/25/2012.	MBS Paydown 0.410552372.....		57,216	57,216	39,336	39,197		1,073		1,073		57,216			0	216	04/25/2035.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	07/25/2012.	MBS Paydown 0.406435381.....		61,755	61,755	42,456	42,306		1,325		1,325		61,755			0	272	04/25/2035.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	02/25/2012.	MBS Paydown 0.438477166.....		71,616	71,616	49,236	49,061		594		594		71,616			0	94	04/25/2035.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	11/25/2012.	MBS Paydown 0.393858851.....		104,026	104,026	71,518	71,264		15,314		15,314		104,026			0	710	04/25/2035.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	03/25/2012.	MBS Paydown 0.43129879.....		107,676	107,676	74,027	73,765		12,767		12,767		107,676			0	208	04/25/2035.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	12/25/2012.	MBS Paydown 0.386108552.....		116,254	116,254	79,925	79,642		20,133		20,133		116,254			0	862	04/25/2035.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	04/25/2012.	MBS Paydown 0.423210551.....		121,324	121,324	83,410	83,114		17,822		17,822		121,324			0	309	04/25/2035.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	05/25/2012.	MBS Paydown 0.414366781.....		132,657	132,657	91,201	90,878		22,202		22,202		132,657			0	419	04/25/2035.
32051S	AA	7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB.....	01/25/2012.	MBS Paydown 0.44325155.....		144,134	144,134	99,092	98,741		23,212		23,212		144,134			0	95	04/25/2035.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	01/25/2012.	Pass-Through Loss.....			86,401	53,677					0					0	415	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	02/25/2012.	Pass-Through Loss.....			13,150	8,170					0					0	125	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	03/25/2012.	Pass-Through Loss.....			192,084	119,332					0					0	2,726	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	04/25/2012.	Pass-Through Loss.....			5,469	3,554					0					0	48	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	05/25/2012.	Pass-Through Loss.....			99,341	64,553					0					0	1,382	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	06/25/2012.	Pass-Through Loss.....			157,714	102,485					0					0	2,903	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	08/25/2012.	Pass-Through Loss.....			288,377	187,392					0					0	7,364	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	09/25/2012.	Pass-Through Loss.....			40,700	26,448					0					0	1,142	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	10/25/2012.	Pass-Through Loss.....			108,983	70,819					0					0	3,286	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	11/25/2012.	Pass-Through Loss.....			64,359	41,821					0					0	2,071	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	12/25/2012.	Pass-Through Loss.....			67,089	43,595					0					0	2,294	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	07/25/2012.	MBS Paydown 0.416216448.....		20,384	20,384	13,246	13,188				0		20,384			0	455	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	02/25/2012.	MBS Paydown 0.452656777.....		28,385	28,385	17,634	25,451				0		28,385			0	270	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	11/25/2012.	MBS Paydown 0.387408075.....		80,243	80,243	52,143	93,559				0		80,243			0	2,582	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	12/25/2012.	MBS Paydown 0.385207012.....		93,974	93,974	61,066	104,209		580		580		93,974			0	3,214	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	01/25/2012.	MBS Paydown 0.454374879.....		87,547	87,547	54,389	106,589		(12,379)		(12,379)		87,547			0	420	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	04/25/2012.	MBS Paydown 0.435256568.....		164,282	164,282	106,753	109,830				0		164,282			0	1,447	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	09/25/2012.	MBS Paydown 0.396505045.....		235,172	235,172	152,818	178,492				0		235,172			0	6,601	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	03/25/2012.	MBS Paydown 0.437576359.....		172,485	172,485	107,157	223,393				0		172,485			0	2,448	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	06/25/2012.	MBS Paydown 0.416495008.....		299,396	299,396	194,551	295,754				0		299,396			0	5,510	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	10/25/2012.	MBS Paydown 0.389384191.....		412,085	412,085	267,779	337,136				0		412,085			0	12,427	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	05/25/2012.	MBS Paydown 0.422741806.....		816,427	816,427	530,525	592,509				0		816,427			0	11,356	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	08/25/2012.	MBS Paydown 0.400275087.....		878,132	878,132	570,622	754,741				0		878,132			0	22,424	11/25/2037.
32056J	AA	2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB...	03/29/2012.	Book Value Adjustment.....									0					0		11/25/2037.
32113J	CF	0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....	03/25/2012.	MBS Paydown 0.61631605.....		72,189	72,189	55,676	56,242		1,309		1,309		72,189			0	98	02/25/2036.
32113J	CF	0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....	05/25/2012.	MBS Paydown 0.59517721.....		94,859	94,859	73,160	73,903		2,800		2,800		94,859			0	209	02/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.73

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			11/25/2012.	MBS Paydown 0.53424458.....		99,370	99,370	76,639	77,418		6,529		6,529		99,370				0	475	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			07/25/2012.	MBS Paydown 0.5738843.....		122,357	122,357	94,368	95,327		5,040		5,040		122,357				0	376	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			10/25/2012.	MBS Paydown 0.54188844.....		131,722	131,722	101,591	102,623		7,849		7,849		131,722				0	574	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			08/25/2012.	MBS Paydown 0.56371253.....		132,233	132,233	101,985	103,021		6,198		6,198		132,233				0	469	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			12/25/2012.	MBS Paydown 0.52405395.....		132,478	132,478	102,174	103,212		9,407		9,407		132,478				0	687	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			02/25/2012.	MBS Paydown 0.62186906.....		150,064	150,064	115,737	116,913		1,776		1,776		150,064				0	143	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			09/25/2012.	MBS Paydown 0.5520209.....		151,991	151,991	117,223	118,414		8,051		8,051		151,991				0	601	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			06/25/2012.	MBS Paydown 0.58329638.....		154,451	154,451	119,120	120,331		5,351		5,351		154,451				0	408	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			01/25/2012.	MBS Paydown 0.63341244.....		156,068	156,068	120,367	121,590		864		864		156,068				0	71	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....			04/25/2012.	MBS Paydown 0.60247402.....		179,946	179,946	138,784	140,194		3,411		3,411		179,946				0	320	02/25/2036.
340711 AP 5	FLORIDA GAS TRAN 7.00 07/17/2012.....			07/17/2012.	Maturity 100.0.....		5,000,000	5,000,000	5,012,350	5,000,918		(918)		(918)		5,000,000				0	336,389	07/17/2012.
341099 CD 9	FLORIDA PWR CORP 5.10 12/01/2015.....			07/17/2012.	WELLS FARGO BROKERAGE.....		19,284,120	17,000,000	16,884,590	16,949,703		6,474		6,474		16,956,178		2,327,942	2,327,942	551,508		12/01/2015.
347314 AK 2	FORT EUSTIS 4.98 12/15/2020.....			12/15/2012.	Sinking Fund Redemption 100.0.....		200,000	200,000	193,874	195,528		4,472		4,472		200,000				0	9,960	12/15/2020.
347466 AE 4	IRWIN LAND LLC A-2 5.30 12/15/2035.....			06/15/2012.	Sinking Fund Redemption 100.0.....		120,887	120,887	113,686	114,093		156		156		120,887				0	3,204	12/15/2035.
347466 AE 4	IRWIN LAND LLC A-2 5.30 12/15/2035.....			12/15/2012.	Sinking Fund Redemption 100.0.....		124,391	124,391	116,981	117,400		339		339		124,391				0	6,628	12/15/2035.
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015.....			03/30/2012.	Paydown 100.0.....		379,300	379,300	376,892	377,010		83		83		379,300				0	8,297	10/07/2015.
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015.....			06/29/2012.	Paydown 100.0.....		379,300	379,300	376,892	377,010		2,387		2,387		379,300				0	11,024	10/07/2015.
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015.....			09/28/2012.	Paydown 100.0.....		379,300	379,300	376,892	377,010		2,447		2,447		379,300				0	19,701	10/07/2015.
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015.....			04/16/2012.	Paydown 100.0.....		2,361,286	2,361,286	2,346,294	2,347,030		516		516		2,361,286				0	58,823	10/07/2015.
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015.....			10/09/2012.	Paydown 101.0.....		7,903,897	7,825,640	7,775,954	7,778,394		62,940		62,940		7,825,640		78,256	78,256	417,708		10/07/2015.
361448 AH 6	GATX CORP 4.75 10/01/2012.....			10/01/2012.	Maturity 100.0.....		3,000,000	3,000,000	2,998,290	2,999,562		438		438		3,000,000				0	142,500	10/01/2012.
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013.....			05/15/2012.	Sinking Fund Redemption 100.0.....		41,007	41,007	41,007	41,008		0		0		41,007				0	1,845	11/15/2013.
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013.....			11/15/2012.	Sinking Fund Redemption 100.0.....		41,007	41,007	41,007	41,008		0		0		41,007				0	3,691	11/15/2013.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			10/25/2012.	MBS Paydown 0.08822142.....		2,915	2,915	3,009	2,961		(44)		(44)		2,915				0	191	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			07/25/2012.	MBS Paydown 0.09148069.....		3,603	3,603	3,719	3,659		(58)		(58)		3,603				0	171	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			05/25/2012.	MBS Paydown 0.09489348.....		3,879	3,879	4,004	3,940		(63)		(63)		3,879				0	138	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			03/25/2012.	MBS Paydown 0.10031663.....		4,036	4,036	4,166	4,100		(67)		(67)		4,036				0	96	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			08/25/2012.	MBS Paydown 0.09061996.....		4,304	4,304	4,443	4,371		(72)		(72)		4,304				0	230	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			12/25/2012.	MBS Paydown 0.08300112.....		5,830	5,830	6,018	5,922		(101)		(101)		5,830				0	452	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			09/25/2012.	MBS Paydown 0.08880437.....		9,078	9,078	9,371	9,221		(167)		(167)		9,078				0	540	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			02/25/2012.	MBS Paydown 0.10112385.....		9,080	9,080	9,373	9,223		(169)		(169)		9,080				0	161	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			01/25/2012.	MBS Paydown 0.10293991.....		12,754	12,754	13,165	12,954		(245)		(245)		12,754				0	150	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			06/25/2012.	MBS Paydown 0.09220121.....		13,461	13,461	13,896	13,673		(256)		(256)		13,461				0	560	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			11/25/2012.	MBS Paydown 0.0841671.....		20,272	20,272	20,926	20,590		(389)		(389)		20,272				0	1,449	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....			04/25/2012.	MBS Paydown 0.09566931.....		23,237	23,237	23,986	23,602		(456)		(456)		23,237				0	689	12/25/2028.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....			12/25/2012.	MBS Paydown 0.133295055.....		14,524	14,524	11,438	12,312		1,091		1,091		14,524				0	667	04/25/2033.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....			08/25/2012.	MBS Paydown 0.158494719.....		16,032	16,032	12,626	13,591		741		741		16,032				0	491	04/25/2033.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....			09/25/2012.	MBS Paydown 0.152320874.....		18,522	18,522	14,586	15,701		1,426		1,426		18,522				0	638	04/25/2033.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....			01/25/2012.	MBS Paydown 0.213189034.....		19,371	19,371	15,255	16,421		0		0		19,371				0	74	04/25/2033.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....			05/25/2012.	MBS Paydown 0.179936294.....		19,512	19,512	15,365	16,540		505		505		19,512				0	373	04/25/2033.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....			11/25/2012.	MBS Paydown 0.138136514.....		21,216	21,216	16,708	17,985		2,302		2,302		21,216				0	893	04/25/2033.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....			02/25/2012.	MBS Paydown 0.206088116.....		21,303	21,303	16,776	18,059		123										

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.74

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
										11	12	13	14							15
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....	...	04/25/2012.	MBS Paydown 0.18644014.....	.....	21,553	21,553	16,973	18,271	.....	415	.....	415	.....	21,553	.....	.....	0	330	04/25/2033.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....	...	07/25/2012.	MBS Paydown 0.163838859.....	.....	23,990	23,990	18,892	20,337	.....	2,072	.....	2,072	.....	23,990	.....	.....	0	642	04/25/2033.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....	...	06/25/2012.	MBS Paydown 0.171835547.....	.....	24,302	24,302	19,138	20,601	.....	1,913	.....	1,913	.....	24,302	.....	.....	0	558	04/25/2033.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....	...	03/25/2012.	MBS Paydown 0.193624534.....	.....	37,391	37,391	29,445	31,697	.....	2,445	.....	2,445	.....	37,391	.....	.....	0	429	04/25/2033.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	12/25/2012.	MBS Paydown 0.535648157.....	.....	6,355	6,355	6,038	1,367,784	.....	72	.....	72	.....	6,355	.....	.....	0	211	07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	10/25/2012.	MBS Paydown 0.54725441.....	.....	6,390	6,390	6,072	1,375,558	.....	60	.....	60	.....	6,390	.....	.....	0	174	07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	08/25/2012.	MBS Paydown 0.553175299.....	.....	7,162	7,162	6,805	1,541,503	.....	55	.....	55	.....	7,162	.....	.....	0	151	07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	03/25/2012.	MBS Paydown 0.596774608.....	.....	7,549	7,549	7,173	1,624,814	.....	18	.....	18	.....	7,549	.....	.....	0	58	07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	04/25/2012.	MBS Paydown 0.594811002.....	.....	7,707	7,707	7,324	1,658,950	.....	25	.....	25	.....	7,707	.....	.....	0	79	07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	09/25/2012.	MBS Paydown 0.548882544.....	.....	16,849	16,849	16,011	3,626,724	.....	143	.....	143	.....	16,849	.....	.....	0	406	07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	05/25/2012.	MBS Paydown 0.588757336.....	.....	23,761	23,761	22,578	5,114,405	.....	94	.....	94	.....	23,761	.....	.....	0	306	07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	02/25/2012.	MBS Paydown 0.598697869.....	.....	31,133	31,133	29,584	6,701,366	.....	39	.....	39	.....	31,133	.....	.....	0	161	07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	11/25/2012.	MBS Paydown 0.53726717.....	.....	39,200	39,200	37,249	8,437,627	.....	399	.....	399	.....	39,200	.....	.....	0	1,185	07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	01/25/2012.	MBS Paydown 0.606629934.....	.....	39,285	39,285	37,330	8,455,962	.....	0	.....	0	.....	39,285	.....	.....	0	101	07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	06/25/2012.	MBS Paydown 0.577427305.....	.....	44,470	44,470	42,258	9,572,124	.....	223	.....	223	.....	44,470	.....	.....	0	692	07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35..	...	07/25/2012.	MBS Paydown 0.554999897.....	.....	88,027	88,027	83,647	18,947,632	.....	1,978	.....	1,978	.....	88,027	.....	.....	0	1,612	07/25/2035.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	02/26/2012.	MBS Paydown 0.922849886.....	.....	114,074	114,074	110,652	111,129	.....	37	.....	37	.....	114,074	.....	.....	0	1,136	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	01/26/2012.	MBS Paydown 0.926102346.....	.....	152,037	152,037	147,476	148,111	.....	(1,674)	.....	(1,674)	.....	152,037	.....	.....	0	757	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	07/26/2012.	MBS Paydown 0.880069459.....	.....	233,707	233,707	226,695	227,672	.....	391	.....	391	.....	233,707	.....	.....	0	8,146	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	10/26/2012.	MBS Paydown 0.84756397.....	.....	235,523	235,523	229,156	230,087	.....	383	.....	383	.....	235,523	.....	.....	0	11,221	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	03/26/2012.	MBS Paydown 0.915825762.....	.....	246,359	246,359	238,968	239,997	.....	412	.....	412	.....	246,359	.....	.....	0	3,679	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	08/26/2012.	MBS Paydown 0.872218235.....	.....	275,368	275,368	267,107	268,257	.....	1,392	.....	1,392	.....	275,368	.....	.....	0	10,970	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	06/26/2012.	MBS Paydown 0.886732849.....	.....	275,729	275,729	267,457	268,610	.....	1,273	.....	1,273	.....	275,729	.....	.....	0	8,238	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	04/26/2012.	MBS Paydown 0.906764178.....	.....	317,819	317,819	308,284	309,613	.....	2,071	.....	2,071	.....	317,819	.....	.....	0	6,331	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	05/26/2012.	MBS Paydown 0.894594381.....	.....	426,834	426,834	414,029	415,813	.....	4,527	.....	4,527	.....	426,834	.....	.....	0	10,627	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	12/26/2012.	MBS Paydown 0.817504661.....	.....	486,798	486,798	473,638	475,562	.....	5,763	.....	5,763	.....	486,798	.....	.....	0	28,041	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	11/26/2012.	MBS Paydown 0.830635363.....	.....	627,598	627,598	610,632	613,113	.....	8,520	.....	8,520	.....	627,598	.....	.....	0	33,026	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37....	...	09/26/2012.	MBS Paydown 0.853916888.....	.....	678,490	678,490	660,149	662,831	.....	9,237	.....	9,237	.....	678,490	.....	.....	0	28,947	01/26/2037.
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034.....	...	10/25/2012.	MBS Paydown 0.973762339.....	.....	110,539	110,539	109,943	110,048	.....	84	.....	84	.....	110,539	.....	.....	0	5,066	02/25/2034.
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034.....	...	12/25/2012.	MBS Paydown 0.870622119.....	.....	150,057	150,057	149,248	149,390	.....	147	.....	147	.....	150,057	.....	.....	0	8,253	02/25/2034.
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034.....	...	11/25/2012.	MBS Paydown 0.906239625.....	.....	284,473	284,473	282,940	283,210	.....	220	.....	220	.....	284,473	.....	.....	0	14,342	02/25/2034.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....	...	08/25/2012.	MBS Paydown 0.821859041.....	.....	59,162	59,162	41,857	41,857	.....	845	.....	845	.....	59,162	.....	.....	0	117	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....	...	05/25/2012.	MBS Paydown 0.846238592.....	.....	114,935	114,935	81,316	81,316	.....	768	.....	768	.....	114,935	.....	.....	0	88	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....	...	07/25/2012.	MBS Paydown 0.826331865.....	.....	121,174	121,174	85,730	85,730	.....	1,443	.....	1,443	.....	121,174	.....	.....	0	188	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....	...	06/25/2012.	MBS Paydown 0.835492938.....	.....	142,133	142,133	100,559	100,559	.....	1,271	.....	1,271	.....	142,133	.....	.....	0	165	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....	...	12/25/2012.	MBS Paydown 0.762157226.....	.....	169,691	169,691	119,998	119,998	.....	3,581	.....	3,581	.....	169,691	.....	.....	0	493	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....	...	10/25/2012.	MBS Paydown 0.783547199.....	.....	187,072	187,072	132,289	132,289	.....	2,783	.....	2,783	.....	187,072	.....	.....	0	405	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....	...	11/25/2012.	MBS Paydown 0.771467074.....	.....	220,184	220,184	155,705	155,705	.....	4,177	.....	4,177	.....	220,184	.....	.....	0	561	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....	...	04/25/2012.	MBS Paydown 0.854928004.....	.....	379,342	379,342	268,385	268,385	.....	62,975	.....	62,975	.....	379,342	.....	.....	0	146	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....	...	09/25/2012.	MBS Paydown 0.79381064.....	.....	511,238	511,238	361,526	361,526	.....	89,567	.....	89,567	.....	511,238	.....	.....	0	921	05/25/2046.
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036.....	...	12/25/2012.	MBS Paydown 0.79755437.....	.....	65,332	65,332	45,079	45,079	.....	(213)	.....	(213)	.....	65,332	.....	.....	0	823	07/25/2036.
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036.....	...	11/25/2012.	MBS Paydown 0.80082095.....	.....	66,941	66,941	46,189	46,189	.....	(107)	.....	(107)	.....	66,941	.....	.....	0	567	07/25/2036.
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/203																			

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification		Description	Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
362631	AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	06/25/2012	MBS Paydown 0.22279064		82,591	82,591	65,763	65,763			923	923		82,591				0	90	08/25/2046	
362631	AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	10/25/2012	MBS Paydown 0.20003		85,388	85,388	67,990	67,990			2,777	2,777		85,388				0	216	08/25/2046	
362631	AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	05/25/2012	MBS Paydown 0.22655676		96,220	96,220	76,615	76,615			538	538		96,220				0	69	08/25/2046	
362631	AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	12/25/2012	MBS Paydown 0.19123193		96,265	96,265	76,651	76,651			5,735	5,735		96,265				0	310	08/25/2046	
362631	AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	11/25/2012	MBS Paydown 0.19562156		96,677	96,677	76,979	76,979			5,156	5,156		96,677				0	279	08/25/2046	
362631	AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	08/25/2012	MBS Paydown 0.20884055		104,363	104,363	83,099	83,099			4,661	4,661		104,363				0	193	08/25/2046	
362631	AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	09/25/2012	MBS Paydown 0.20392367		107,827	107,827	85,857	85,857			6,098	6,098		107,827				0	236	08/25/2046	
362631	AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	04/25/2012	MBS Paydown 0.23094437		122,622	122,622	97,638	97,638			20	20		122,622				0	44	08/25/2046	
362631	AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	07/25/2012	MBS Paydown 0.21359946		201,563	201,563	160,494	160,494			25,075	25,075		201,563				0	292	08/25/2046	
362669	AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	10/25/2012	Pass-Through Loss			12,829	11,891					0						0	64	06/25/2027	
362669	AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	10/25/2012	MBS Paydown 0.24004779		17,799	17,799	16,497	28,388		(3)		(3)		17,799				0	89	06/25/2027	
362669	AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	12/25/2012	MBS Paydown 0.2105788		260,804	260,804	241,732	241,732		8,454		8,454		260,804				0	3,911	06/25/2027	
362669	AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	11/25/2012	MBS Paydown 0.22133625		453,643	453,643	420,470	420,470		22,184		22,184		453,643				0	4,536	06/25/2027	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	01/09/2012	Sinking Fund Redemption 100.0		13,504	13,504	13,693	13,681				0		13,504				0	72	10/09/2029	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	02/09/2012	Sinking Fund Redemption 100.0		13,576	13,576	13,766	13,754		(1)		(1)		13,576				0	145	10/09/2029	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	03/09/2012	Sinking Fund Redemption 100.0		13,648	13,648	13,839	13,827		(2)		(2)		13,648				0	219	10/09/2029	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	04/09/2012	Sinking Fund Redemption 100.0		13,721	13,721	13,913	13,901		(3)		(3)		13,721				0	294	10/09/2029	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	05/09/2012	Sinking Fund Redemption 100.0		13,795	13,795	13,988	13,976		(4)		(4)		13,795				0	369	10/09/2029	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	06/09/2012	Sinking Fund Redemption 100.0		13,869	13,869	14,063	14,051		(5)		(5)		13,869				0	445	10/09/2029	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	07/09/2012	Sinking Fund Redemption 100.0		13,943	13,943	14,138	14,126		(6)		(6)		13,943				0	522	10/09/2029	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	08/09/2012	Sinking Fund Redemption 100.0		14,018	14,018	14,214	14,201		(7)		(7)		14,018				0	600	10/09/2029	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	09/09/2012	Sinking Fund Redemption 100.0		14,093	14,093	14,290	14,277		(8)		(8)		14,093				0	679	10/09/2029	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	10/09/2012	Sinking Fund Redemption 100.0		14,252	14,252	14,451	14,439		(9)		(9)		14,252				0	742	10/09/2029	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	11/09/2012	Sinking Fund Redemption 100.0		16,498	16,498	16,729	16,715		(12)		(12)		16,498				0	971	10/09/2029	
36298G	AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	12/09/2012	Sinking Fund Redemption 100.0		16,934	16,934	17,171	17,156		(13)		(13)		16,934				0	1,088	10/09/2029	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	10/20/2012	Sinking Fund Redemption 100.0		5,999	5,999	5,766	5,825		168		168		5,999				0	334	09/20/2016	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	04/20/2012	Sinking Fund Redemption 100.0		6,018	6,018	5,784	5,844		169		169		6,018				0	134	09/20/2016	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	11/20/2012	Sinking Fund Redemption 100.0		6,037	6,037	5,803	5,862		170		170		6,037				0	370	09/20/2016	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	05/20/2012	Sinking Fund Redemption 100.0		6,056	6,056	5,821	5,881		171		171		6,056				0	169	09/20/2016	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	12/20/2012	Sinking Fund Redemption 100.0		6,067	6,067	5,832	5,892		171		171		6,067				0	406	09/20/2016	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	06/20/2012	Sinking Fund Redemption 100.0		6,087	6,087	5,851	5,911		172		172		6,087				0	204	09/20/2016	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	07/20/2012	Sinking Fund Redemption 100.0		6,125	6,125	5,888	5,948		173		173		6,125				0	239	09/20/2016	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	08/20/2012	Sinking Fund Redemption 100.0		6,156	6,156	5,917	5,978		173		173		6,156				0	275	09/20/2016	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	01/20/2012	Sinking Fund Redemption 100.0		7,160	7,160	6,882	6,953		201		201		7,160				0	40	09/20/2016	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	02/20/2012	Sinking Fund Redemption 100.0		7,199	7,199	6,919	6,990		202		202		7,199				0	80	09/20/2016	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	03/20/2012	Sinking Fund Redemption 100.0		7,237	7,237	6,956	7,028		203		203		7,237				0	121	09/20/2016	
368771	AA 9	GEN AMER RAILCAR 6.69 09/20/16	09/20/2012	Sinking Fund Redemption 100.0		8,055	8,055	7,743	7,823		227		227		8,055				0	404	09/20/2016	
36962G	6F 6	GEN ELEC CAP CRP 3.15 09/07/2022	09/05/2012	NOMURA SECURITIES INTL		2,998,980	3,000,000	2,995,650	2,995,650		3		3		2,995,653		3,327	3,327	788		09/07/2022	
370334	AS 3	GEN MILLS INC 6.00 02/15/2012	02/15/2012	Maturity 100.0		902,000	902,000	996,130	903,663		(1,663)		(1,663)		902,000				0	27,060	02/15/2012	
37427U	AC 4	GETTY IMAGES INITIAL TL L+375 11/05/2016	09/28/2012	Paydown 100.0		22,298	22,298	22,131	22,139		364		364		22,298				0	985	11/05/2016	
37427U	AC 4	GETTY IMAGES INITIAL TL L+375 11/05/2016	07/30/2012	Paydown 100.0		30,406	30,406	30,178	30,189		519		519		30,406				0	1,078	11/05/2016	
37427U	AC 4	GETTY IMAGES INITIAL TL L+375 11/05/2016	08/31/2012	Paydown 100.0		30,406	30,406	30,178	30,189		500		500		30,406				0	1,219	11/05/2016	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
37427U AC 4	GETTY IMAGES INITIAL TL L+375 11/05/2016.....	...	07/03/2012.	Paydown 100.0.....	.....	.....	32,433	32,433	32,190	32,202	.....	.....551	.....	.....551	.....	32,433	.....	.....	.....0	1,022	11/05/2016.
37427U AC 4	GETTY IMAGES INITIAL TL L+375 11/05/2016.....	...	05/31/2012.	Paydown 100.0.....	.....	.....	40,542	40,542	40,238	40,252	.....	.....289	.....	.....289	.....	40,542	.....	.....	.....0	1,082	11/05/2016.
37427U AC 4	GETTY IMAGES INITIAL TL L+375 11/05/2016.....	...	10/18/2012.	Paydown 100.0.....	.....	.....	2,343,915	2,343,915	2,326,335	2,327,192	.....	.....15,613	.....	.....15,613	.....	2,343,915	.....	.....	.....0	110,408	11/05/2016.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027.....	R	08/17/2012.	MBS Paydown 0.991666668.....	.....	.....	66,667	66,667	66,653	66,653	.....	.....	.....	.....0	.....	66,667	.....	.....	.....0	114	07/19/2027.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027.....	R	09/17/2012.	MBS Paydown 0.983333336.....	.....	.....	66,667	66,667	66,653	66,653	.....	.....	.....	.....0	.....	66,667	.....	.....	.....0	343	07/19/2027.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027.....	R	10/17/2012.	MBS Paydown 0.975000003.....	.....	.....	66,667	66,667	66,653	66,653	.....	.....	.....	.....0	.....	66,667	.....	.....	.....0	571	07/19/2027.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027.....	R	12/17/2012.	MBS Paydown 0.958333336.....	.....	.....	66,667	66,667	66,653	66,653	.....	.....1	.....	.....1	.....	66,667	.....	.....	.....0	1,028	07/19/2027.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027.....	R	11/17/2012.	MBS Paydown 0.966666669.....	.....	.....	66,667	66,667	66,653	66,653	.....	.....1	.....	.....1	.....	66,667	.....	.....	.....0	799	07/19/2027.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	01/25/2012.	Pass-Through Loss.....	.....	.....	23,161	23,161	23,161	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	122	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	02/25/2012.	Pass-Through Loss.....	.....	.....	21,225	21,225	21,225	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	224	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	03/25/2012.	Pass-Through Loss.....	.....	.....	12,066	12,066	12,066	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	191	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	04/25/2012.	Pass-Through Loss.....	.....	.....	23,346	23,346	23,346	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	492	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	05/25/2012.	Pass-Through Loss.....	.....	.....	10,499	10,499	10,499	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	276	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	06/25/2012.	Pass-Through Loss.....	.....	.....	25,911	25,911	25,911	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	818	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	07/25/2012.	Pass-Through Loss.....	.....	.....	12,663	12,663	12,663	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	467	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	08/25/2012.	Pass-Through Loss.....	.....	.....	14,970	14,970	14,970	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	630	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	09/25/2012.	Pass-Through Loss.....	.....	.....	11,157	11,157	11,157	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	529	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	10/25/2012.	Pass-Through Loss.....	.....	.....	9,521	9,521	9,521	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	501	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	11/25/2012.	Pass-Through Loss.....	.....	.....	16,117	16,117	16,117	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	933	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	12/25/2012.	Pass-Through Loss.....	.....	.....	18,332	18,332	18,332	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1,158	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	07/25/2012.	MBS Paydown 0.589542166.....	.....	.....	49,536	49,536	49,536	40,313	.....	.....933	.....	.....933	.....	49,536	.....	.....	.....0	1,825	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	03/25/2012.	MBS Paydown 0.657061544.....	.....	.....	50,669	50,669	50,669	40,660	.....	.....	.....	.....0	.....	50,669	.....	.....	.....0	800	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	10/25/2012.	MBS Paydown 0.545520574.....	.....	.....	55,468	55,468	55,468	42,121	.....	.....974	.....	.....974	.....	55,468	.....	.....	.....0	2,920	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	08/25/2012.	MBS Paydown 0.575154852.....	.....	.....	54,089	54,089	54,089	44,759	.....	.....1,035	.....	.....1,035	.....	54,089	.....	.....	.....0	2,278	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	11/25/2012.	MBS Paydown 0.531078949.....	.....	.....	53,203	53,203	53,203	44,928	.....	.....1,039	.....	.....1,039	.....	53,203	.....	.....	.....0	3,081	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	02/25/2012.	MBS Paydown 0.670131263.....	.....	.....	51,297	51,297	51,297	47,003	.....	.....	.....	.....0	.....	51,297	.....	.....	.....0	540	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	05/25/2012.	MBS Paydown 0.6222801.....	.....	.....	65,040	65,040	65,040	48,959	.....	.....1,133	.....	.....1,133	.....	65,040	.....	.....	.....0	1,712	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	09/25/2012.	MBS Paydown 0.559059994.....	.....	.....	66,098	66,098	66,098	50,071	.....	.....1,158	.....	.....1,158	.....	66,098	.....	.....	.....0	3,132	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	12/25/2012.	MBS Paydown 0.514103056.....	.....	.....	63,152	63,152	63,152	52,812	.....	.....4,051	.....	.....4,051	.....	63,152	.....	.....	.....0	3,989	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	01/25/2012.	MBS Paydown 0.685239951.....	.....	.....	61,506	61,506	61,506	54,875	.....	.....	.....	.....0	.....	61,506	.....	.....	.....0	324	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	04/25/2012.	MBS Paydown 0.638017449.....	.....	.....	68,066	68,066	68,066	59,246	.....	.....1,371	.....	.....1,371	.....	68,066	.....	.....	.....0	1,433	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36.....	...	06/25/2012.	MBS Paydown 0.60250033.....	.....	.....	69,032	69,032	69,032	61,535	.....	.....1,424	.....	.....1,424	.....	69,032	.....	.....	.....0	2,181	05/25/2036.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	...	11/15/2012.	MBS Paydown 0.04041536.....	.....	.....	10,256	10,256	10,573	10,310	.....	.....(45)	.....	.....(45)	.....	10,256	.....	.....	.....0	665	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	...	12/15/2012.	MBS Paydown 0.038619001.....	.....	.....	10,778	10,778	11,111	10,835	.....	.....(51)	.....	.....(51)	.....	10,778	.....	.....	.....0	762	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	...	09/15/2012.	MBS Paydown 0.044203779.....	.....	.....	12,047	12,047	12,420	12,110	.....	.....(43)	.....	.....(43)	.....	12,047	.....	.....	.....0	639	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	...	08/15/2012.	MBS Paydown 0.046211666.....	.....	.....	12,202	12,202	12,579	12,266	.....	.....(39)	.....	.....(39)	.....	12,202	.....	.....	.....0	575	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	...	10/15/2012.	MBS Paydown 0.04212477.....	.....	.....	12,474	12,474	12,859	12,539	.....	.....(50)	.....	.....(50)	.....	12,474	.....	.....	.....0	735	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	...	05/15/2012.	MBS Paydown 0.0526836.....	.....	.....	12,549	12,549	12,937	12,615	.....	.....(25)	.....	.....(25)	.....	12,549	.....	.....	.....0	370	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	...	07/15/2012.	MBS Paydown 0.048245305.....	.....	.....	12,993	12,993	13,395	13,061	.....	.....(36)	.....	.....(36)	.....	12,993	.....	.....	.....0	536	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	...	06/15/2012.	MBS Paydown 0.05041084.....	.....	.....	13,637	13,637	14,058	13,708	.....	.....(33)	.....	.....(33)	.....	13,637	.....	.....	.....0	482	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	...	02/15/2012.	MBS Paydown 0.05964623.....	.....	.....	14,116	14,116	14,552	14,190	.....	.....(9)	.....	.....(9)	.....	14,116	.....	.....	.....0	166	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	...	04/15/2012.	MBS Paydown 0.05477512.....	.....	.....	14,180	14,180	14,619	14,255	.....	.....(22)	.....	.....(22)	.....	14,180	.....	.....	.....0	334	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....	...	01/15/2012.	MBS Paydown 0.06199891.....	.....	.....	14,188	14,188	14,626	14,262	.....	.....(3)	.....	.....(3)	.....	14,188	.....	.....	.....0	84	01/15/2029.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description									11	12	13	14	15						
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....		03/15/2012.	MBS Paydown 0.05713853.....		15,046	15,046	15,511	15,125		(17)		(17)		15,046			0	266	01/15/2029.
	39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030.....		12/25/2012.	MBS Paydown 0.054883534.....		9,578	9,578	8,878	8,880		202		202		9,578			0	20	07/25/2030.
	39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030.....		11/25/2012.	MBS Paydown 0.056799102.....		11,385	11,385	10,554	10,556		179		179		11,385			0	17	07/25/2030.
	39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030.....		09/25/2012.	MBS Paydown 0.061656396.....		11,888	11,888	11,020	11,022		53		53		11,888			0	5	07/25/2030.
	39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030.....		10/25/2012.	MBS Paydown 0.059076177.....		12,901	12,901	11,959	11,961		129		129		12,901			0	12	07/25/2030.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		09/25/2012.	MBS Paydown 0.252109975.....		21,357	21,357	21,250	21,227		5		5		21,357			0	833	09/25/2034.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		07/25/2012.	MBS Paydown 0.258395362.....		21,621	21,621	21,513	21,489		4		4		21,621			0	655	09/25/2034.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		11/25/2012.	MBS Paydown 0.244248632.....		27,861	27,861	27,722	27,692		8		8		27,861			0	1,328	09/25/2034.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		12/25/2012.	MBS Paydown 0.241392921.....		28,557	28,557	28,414	28,383		10		10		28,557			0	1,485	09/25/2034.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		04/25/2012.	MBS Paydown 0.267935501.....		31,188	31,188	31,032	30,998		3		3		31,188			0	539	09/25/2034.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		02/25/2012.	MBS Paydown 0.274877805.....		34,160	34,160	33,990	33,953		1		1		34,160			0	295	09/25/2034.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		05/25/2012.	MBS Paydown 0.264431558.....		35,039	35,039	34,864	34,826		5		5		35,039			0	757	09/25/2034.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		03/25/2012.	MBS Paydown 0.271054295.....		38,235	38,235	38,044	38,003		2		2		38,235			0	496	09/25/2034.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		06/25/2012.	MBS Paydown 0.26055746.....		38,741	38,741	38,547	38,505		6		6		38,741			0	1,005	09/25/2034.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		08/25/2012.	MBS Paydown 0.25424568.....		41,497	41,497	41,289	41,244		27		27		41,497			0	1,437	09/25/2034.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		01/25/2012.	MBS Paydown 0.278293852.....		43,043	43,043	42,828	42,782				0		43,043			0	186	09/25/2034.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		10/25/2012.	MBS Paydown 0.247034758.....		50,752	50,752	50,498	50,443		155		155		50,752			0	2,198	09/25/2034.
	398186 AA 4	GRIFFIN COAL MIN 9.50 12/01/2016.....	R	01/06/2012.	Paydown 100.0.....		147,563	147,563	147,563	51,656				0		147,563			0	578	12/01/2016.
	398186 AA 4	GRIFFIN COAL MIN 9.50 12/01/2016.....	R	08/09/2012.	Paydown 100.0.....		459,707	459,707	459,707	160,926				0		459,707			0	1,802	12/01/2016.
	398186 AA 4	GRIFFIN COAL MIN 9.50 12/01/2016.....	R	08/09/2012.	Book Value Adjustment.....		25,718							0		25,718			0		12/01/2016.
	398433 AF 9	GRIFFON CORP 7.125 04/01/2018.....		02/22/2012.	BANK OF AMER/ML.....		2,726,719	2,625,000	2,494,063	2,500,272		2,398		2,398		2,502,669		224,050	224,050	75,852	04/01/2018.
	398433 AF 9	GRIFFON CORP 7.125 04/01/2018.....		02/21/2012.	BANK OF AMER/ML.....		2,726,719	2,625,000	2,559,688	2,562,921		1,131		1,131		2,564,051		162,667	162,667	74,293	04/01/2018.
	398500 ZZ 4	GRIFOLS TL B L+425 6/1/2017.....		02/29/2012.	Paydown 100.0.....		4,975,000	4,975,000	4,838,201	4,846,856		128,144		128,144		4,975,000			0	74,625	06/01/2017.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		11/21/2012.	MBS Paydown 0.32076551.....		2,245	2,245	1,583	1,530		36		36		2,245			0	9	07/21/2036.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		04/21/2012.	MBS Paydown 0.34277371.....		4,019	4,019	2,833	2,738		49		49		4,019			0	6	07/21/2036.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		07/21/2012.	MBS Paydown 0.33425943.....		4,164	4,164	2,936	2,837		68		68		4,164			0	11	07/21/2036.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		06/21/2012.	MBS Paydown 0.33682206.....		4,352	4,352	3,068	2,965		74		74		4,352			0	10	07/21/2036.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		05/21/2012.	MBS Paydown 0.33950044.....		5,319	5,319	3,750	3,624		75		75		5,319			0	10	07/21/2036.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		02/21/2012.	MBS Paydown 0.34904129.....		5,544	5,544	3,909	3,777		39		39		5,544			0	5	07/21/2036.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		09/21/2012.	MBS Paydown 0.32650438.....		5,793	5,793	4,084	3,947		94		94		5,793			0	20	07/21/2036.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		03/21/2012.	MBS Paydown 0.34524676.....		6,166	6,166	4,347	4,201		2,001		2,001		6,166			0	7	07/21/2036.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		08/21/2012.	MBS Paydown 0.33006931.....		6,809	6,809	4,800	4,639		110		110		6,809			0	20	07/21/2036.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		10/21/2012.	MBS Paydown 0.322147143.....		7,081	7,081	4,992	4,824		115		115		7,081			0	26	07/21/2036.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		12/21/2012.	MBS Paydown 0.314647973.....		9,941	9,941	7,008	6,772		161		161		9,941			0	44	07/21/2036.
	41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		01/21/2012.	MBS Paydown 0.35245326.....		11,689	11,689	8,241	7,963		48		48		11,689			0	5	07/21/2036.
	41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		03/19/2012.	MBS Paydown 0.75049155.....		10,058	10,058	8,071	8,071		31		31		10,058			0	40	06/19/2034.
	41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		02/19/2012.	MBS Paydown 0.75250309.....		19,172	19,172	15,385	15,385		29		29		19,172			0	38	06/19/2034.
	41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		09/19/2012.	MBS Paydown 0.68296837.....		22,496	22,496	18,053	18,053		309		309		22,496			0	381	06/19/2034.
	41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		04/19/2012.	MBS Paydown 0.74555341.....		24,691	24,691	19,814	19,814		101		101		24,691			0	148	06/19/2034.
	41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		05/19/2012.	MBS Paydown 0.73997897.....		27,872	27,872	22,367	22,367		161		161		27,872			0	227	06/19/2034.
	41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		10/19/2012.	MBS Paydown 0.67611421.....		34,271	34,271	27,502	27,502		933		933		34,271			0	657	06/19/2034.
	41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		08/19/2012.	MBS Paydown 0.68746758.....		67,822	67,822	54,427	54,427		7,556		7,556		67,822			0	1,000	06/19/2034.
	41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		12/19/2012.	MBS Paydown 0.64481126.....		74,665	74,665	59,919	59,919		9,726		9,726		74,665			0	1,760	06/19/2034.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.78

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
										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.							
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....	...	06/19/2012.	MBS Paydown 0.72371689.....	.....	81,310	81,310	65,252	65,252	.....	9,782	.....	9,782	.....	81,310	.....	.....	.....	0	840	06/19/2034.
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....	...	11/19/2012.	MBS Paydown 0.65974427.....	.....	81,850	81,850	65,684	65,684	.....	11,028	.....	11,028	.....	81,850	.....	.....	.....	0	1,749	06/19/2034.
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....	...	07/19/2012.	MBS Paydown 0.70103188.....	.....	113,425	113,425	91,024	91,024	.....	16,590	.....	16,590	.....	113,425	.....	.....	.....	0	1,422	06/19/2034.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	07/19/2012.	MBS Paydown 0.305355018.....	.....	21,961	21,961	15,427	14,939	.....	222	.....	222	.....	21,961	.....	.....	.....	0	73	11/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	03/19/2012.	MBS Paydown 0.316928905.....	.....	22,250	22,250	15,631	15,135	.....	88	.....	88	.....	22,250	.....	.....	.....	0	33	11/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	02/19/2012.	MBS Paydown 0.318783071.....	.....	24,365	24,365	17,116	16,574	.....	62	.....	62	.....	24,365	.....	.....	.....	0	26	11/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	01/19/2012.	MBS Paydown 0.32081345.....	.....	28,448	28,448	19,985	19,351	.....	344	.....	344	.....	28,448	.....	.....	.....	0	15	11/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	09/19/2012.	MBS Paydown 0.299732304.....	.....	30,597	30,597	21,407	20,823	.....	335	.....	335	.....	30,597	.....	.....	.....	0	114	11/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	06/19/2012.	MBS Paydown 0.307185087.....	.....	31,754	31,754	22,307	21,600	.....	1,209	.....	1,209	.....	31,754	.....	.....	.....	0	91	11/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	10/19/2012.	MBS Paydown 0.297064537.....	.....	37,349	37,349	26,131	25,418	.....	1,482	.....	1,482	.....	37,349	.....	.....	.....	0	156	11/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	08/19/2012.	MBS Paydown 0.301917802.....	.....	41,247	41,247	28,976	28,057	.....	3,959	.....	3,959	.....	41,247	.....	.....	.....	0	158	11/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	05/19/2012.	MBS Paydown 0.309831263.....	.....	41,279	41,279	28,999	28,080	.....	4,199	.....	4,199	.....	41,279	.....	.....	.....	0	100	11/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	04/19/2012.	MBS Paydown 0.313271206.....	.....	43,892	43,892	30,834	29,857	.....	5,222	.....	5,222	.....	43,892	.....	.....	.....	0	85	11/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	12/19/2012.	MBS Paydown 0.288158935.....	.....	59,965	59,965	41,954	40,810	.....	9,689	.....	9,689	.....	59,965	.....	.....	.....	0	304	11/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	...	11/19/2012.	MBS Paydown 0.292442174.....	.....	64,713	64,713	45,276	44,042	.....	11,046	.....	11,046	.....	64,713	.....	.....	.....	0	300	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	03/19/2012.	MBS Paydown 0.23203967.....	.....	4,951	4,951	3,478	3,548	.....	37	.....	37	.....	4,951	.....	.....	.....	0	7	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	07/19/2012.	MBS Paydown 0.22577113.....	.....	5,045	5,045	3,544	3,615	.....	82	.....	82	.....	5,045	.....	.....	.....	0	17	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	01/19/2012.	MBS Paydown 0.23578539.....	.....	5,115	5,115	3,594	3,666	.....	13	.....	13	.....	5,115	.....	.....	.....	0	3	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	06/19/2012.	MBS Paydown 0.2262005.....	.....	5,290	5,290	3,716	3,791	.....	83	.....	83	.....	5,290	.....	.....	.....	0	15	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	11/19/2012.	MBS Paydown 0.22085071.....	.....	5,948	5,948	4,195	4,266	.....	121	.....	121	.....	5,948	.....	.....	.....	0	28	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	10/19/2012.	MBS Paydown 0.22128327.....	.....	16,769	16,769	11,826	12,028	.....	313	.....	313	.....	16,769	.....	.....	.....	0	70	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	08/19/2012.	MBS Paydown 0.22402125.....	.....	20,561	20,561	14,444	14,733	.....	347	.....	347	.....	20,561	.....	.....	.....	0	79	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	09/19/2012.	MBS Paydown 0.2225028.....	.....	20,879	20,879	14,725	14,976	.....	348	.....	348	.....	20,879	.....	.....	.....	0	78	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	12/19/2012.	MBS Paydown 0.2191184.....	.....	23,819	23,819	16,799	17,086	.....	500	.....	500	.....	23,819	.....	.....	.....	0	120	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	05/19/2012.	MBS Paydown 0.22665073.....	.....	26,585	26,585	18,676	19,049	.....	333	.....	333	.....	26,585	.....	.....	.....	0	65	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	04/19/2012.	MBS Paydown 0.22891325.....	.....	36,735	36,735	25,807	26,323	.....	(954)	.....	(954)	.....	36,735	.....	.....	.....	0	71	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	...	02/19/2012.	MBS Paydown 0.23246106.....	.....	39,061	39,061	27,440	27,990	.....	(640)	.....	(640)	.....	39,061	.....	.....	.....	0	41	08/19/2045.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	11/19/2012.	MBS Paydown 0.37173271.....	.....	3,239	3,239	2,300	2,199	.....	30	.....	30	.....	3,239	.....	.....	.....	0	14	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	12/19/2012.	MBS Paydown 0.36909987.....	.....	6,056	6,056	4,299	4,112	.....	47	.....	47	.....	6,056	.....	.....	.....	0	27	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	07/19/2012.	MBS Paydown 0.38639851.....	.....	6,364	6,364	4,519	4,321	.....	48	.....	48	.....	6,364	.....	.....	.....	0	17	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	08/19/2012.	MBS Paydown 0.383017577.....	.....	7,776	7,776	5,521	5,280	.....	58	.....	58	.....	7,776	.....	.....	.....	0	24	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	03/19/2012.	MBS Paydown 0.40487793.....	.....	7,820	7,820	5,552	5,310	.....	27	.....	27	.....	7,820	.....	.....	.....	0	10	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	09/19/2012.	MBS Paydown 0.37946781.....	.....	8,164	8,164	5,797	5,544	.....	62	.....	62	.....	8,164	.....	.....	.....	0	28	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	06/19/2012.	MBS Paydown 0.38916553.....	.....	8,708	8,708	6,183	5,913	.....	60	.....	60	.....	8,708	.....	.....	.....	0	20	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	02/19/2012.	MBS Paydown 0.40827804.....	.....	11,387	11,387	8,085	7,732	.....	591	.....	591	.....	11,387	.....	.....	.....	0	10	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	05/19/2012.	MBS Paydown 0.392951745.....	.....	13,538	13,538	9,612	9,193	.....	1,285	.....	1,285	.....	13,538	.....	.....	.....	0	27	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	04/19/2012.	MBS Paydown 0.3988379.....	.....	13,892	13,892	9,863	9,433	.....	1,265	.....	1,265	.....	13,892	.....	.....	.....	0	22	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	10/19/2012.	MBS Paydown 0.37314087.....	.....	14,552	14,552	10,332	9,881	.....	1,582	.....	1,582	.....	14,552	.....	.....	.....	0	56	09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....	...	01/19/2012.	MBS Paydown 0.41322876.....	.....	18,200	18,200	12,922	12,359	.....	2,999	.....	2,999	.....	18,200	.....	.....	.....	0	8	09/19/2046.
412824 AB 0	HARLEYSVILLE GRP 5.75 07/15/2013.....	...	06/07/2012.	BARCLAYS AMERICA.....	.....	7,284,690	7,000,000	6,943,860	6,989,128	.....	3,066	.....	3,066	.....	6,992,193	.....	292,497	292,497	365,604	07/15/2013.	
428040 BZ 1	HTZ-CALL03/12 8.875 01/01/2014.....	...	03/15/2012.	Call 100.0.....	.....	22,000	22,000	22,000	22,000	.....	.....	.....	0	.....	22,000	.....	.....	.....	0	1,378	01/01/2014.
428236 AV 5	HEWLETT-PACK CO 4.75 06/02/2014.....	...	07/10/2012.	BANK OF AMER/ML.....	.....	4,240,800	4,000,000	4,261,080	4,136,234	.....	(29,134)	.....	(29,134)	.....	4,107,100	.....	133,700	133,700	116,639	06/02/2014.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021.....			07/10/2012.	DEUTSCHE MORGAN GRENFELL		5,303,650	5,000,000	4,985,350	4,985,421			624		624		4,986,045		317,605	317,605	138,208	12/09/2021.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....			07/25/2012.	MBS Paydown 0.876153419.....		61,952	61,952	52,582	52,582		1,555		1,555		61,952			0	197	01/25/2036.	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....			06/25/2012.	MBS Paydown 0.88389743.....		74,656	74,656	63,364	63,364		1,612		1,612		74,656			0	198	01/25/2036.	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....			12/25/2012.	MBS Paydown 0.79246938.....		75,126	75,126	63,763	63,763		3,533		3,533		75,126			0	432	01/25/2036.	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....			08/25/2012.	MBS Paydown 0.862303505.....		110,799	110,799	94,041	94,041		3,132		3,132		110,799			0	415	01/25/2036.	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....			02/25/2012.	MBS Paydown 0.94416762.....		113,069	113,069	95,968	95,968		388		388		113,069			0	68	01/25/2036.	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....			03/25/2012.	MBS Paydown 0.928902317.....		122,122	122,122	103,651	103,651		925		925		122,122			0	133	01/25/2036.	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....			09/25/2012.	MBS Paydown 0.846377378.....		127,409	127,409	108,138	108,138		4,138		4,138		127,409			0	541	01/25/2036.	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....			05/25/2012.	MBS Paydown 0.893229381.....		132,999	132,999	112,883	112,883		2,248		2,248		132,999			0	282	01/25/2036.	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....			10/25/2012.	MBS Paydown 0.828565715.....		142,493	142,493	120,941	120,941		5,348		5,348		142,493			0	676	01/25/2036.	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....			04/25/2012.	MBS Paydown 0.909854219.....		152,385	152,385	129,337	129,337		1,743		1,743		152,385			0	245	01/25/2036.	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....			11/25/2012.	MBS Paydown 0.801860095.....		213,645	213,645	181,331	181,331		17,751		17,751		213,645			0	1,125	01/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			10/25/2012.	MBS Paydown 0.345543892.....		616	616	357	73		(1)		(1)		616			0	15	11/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			11/25/2012.	MBS Paydown 0.344692503.....		809	809	469	96		(1)		(1)		809			0	22	11/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			05/25/2012.	MBS Paydown 0.351436889.....		824	824	478	98		(1)		(1)		824			0	11	11/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			07/25/2012.	MBS Paydown 0.348928533.....		949	949	550	113		18		18		949			0	17	11/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			02/25/2012.	MBS Paydown 0.355434041.....		1,077	1,077	624	128		33		33		1,077			0	6	11/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			12/25/2012.	MBS Paydown 0.343538866.....		1,096	1,096	636	130		271		271		1,096			0	33	11/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			01/25/2012.	MBS Paydown 0.356567405.....		1,131	1,131	656	135		58		58		1,131			0	3	11/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			08/25/2012.	MBS Paydown 0.347676112.....		1,190	1,190	690	142		240		240		1,190			0	24	11/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			04/25/2012.	MBS Paydown 0.352304068.....		1,404	1,404	814	167		349		349		1,404			0	15	11/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			09/25/2012.	MBS Paydown 0.346191897.....		1,410	1,410	818	168		453		453		1,410			0	32	11/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			06/25/2012.	MBS Paydown 0.349927186.....		1,434	1,434	832	171		434		434		1,434			0	22	11/25/2036.	
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36.....			03/25/2012.	MBS Paydown 0.353781506.....		1,570	1,570	911	187		491		491		1,570			0	12	11/25/2036.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			11/25/2012.	MBS Paydown 0.19171904.....		7,912	7,912	5,439	1,847		771		771		7,912			0	26	02/25/2037.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			10/25/2012.	MBS Paydown 0.194116477.....		8,318	8,318	5,718	1,941		772		772		8,318			0	25	02/25/2037.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			12/25/2012.	MBS Paydown 0.188831762.....		9,528	9,528	6,551	2,224		1,164		1,164		9,528			0	34	02/25/2037.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			03/25/2012.	MBS Paydown 0.22439917.....		9,957	9,957	6,845	2,324		248		248		9,957			0	10	02/25/2037.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			01/25/2012.	MBS Paydown 0.232649705.....		11,088	11,088	7,623	2,588		159		159		11,088			0	4	02/25/2037.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			04/25/2012.	MBS Paydown 0.2205393.....		12,738	12,738	8,757	2,973		359		359		12,738			0	16	02/25/2037.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			07/25/2012.	MBS Paydown 0.207074444.....		12,794	12,794	8,796	2,986		746		746		12,794			0	28	02/25/2037.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			09/25/2012.	MBS Paydown 0.196636985.....		14,861	14,861	10,217	3,469		937		937		14,861			0	41	02/25/2037.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			05/25/2012.	MBS Paydown 0.215881304.....		15,371	15,371	10,568	3,588		544		544		15,371			0	24	02/25/2037.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			06/25/2012.	MBS Paydown 0.210951541.....		16,268	16,268	11,184	3,797		754		754		16,268			0	30	02/25/2037.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			02/25/2012.	MBS Paydown 0.227416433.....		17,270	17,270	11,873	4,031		251		251		17,270			0	12	02/25/2037.	
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			08/25/2012.	MBS Paydown 0.201140338.....		19,583	19,583	13,463	4,571		2,886		2,886		19,583			0	48	02/25/2037.	
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....			02/25/2012.	MBS Paydown 0.15721729.....		28,289	28,289	24,611	24,649		137		137		28,289			0	39	07/25/2034.	
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....			08/25/2012.	MBS Paydown 0.14154659.....		60,201	60,201	52,375	52,457		1,186		1,186		60,201			0	315	07/25/2034.	
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....			12/25/2012.	MBS Paydown 0.12748212.....		69,009	69,009	60,038	60,132		2,090		2,090		69,009			0	533	07/25/2034.	
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....			03/25/2012.	MBS Paydown 0.15535635.....		71,365	71,365	62,088	62,185		448		448		71,365			0	141	07/25/2034.	
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....			01/25/2012.	MBS Paydown 0.15795495.....		99,539	99,539	86,599	86,735		1,163		1,163		99,539			0	65	07/25/2034.	
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....			07/25/2012.	MBS Paydown 0.14311642.....		101,654	101,654	88,439	88,577		3,569		3,569		101,654			0	461	07/25/2034.	
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB.....			10/25/2012.	MBS Paydown 0.13416407.....		109,190	109,190	94,995	95,144		5,724		5,724		109,190			0	706	07/25/2034.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
437690 AX 8	HM	AC	2004-3 AV3 SEQ SSUP FLT 07/25/34 FB	06/25/2012	MBS Paydown 0.14576719		115,410	115,410	100,407	100,563		5,185		5,185		115,410			0	450	07/25/2034	
437690 AX 8	HM	AC	2004-3 AV3 SEQ SSUP FLT 07/25/34 FB	04/25/2012	MBS Paydown 0.15224517		119,311	119,311	103,800	103,962		4,794		4,794		119,311			0	312	07/25/2034	
437690 AX 8	HM	AC	2004-3 AV3 SEQ SSUP FLT 07/25/34 FB	05/25/2012	MBS Paydown 0.14877665		133,014	133,014	115,722	115,903		7,080		7,080		133,014			0	432	07/25/2034	
437690 AX 8	HM	AC	2004-3 AV3 SEQ SSUP FLT 07/25/34 FB	09/25/2012	MBS Paydown 0.13701134		173,922	173,922	151,312	151,549		14,624		14,624		173,922			0	1,017	07/25/2034	
437690 AX 8	HM	AC	2004-3 AV3 SEQ SSUP FLT 07/25/34 FB	11/25/2012	MBS Paydown 0.12928162		187,237	187,237	162,896	163,151		17,606		17,606		187,237			0	1,332	07/25/2034	
44329H AG 9	HP	COM	LLC 5.02 03/15/2023	09/15/2012	Sinking Fund Redemption 100.0		206,625	206,625	202,426	203,599		296		296		206,625			0	10,373	03/15/2023	
44329H AS 3	HP	COM	LLC 5.32 03/15/2023	09/15/2012	Sinking Fund Redemption 100.0		34,535	34,535	33,972	34,132		39		39		34,535			0	1,837	03/15/2023	
449786 AA 0	ING	BANK	NV 5.125 05/01/2015	R 08/02/2012	MORGAN STANLEY & CO		2,550,000	2,500,000	2,367,115	2,450,541		8,230		8,230		2,458,771		91,229	91,229	98,229	05/01/2015	
449786 AA 0	ING	BANK	NV 5.125 05/01/2015	R 03/19/2012	MIZUHO		3,057,870	3,000,000	3,045,690	3,016,310		(1,018)		(1,018)		3,015,292		42,578	42,578	60,219	05/01/2015	
449786 AA 0	ING	BANK	NV 5.125 05/01/2015	R 05/24/2012	MORGAN STANLEY & CO		4,962,500	5,000,000	4,798,250	4,925,022		8,544		8,544		4,933,566		28,934	28,934	148,767	05/01/2015	
449786 AA 0	ING	BANK	NV 5.125 05/01/2015	R 03/20/2012	MIZUHO		7,152,250	7,000,000	7,089,050	7,032,093		(2,028)		(2,028)		7,030,065		122,185	122,185	141,507	05/01/2015	
449792 AA 8	ING	IM	2005-1A A1 CLO FLT 12/01/2017	R 12/01/2012	MBS Paydown 0.624828355		149,104	149,104	145,627	145,627		364		364		149,104			0	257	12/01/2017	
45252H AB 8	IMMUCOR	TL B	L+575 08/17/2018	03/30/2012	Paydown 100.0		32,500	32,500	31,200	31,237		20		20		32,500			0	877	08/19/2018	
45252H AB 8	IMMUCOR	TL B	L+575 08/17/2018	06/29/2012	Paydown 100.0		32,500	32,500	31,200	31,237		58		58		32,500			0	1,473	08/19/2018	
45252H AB 8	IMMUCOR	TL B	L+575 08/17/2018	08/21/2012	Paydown 100.0		12,902,500	12,902,500	12,386,400	12,401,080		503,868		503,868		12,902,500			0	719,762	08/19/2018	
45252H AE 2	IMMUCOR	TL B-1	L+450 8/19/2018	09/28/2012	Paydown 100.0		17,500	17,500	17,500	17,500		80		80		17,500			0	25	08/19/2018	
45252H AE 2	IMMUCOR	TL B-1	L+450 8/19/2018	12/31/2012	Paydown 100.0		17,500	17,500	17,500	17,500		76		76		17,500			0	366	08/19/2018	
45252H AE 2	IMMUCOR	TL B-1	L+450 8/19/2018	08/20/2012	CITIBANK, N.A.		1,999,981	2,000,000	2,000,004	2,000,004				0		2,000,004		(23)	(23)		08/19/2018	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	12/25/2012	MBS Paydown 0.214462431		3,897	3,897	3,748	3,761		13		13		3,897			0	188	09/25/2034	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	08/25/2012	MBS Paydown 0.221867036		11,672	11,672	11,227	11,267		25		25		11,672			0	378	09/25/2034	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	01/25/2012	MBS Paydown 0.240538747		14,118	14,118	13,580	13,627				0		14,118			0	57	09/25/2034	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	05/25/2012	MBS Paydown 0.232729406		14,764	14,764	14,201	14,251		22		22		14,764			0	298	09/25/2034	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	04/25/2012	MBS Paydown 0.233783968		16,251	16,251	15,632	15,686		20		20		16,251			0	263	09/25/2034	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	09/25/2012	MBS Paydown 0.220591714		17,855	17,855	17,174	17,234		42		42		17,855			0	649	09/25/2034	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	10/25/2012	MBS Paydown 0.218667292		26,942	26,942	25,915	26,005		71		71		26,942			0	1,087	09/25/2034	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	03/25/2012	MBS Paydown 0.234944774		36,449	36,449	35,059	35,182		28		28		36,449			0	443	09/25/2034	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	02/25/2012	MBS Paydown 0.237548276		41,867	41,867	40,270	40,411		10		10		41,867			0	340	09/25/2034	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	11/25/2012	MBS Paydown 0.214740776		54,971	54,971	52,875	53,060		1,494		1,494		54,971			0	2,436	09/25/2034	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	06/25/2012	MBS Paydown 0.227808227		68,897	68,897	66,270	66,502		2,532		2,532		68,897			0	1,676	09/25/2034	
45254N JB 4	IMM	2004-4 2A1	SEQ STP 9/25/2034	07/25/2012	MBS Paydown 0.222700768		71,504	71,504	68,778	69,019		2,214		2,214		71,504			0	2,027	09/25/2034	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	12/25/2012	MBS Paydown 0.16564625		18,106	18,106	14,711	14,763		348		348		18,106			0	146	04/25/2035	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	11/25/2012	MBS Paydown 0.16606733		21,003	21,003	17,065	17,124		384		384		21,003			0	154	04/25/2035	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	02/25/2012	MBS Paydown 0.17962156		26,558	26,558	22,309	22,393		86		86		26,558			0	41	04/25/2035	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	04/25/2012	MBS Paydown 0.1767291		26,693	26,693	22,422	22,507		180		180		26,693			0	79	04/25/2035	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	06/25/2012	MBS Paydown 0.17405466		43,842	43,842	36,827	36,967		419		419		43,842			0	193	04/25/2035	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	01/25/2012	MBS Paydown 0.18032046		48,142	48,142	40,439	40,592		91		91		48,142			0	35	04/25/2035	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	10/25/2012	MBS Paydown 0.16655577		54,974	54,974	44,666	44,821		911		911		54,974			0	366	04/25/2035	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	05/25/2012	MBS Paydown 0.1752084		57,787	57,787	48,541	48,724		448		448		57,787			0	212	04/25/2035	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	09/25/2012	MBS Paydown 0.16783423		69,982	69,982	56,860	57,058		1,011		1,011		69,982			0	418	04/25/2035	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	03/25/2012	MBS Paydown 0.17743155		83,220	83,220	69,905	70,170		(465)		(465)		83,220			0	186	04/25/2035	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	07/25/2012	MBS Paydown 0.17180094		85,641	85,641	71,939	72,211		1,676		1,676		85,641			0	439	04/25/2035	
45254N MZ 7	IMM	2005-2 1A2	SEQ SSUP FLT 04/25/2035	08/25/2012	MBS Paydown 0.16946171		88,891	88,891	74,668	74,951		2,272		2,272		88,891			0	526	04/25/2035	
45254N NT 0	IMM	2005-3 M1	MEZ FLT 08/25/2035	10/25/2012	MBS Paydown 0.17985831		11,152	11,152	5,799	2,586				0		11,152			0	82	08/25/2035	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description									11	12	13	14	15						
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
45254N	NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	...	03/25/2012.	MBS Paydown 0.19050618.....		11,374	11,374	5,914	2,638				0		11,374			0	26	08/25/2035.
45254N	NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	...	04/25/2012.	MBS Paydown 0.18953086.....		11,704	11,704	6,086	2,714				0		11,704			0	35	08/25/2035.
45254N	NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	...	02/25/2012.	MBS Paydown 0.19145399.....		14,077	14,077	7,320	3,265				0		14,077			0	22	08/25/2035.
45254N	NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	...	11/25/2012.	MBS Paydown 0.17862339.....		14,819	14,819	7,706	3,437				0		14,819			0	121	08/25/2035.
45254N	NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	...	09/25/2012.	MBS Paydown 0.18078767.....		15,126	15,126	7,866	3,508				0		15,126			0	101	08/25/2035.
45254N	NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	...	05/25/2012.	MBS Paydown 0.18818734.....		16,122	16,122	8,384	3,739				0		16,122			0	60	08/25/2035.
45254N	NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	...	01/25/2012.	MBS Paydown 0.1926271.....		16,221	16,221	8,435	3,762				0		16,221			0	12	08/25/2035.
45254N	NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	...	12/25/2012.	MBS Paydown 0.17717324.....		17,402	17,402	9,049	4,036		(122)		(122)		17,402			0	154	08/25/2035.
45254N	NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	...	07/25/2012.	MBS Paydown 0.18440223.....		20,547	20,547	10,684	4,765				0		20,547			0	106	08/25/2035.
45254N	NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	...	06/25/2012.	MBS Paydown 0.18611445.....		24,875	24,875	12,935	5,769				0		24,875			0	111	08/25/2035.
45254N	NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	...	08/25/2012.	MBS Paydown 0.18204819.....		28,248	28,248	14,689	6,551				0		28,248			0	169	08/25/2035.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	06/25/2012.	MBS Paydown 0.52679016.....		50	50	35	36				0		50			0	0	05/25/2036.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	11/25/2012.	MBS Paydown 0.492311996.....		758	758	531	548		14		14		758			0	4	05/25/2036.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	07/25/2012.	MBS Paydown 0.524560138.....		836	836	585	604		8		8		836			0	3	05/25/2036.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	01/25/2012.	MBS Paydown 0.586318907.....		1,398	1,398	978	1,010		1		1		1,398			0	1	05/25/2036.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	09/25/2012.	MBS Paydown 0.504384514.....		1,632	1,632	1,143	1,180		22		22		1,632			0	8	05/25/2036.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	02/25/2012.	MBS Paydown 0.579547176.....		2,539	2,539	1,778	1,835		623		623		2,539			0	3	05/25/2036.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	03/25/2012.	MBS Paydown 0.570414845.....		3,425	3,425	2,397	2,475		865		865		3,425			0	5	05/25/2036.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	12/25/2012.	MBS Paydown 0.482351859.....		3,735	3,735	2,615	2,699		987		987		3,735			0	22	05/25/2036.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	10/25/2012.	MBS Paydown 0.494334464.....		3,769	3,769	2,638	2,724		993		993		3,769			0	19	05/25/2036.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	08/25/2012.	MBS Paydown 0.508737004.....		5,934	5,934	4,154	4,288		1,596		1,596		5,934			0	24	05/25/2036.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	04/25/2012.	MBS Paydown 0.551193215.....		7,208	7,208	5,046	5,209		1,928		1,928		7,208			0	15	05/25/2036.
45254T	TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....	...	05/25/2012.	MBS Paydown 0.52692385.....		9,101	9,101	6,371	6,577		2,465		2,465		9,101			0	23	05/25/2036.
456606	HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	...	03/25/2012.	MBS Paydown 0.178359893.....		9,171	9,171	7,474	9,171				0		9,171			0	3	10/25/2013.
456606	HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	...	04/25/2012.	MBS Paydown 0.17720058.....		3,501	3,501	2,853	3,501				0		3,501			0	1	10/25/2013.
456606	HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	...	08/25/2012.	MBS Paydown 0.175052435.....		3,288	3,288	2,680	3,288				0		3,288			0	1	10/25/2013.
456606	HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	...	06/25/2012.	MBS Paydown 0.176141131.....		2,859	2,859	2,330	2,859				0		2,859			0	1	10/25/2013.
456606	HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	...	09/25/2012.	MBS Paydown 0.174116139.....		2,828	2,828	2,305	2,828				0		2,828			0	2	10/25/2013.
456606	HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	...	01/25/2012.	MBS Paydown 0.181952921.....		2,332	2,332	1,900	2,332				0		2,332			0	0	10/25/2013.
456606	HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	...	11/25/2012.	MBS Paydown 0.173216014.....		2,292	2,292	1,868	2,292				0		2,292			0	2	10/25/2013.
456606	HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	...	02/25/2012.	MBS Paydown 0.181396532.....		1,680	1,680	1,369	1,680				0		1,680			0	1	10/25/2013.
456606	HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	...	12/25/2012.	MBS Paydown 0.172835759.....		1,148	1,148	936	1,148				0		1,148			0	1	10/25/2013.
456606	HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	...	10/25/2012.	MBS Paydown 0.173975077.....		426	426	347	426				0		426			0	0	10/25/2013.
456606	HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	...	05/25/2012.	MBS Paydown 0.177087737.....		341	341	278	341				0		341			0	0	10/25/2013.
45660L	PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	...	11/25/2012.	MBS Paydown 0.34122462.....		12,948	12,948	7,639	4,814		145		145		12,948			0	653	06/25/2035.
45660L	PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	...	05/25/2012.	MBS Paydown 0.382330275.....		21,318	21,318	12,578	7,926		157		157		21,318			0	489	06/25/2035.
45660L	PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	...	01/25/2012.	MBS Paydown 0.411350393.....		22,978	22,978	13,557	8,543				0		22,978			0	105	06/25/2035.
45660L	PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	...	03/25/2012.	MBS Paydown 0.39657347.....		22,978	22,978	13,557	8,543		93		93		22,978			0	316	06/25/2035.
45660L	PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	...	07/25/2012.	MBS Paydown 0.367553352.....		22,978	22,978	13,557	8,543		206		206		22,978			0	737	06/25/2035.
45660L	PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	...	09/25/2012.	MBS Paydown 0.352776429.....		22,978	22,978	13,557	8,543		243		243		22,978			0	948	06/25/2035.
45660L	PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	...	12/25/2012.	MBS Paydown 0.333836159.....		22,978	22,978	13,557	8,543		88		88		22,978			0	1,264	06/25/2035.
45660L	PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	...	02/25/2012.	MBS Paydown 0.403961931.....		22,978	22,978	13,557	8,543		3		3		22,978			0	211	06/25/2035.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		04/25/2012	MBS Paydown 0.389185008		22,978	22,978	13,557	8,543	84	104	146	166	2	2	22,978			0	421	06/25/2035	
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		06/25/2012	MBS Paydown 0.374941813		22,978	22,978	13,557	8,543	104	146	166	2	2	2	22,978			0	632	06/25/2035	
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		08/25/2012	MBS Paydown 0.36016489		22,978	22,978	13,557	8,543	146	166	2	2	2	2	22,978			0	843	06/25/2035	
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		10/25/2012	MBS Paydown 0.345387967		22,978	22,978	13,557	8,543	166	2	2	2	2	2	22,978			0	1,053	06/25/2035	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		10/25/2012	MBS Paydown 0.247174126		6,170	6,170	6,243	6,218	2	2	2	2	2	2	6,170			0	295	01/25/2033	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		06/25/2012	MBS Paydown 0.264837212		6,454	6,454	6,531	6,504	2	2	2	2	2	2	6,454			0	186	01/25/2033	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		01/25/2012	MBS Paydown 0.306121344		7,630	7,630	7,721	7,689	0	0	0	0	0	0	7,630			0	37	01/25/2033	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		05/25/2012	MBS Paydown 0.265482627		26,487	26,487	26,801	26,691	(234)	(234)	(234)	(234)	(234)	(234)	26,487			0	635	01/25/2033	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		09/25/2012	MBS Paydown 0.247791134		29,544	29,544	29,895	29,773	(266)	(266)	(266)	(266)	(266)	(266)	29,544			0	1,273	01/25/2033	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		12/25/2012	MBS Paydown 0.233954488		29,656	29,656	30,008	29,885	(266)	(266)	(266)	(266)	(266)	(266)	29,656			0	1,704	01/25/2033	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		04/25/2012	MBS Paydown 0.268131278		56,571	56,571	57,243	57,009	(571)	(571)	(571)	(571)	(571)	(571)	56,571			0	1,084	01/25/2033	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		07/25/2012	MBS Paydown 0.258419674		64,175	64,175	64,937	64,672	(653)	(653)	(653)	(653)	(653)	(653)	64,175			0	2,153	01/25/2033	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		08/25/2012	MBS Paydown 0.250745551		76,741	76,741	77,653	77,335	(789)	(789)	(789)	(789)	(789)	(789)	76,741			0	2,940	01/25/2033	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		11/25/2012	MBS Paydown 0.236920074		102,541	102,541	103,758	103,334	(1,066)	(1,066)	(1,066)	(1,066)	(1,066)	(1,066)	102,541			0	5,402	01/25/2033	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		02/25/2012	MBS Paydown 0.293304493		128,169	128,169	129,691	129,160	(1,414)	(1,414)	(1,414)	(1,414)	(1,414)	(1,414)	128,169			0	1,228	01/25/2033	
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		03/25/2012	MBS Paydown 0.273788383		195,161	195,161	197,479	196,671	(2,164)	(2,164)	(2,164)	(2,164)	(2,164)	(2,164)	195,161			0	2,805	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		10/25/2012	MBS Paydown 0.284577093		1,435	1,435	1,238	1,319	26	26	26	26	26	26	1,435			0	69	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		06/25/2012	MBS Paydown 0.304912998		1,501	1,501	1,295	1,379	16	16	16	16	16	16	1,501			0	43	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		01/25/2012	MBS Paydown 0.352444342		1,775	1,775	1,531	1,631	0	0	0	0	0	0	1,775			0	9	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		05/25/2012	MBS Paydown 0.305656079		6,160	6,160	5,313	5,660	63	63	63	63	63	63	6,160			0	148	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		09/25/2012	MBS Paydown 0.285287468		6,871	6,871	5,926	6,314	117	117	117	117	117	117	6,871			0	296	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		12/25/2012	MBS Paydown 0.269357029		6,897	6,897	5,949	6,337	153	153	153	153	153	153	6,897			0	396	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		04/25/2012	MBS Paydown 0.308705529		13,157	13,157	11,348	12,089	114	114	114	114	114	114	13,157			0	252	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		07/25/2012	MBS Paydown 0.297524343		14,925	14,925	12,873	13,714	165	165	165	165	165	165	14,925			0	501	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		08/25/2012	MBS Paydown 0.288688955		17,847	17,847	15,393	16,400	(754)	(754)	(754)	(754)	(754)	(754)	17,847			0	684	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		11/25/2012	MBS Paydown 0.272771373		23,848	23,848	20,569	21,913	12	12	12	12	12	12	23,848			0	1,256	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		02/25/2012	MBS Paydown 0.337688015		29,808	29,808	25,709	27,390	(476)	(476)	(476)	(476)	(476)	(476)	29,808			0	286	01/25/2033	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		03/25/2012	MBS Paydown 0.315218681		45,388	45,388	39,147	41,706	1,038	1,038	1,038	1,038	1,038	1,038	45,388			0	652	01/25/2033	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		12/25/2012	MBS Paydown 0.137807533		100	100	82	83	2	2	2	2	2	2	100			0	3	10/25/2034	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		07/25/2012	MBS Paydown 0.143283196		3,174	3,174	2,603	2,626	29	29	29	29	29	29	3,174			0	50	10/25/2034	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		08/25/2012	MBS Paydown 0.14291781		3,654	3,654	2,996	3,023	35	35	35	35	35	35	3,654			0	65	10/25/2034	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		03/25/2012	MBS Paydown 0.149442946		3,866	3,866	3,170	3,199	11	11	11	11	11	11	3,866			0	26	10/25/2034	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		04/25/2012	MBS Paydown 0.149055226		3,877	3,877	3,179	3,208	13	13	13	13	13	13	3,877			0	34	10/25/2034	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		01/25/2012	MBS Paydown 0.151358908		8,341	8,341	6,839	6,901	0	0	0	0	0	0	8,341			0	18	10/25/2034	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		11/25/2012	MBS Paydown 0.137817547		14,863	14,863	12,188	12,297	224	224	224	224	224	224	14,863			0	367	10/25/2034	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		02/25/2012	MBS Paydown 0.149829572		15,293	15,293	12,541	12,654	16	16	16	16	16	16	15,293			0	67	10/25/2034	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		10/25/2012	MBS Paydown 0.139303843		17,090	17,090	14,014	14,140	221	221	221	221	221	221	17,090			0	383	10/25/2034	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		09/25/2012	MBS Paydown 0.141012862		19,049	19,049	15,621	15,761	(276)	(276)	(276)	(276)	(276)	(276)	19,049			0	384	10/25/2034	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2012	MBS Paydown 0.143600579		23,217	23,217	19,038	19,209	317	317	317	317	317	317	23,217			0	311	10/25/2034	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		05/25/2012	MBS Paydown 0.145922265		31,330	31,330	25,690	25,922	1,580	1,580	1,580	1,580	1,580	1,580	31,330			0	349	10/25/2034	
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36		01/25/2012	Pass-Through Loss			136,369	65,798											0	580	05/25/2036	
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36		03/25/2012	Pass-Through Loss			79,448	38,333											0	1,011	05/25/2036	
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36		04/25/2012	Pass-Through Loss			169,504	81,786											0	2,874	05/25/2036	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.83

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	05/25/2012.	Pass-Through Loss.....					85,956	41,474					0					0	1,819	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	06/25/2012.	Pass-Through Loss.....					46,650	22,509					0					0	1,184	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	07/25/2012.	Pass-Through Loss.....					16,889	8,149					0					0	499	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	08/25/2012.	Pass-Through Loss.....					47,355	22,849					0					0	1,593	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	09/25/2012.	Pass-Through Loss.....					18,129	8,747					0					0	684	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	10/25/2012.	Pass-Through Loss.....					44,105	21,281					0					0	1,842	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	11/25/2012.	Pass-Through Loss.....					17,353	8,373					0					0	794	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	12/25/2012.	Pass-Through Loss.....					130,924	63,171					0					0	6,514	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	02/25/2012.	MBS Paydown 0.232125732.....			199	199	96	6					0		199			0	2	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	07/25/2012.	MBS Paydown 0.109181706.....			5,016	5,016	2,420	650			(325)		(325)				5,016	5,016	148	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	09/25/2012.	MBS Paydown 0.087000088.....			5,607	5,607	2,706	704			(353)		(353)				5,607	5,607	211	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	11/25/2012.	MBS Paydown 0.065733266.....			7,520	7,520	3,628	738			(370)		(370)				7,520	7,520	344	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	10/25/2012.	MBS Paydown 0.072839789.....			5,456	5,456	2,632	1,471			(736)		(736)				5,456	5,456	228	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	06/25/2012.	MBS Paydown 0.115440136.....			3,059	3,059	1,476	1,475			(739)		(739)				3,059	3,059	78	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	08/25/2012.	MBS Paydown 0.093781899.....			6,544	6,544	3,158	1,599			(801)		(801)				6,544	6,544	220	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	03/25/2012.	MBS Paydown 0.20764483.....			6,236	6,236	3,009	2,543					0		6,236			0	79	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	05/25/2012.	MBS Paydown 0.129642535.....			5,554	5,554	2,680	2,716			(1,360)		(1,360)				5,554	5,554	118	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	12/25/2012.	MBS Paydown 0.026516322.....			6,335	6,335	3,057	4,073			28,237		28,237				6,335	6,335	315	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	01/25/2012.	MBS Paydown 0.232182493.....			11,263	11,263	5,435	4,381					0		11,263			0	48	05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	04/25/2012.	MBS Paydown 0.155788149.....			11,994	11,994	5,787	5,386			(2,697)		(2,697)		1	11,993	11,993	203	05/25/2036.	
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	11/30/2012.	Book Value Adjustment.....									(370)		(370)		50,748	(50,748)	(50,748)			05/25/2036.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	12/31/2012.	Book Value Adjustment.....									28,237		28,237		6,335	(6,335)	(6,335)			05/25/2036.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	01/25/2012.	MBS Paydown 0.431621798.....			34,316	34,316	26,080						0				34,316	34,316	25	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	02/25/2012.	MBS Paydown 0.426065819.....			8,334	8,334	6,334						0				8,334	8,334	9	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	03/25/2012.	MBS Paydown 0.425821357.....			367	367	279						0				367	367	1	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	04/25/2012.	MBS Paydown 0.415762091.....			15,089	15,089	11,468						0				15,089	15,089	28	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	05/25/2012.	MBS Paydown 0.413581148.....			3,271	3,271	2,486						0				3,271	3,271	8	06/25/2039.
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	5,779	19	06/25/2039.
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	10,831	45	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	10/25/2012.	MBS Paydown 0.402046377.....			693	693	526						0				693	693	3	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	11/25/2012.	MBS Paydown 0.397147812.....			7,348	7,348	5,584						0				7,348	7,348	36	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	12/25/2012.	MBS Paydown 0.396715408.....			649	649	493				94		94				649	649	3	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	11/30/2012.	Book Value Adjustment.....						0					0		86,027	(86,027)	(86,027)			06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	12/31/2012.	Book Value Adjustment.....						0			94		94		649	(649)	(649)			06/25/2039.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....	11/25/2012.	MBS Paydown 0.436911172.....			17,521	17,521	10,502	10,502			248		248		17,521			0	47	07/25/2036.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....	08/25/2012.	MBS Paydown 0.444749077.....			34,604	34,604	20,741	20,741			234		234		34,604			0	47	07/25/2036.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....	10/25/2012.	MBS Paydown 0.437833348.....			53,527	53,527	32,083	32,083			5,659		5,659		53,527			0	120	07/25/2036.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....	12/25/2012.	MBS Paydown 0.433513128.....			64,563	64,563	38,697	38,697			10,230		10,230		64,563			0	199	07/25/2036.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....	07/25/2012.	MBS Paydown 0.446570318.....			75,849	75,849	45,462	45,462			14,032		14,032		75,849			0	69	07/25/2036.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....	09/25/2012.	MBS Paydown 0.44065056.....			77,872	77,872	46,674	46,674			15,469		15,469		77,872			0	141	07/25/2036.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....	06/25/2012.	MBS Paydown 0.450562375.....			79,771	79,771	47,813	47,813			14,347		14,347		79,771			0	36	07/25/2036.
45665Q AC 7	INFINITY PROP 5.50 02/18/2014.....	10/17/2012.	Make Whole Call 106.729.....			1,227,384	1,150,000	1,147,275	1,149,346			654		654		1,150,000		77,384	77,384	73,616	02/18/2014.
459745 FR 1	INTL LEASE FIN 5.00 09/15/2012.....	09/15/2012.	Maturity 100.0.....				5,000,000	5,000,000	4,950,000			33,467		33,467		5,000,000			0	250,000	09/15/2012.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
459745 ZZ 1	INTL LEASE/DELOS L+500 3/17/2016.....	...	04/12/2012.	Paydown 100.0.....	.....	.....	8,076,923	8,076,923	8,025,385	8,037,735	.....	.....	.....	.....	.....	8,076,923	.....	.....	.....	0	163,333	03/17/2016.
460146 CG 6	INTL PAPER CO 4.75 02/15/2022.....	...	09/14/2012.	WELLS FARGO BROKERAGE.....	.....	.....	4,193,963	3,750,000	3,746,963	3,746,863	.....	.....	.....	.....	.....	3,746,919	.....	447,044	447,044	133,099	02/15/2022.	
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	02/21/2012.	Paydown 100.0.....	.....	.....	49,394	49,394	48,900	49,394	.....	.....	.....	.....	.....	49,394	.....	.....	.....	0	535	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	07/18/2012.	Paydown 100.0.....	.....	.....	56,282	56,282	55,719	56,282	.....	.....	.....	.....	.....	56,282	.....	.....	.....	0	1,767	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	02/03/2012.	Paydown 100.0.....	.....	.....	76,446	76,446	75,682	76,446	.....	.....	.....	.....	.....	76,446	.....	.....	.....	0	637	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	08/20/2012.	Paydown 100.0.....	.....	.....	79,592	79,592	78,796	79,592	.....	.....	.....	.....	.....	79,592	.....	.....	.....	0	2,863	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	01/18/2012.	Paydown 100.0.....	.....	.....	83,625	83,625	82,789	83,625	.....	.....	.....	.....	.....	83,625	.....	.....	.....	0	511	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	07/05/2012.	Paydown 100.0.....	.....	.....	127,772	127,772	126,495	127,772	.....	.....	.....	.....	.....	127,772	.....	.....	.....	0	3,780	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	03/05/2012.	Paydown 100.0.....	.....	.....	133,516	133,516	132,181	133,516	.....	.....	.....	.....	.....	133,516	.....	.....	.....	0	1,688	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	05/03/2012.	Paydown 100.0.....	.....	.....	138,933	138,933	137,543	138,933	.....	.....	.....	.....	.....	138,933	.....	.....	.....	0	2,894	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	05/18/2012.	Paydown 100.0.....	.....	.....	147,434	147,434	145,959	147,434	.....	.....	.....	.....	.....	147,434	.....	.....	.....	0	3,379	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	06/06/2012.	Paydown 100.0.....	.....	.....	148,346	148,346	146,862	148,346	.....	.....	.....	.....	.....	148,346	.....	.....	.....	0	3,791	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	03/20/2012.	Paydown 100.0.....	.....	.....	150,439	150,439	148,935	150,439	.....	.....	.....	.....	.....	150,439	.....	.....	.....	0	2,215	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	06/20/2012.	Paydown 100.0.....	.....	.....	212,518	212,518	210,393	212,518	.....	.....	.....	.....	.....	212,518	.....	.....	.....	0	5,844	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	01/04/2012.	Paydown 100.0.....	.....	.....	224,931	224,931	222,681	224,931	.....	.....	.....	.....	.....	224,931	.....	.....	.....	0	955	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	09/20/2012.	Paydown 100.0.....	.....	.....	264,836	264,836	262,188	264,836	.....	.....	.....	.....	.....	264,836	.....	.....	.....	0	10,639	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	08/03/2012.	Paydown 100.0.....	.....	.....	273,511	273,511	270,776	273,511	.....	.....	.....	.....	.....	273,511	.....	.....	.....	0	9,193	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	09/05/2012.	Paydown 100.0.....	.....	.....	379,986	379,986	376,186	379,986	.....	.....	.....	.....	.....	379,986	.....	.....	.....	0	14,474	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	04/04/2012.	Paydown 100.0.....	.....	.....	529,413	529,413	524,118	529,413	.....	.....	.....	.....	.....	529,413	.....	.....	.....	0	8,897	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	10/03/2012.	Paydown 100.0.....	.....	.....	567,374	567,374	561,700	567,374	.....	.....	.....	.....	.....	567,374	.....	.....	.....	0	23,818	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	04/18/2012.	Paydown 100.0.....	.....	.....	629,100	629,100	622,809	629,100	.....	.....	.....	.....	.....	629,100	.....	.....	.....	0	11,796	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	10/16/2012.	Private Placement.....	.....	.....	3,419,191	3,419,191	3,384,999	3,419,191	.....	.....	.....	.....	.....	3,416,067	.....	3,123	3,123	149,707	06/28/2013.	
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	10/15/2012.	MBS Paydown 0.840231878.....	.....	.....	23,153	23,153	23,148	23,149	.....	.....	.....	.....	.....	23,153	.....	.....	.....	0	737	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	04/15/2012.	MBS Paydown 0.89448057.....	.....	.....	27,448	27,448	27,442	27,442	.....	.....	.....	.....	.....	27,448	.....	.....	.....	0	350	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	03/15/2012.	MBS Paydown 0.901342452.....	.....	.....	27,858	27,858	27,853	27,853	.....	.....	.....	.....	.....	27,858	.....	.....	.....	0	266	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	12/15/2012.	MBS Paydown 0.823807667.....	.....	.....	30,637	30,637	30,630	30,631	.....	.....	.....	.....	.....	30,637	.....	.....	.....	0	1,170	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	01/15/2012.	MBS Paydown 0.918395855.....	.....	.....	30,751	30,751	30,744	30,745	.....	.....	.....	.....	.....	30,751	.....	.....	.....	0	98	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	05/15/2012.	MBS Paydown 0.886280155.....	.....	.....	32,802	32,802	32,795	32,795	.....	.....	.....	.....	.....	32,802	.....	.....	.....	0	522	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	08/15/2012.	MBS Paydown 0.855035466.....	.....	.....	35,035	35,035	35,029	35,029	.....	.....	.....	.....	.....	35,035	.....	.....	.....	0	892	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	11/15/2012.	MBS Paydown 0.831466803.....	.....	.....	35,060	35,060	35,053	35,054	.....	.....	.....	.....	.....	35,060	.....	.....	.....	0	1,228	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	09/15/2012.	MBS Paydown 0.846020144.....	.....	.....	36,061	36,061	36,054	36,054	.....	.....	.....	.....	.....	36,061	.....	.....	.....	0	1,033	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	06/15/2012.	MBS Paydown 0.876785109.....	.....	.....	37,980	37,980	37,973	37,973	.....	.....	.....	.....	.....	37,980	.....	.....	.....	0	725	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	02/15/2012.	MBS Paydown 0.908307013.....	.....	.....	40,355	40,355	40,347	40,348	.....	.....	.....	.....	.....	40,355	.....	.....	.....	0	257	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048.....	...	07/15/2012.	MBS Paydown 0.86379433.....	.....	.....	51,963	51,963	51,953	51,953	.....	.....	.....	.....	.....	51,963	.....	.....	.....	0	1,158	12/15/2048.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	...	03/15/2012.	MBS Paydown 0.970576496.....	.....	.....	14,395	14,395	14,391	14,392	.....	.....	.....	.....	.....	14,395	.....	.....	.....	0	169	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	...	05/15/2012.	MBS Paydown 0.96342347.....	.....	.....	18,306	18,306	18,301	18,301	.....	.....	.....	.....	.....	18,306	.....	.....	.....	0	359	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	...	02/15/2012.	MBS Paydown 0.972632945.....	.....	.....	26,083	26,083	26,076	26,077	.....	.....	.....	.....	.....	26,083	.....	.....	.....	0	204	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	...	11/15/2012.	MBS Paydown 0.930772135.....	.....	.....	26,135	26,135	26,128	26,128	.....	.....	.....	.....	.....	26,135	.....	.....	.....	0	1,126	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	...	07/15/2012.	MBS Paydown 0.954735621.....	.....	.....	29,822	29,822	29,814	29,815	.....	.....	.....	.....	.....	29,822	.....	.....	.....	0	818	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	...	06/15/2012.	MBS Paydown 0.958995928.....	.....	.....	30,993	30,993	30,985	30,985	.....	.....	.....	.....	.....	30,993	.....	.....	.....	0	728	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	...	04/15/2012.	MBS Paydown 0.966038592.....	.....	.....	31,765	31,765	31,757	31,757	.....	.....	.....	.....	.....	31,765	.....	.....	.....	0	498	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	...	10/15/2012.	MBS Paydown 0.934505635.....	.....	.....	33,715	33,715	33,706	33,706	.....	.....	.....	.....	.....	33,715	.....	.....	.....	0	1,320	10/15/2056.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46616P	AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	01/15/2012.	MBS Paydown 0.976359112.....		35,174	35,174	35,165	35,165		2		2		35,174			0	138	10/15/2056.	
46616P	AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	12/15/2012.	MBS Paydown 0.924777017.....		41,966	41,966	41,955	41,955		2		2		41,966			0	1,972	10/15/2056.	
46616P	AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	08/15/2012.	MBS Paydown 0.94785174.....		48,187	48,187	48,175	48,175		1		1		48,187			0	1,510	10/15/2056.	
46616P	AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056.....	09/15/2012.	MBS Paydown 0.939322045.....		59,708	59,708	59,692	59,693		2		2		59,708			0	2,105	10/15/2056.	
46616Q	AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	05/15/2012.	MBS Paydown 0.995763926.....		3,472	3,472	3,470	3,470				0		3,472			0	76	09/15/2056.	
46616Q	AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	03/15/2012.	MBS Paydown 0.999093236.....		7,254	7,254	7,250	7,249		2		2		7,254			0	100	09/15/2056.	
46616Q	AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	07/15/2012.	MBS Paydown 0.991222864.....		11,790	11,790	11,783	11,783		(1)		(1)		11,790			0	356	09/15/2056.	
46616Q	AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	04/15/2012.	MBS Paydown 0.996197947.....		23,162	23,162	23,149	23,147		9		9		23,162			0	413	09/15/2056.	
46616Q	AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	06/15/2012.	MBS Paydown 0.992696642.....		24,538	24,538	24,524	24,522		2		2		24,538			0	640	09/15/2056.	
46616Q	AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	08/15/2012.	MBS Paydown 0.987901797.....		26,569	26,569	26,553	26,551		(2)		(2)		26,569			0	911	09/15/2056.	
46616Q	AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	11/15/2012.	MBS Paydown 0.972727332.....		30,295	30,295	30,277	30,275		4		4		30,295			0	1,413	09/15/2056.	
46616Q	AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	12/15/2012.	MBS Paydown 0.968705305.....		32,176	32,176	32,158	32,155		2		2		32,176			0	1,634	09/15/2056.	
46616Q	AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	09/15/2012.	MBS Paydown 0.982568112.....		42,669	42,669	42,645	42,642				0		42,669			0	1,639	09/15/2056.	
46616Q	AA 9	HENDR 2011-2A A SEQ 4.94 09/15/56.....	10/15/2012.	MBS Paydown 0.976514165.....		48,432	48,432	48,404	48,400		(4)		(4)		48,432			0	2,060	09/15/2056.	
46616V	AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	05/15/2012.	MBS Paydown 0.997919055.....		4,948	4,948	4,947	4,947				0		4,948			0	34	02/16/2065.	
46616V	AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	04/15/2012.	MBS Paydown 0.998908585.....		5,457	5,457	5,456	5,456				0		5,457			0	19	02/16/2065.	
46616V	AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	12/15/2012.	MBS Paydown 0.9784669.....		7,287	7,287	7,285	7,285				0		7,287			0	231	02/16/2065.	
46616V	AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	06/15/2012.	MBS Paydown 0.996381251.....		7,689	7,689	7,687	7,687		1		1		7,689			0	80	02/16/2065.	
46616V	AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	07/15/2012.	MBS Paydown 0.994304431.....		10,384	10,384	10,382	10,382				0		10,384			0	146	02/16/2065.	
46616V	AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	10/15/2012.	MBS Paydown 0.98362438.....		11,558	11,558	11,555	11,555				0		11,558			0	282	02/16/2065.	
46616V	AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	08/15/2012.	MBS Paydown 0.990893663.....		17,054	17,054	17,050	17,050		1		1		17,054			0	297	02/16/2065.	
46616V	AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	11/15/2012.	MBS Paydown 0.979924261.....		18,501	18,501	18,496	18,496				0		18,501			0	517	02/16/2065.	
46616V	AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....	09/15/2012.	MBS Paydown 0.985935903.....		24,789	24,789	24,783	24,783				0		24,789			0	525	02/16/2065.	
46617A	AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065.....	12/15/2012.	MBS Paydown 0.999655522.....		1,378	1,378	1,377	1,377				0		1,378			0	3	09/15/2065.	
466247	RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....	10/25/2012.	MBS Paydown 0.32444676.....		24,703	24,703	21,924	21,924		176		176		24,703			0	253	07/25/2035.	
466247	RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....	12/25/2012.	MBS Paydown 0.31111661.....		67,188	67,188	59,630	59,630		597		597		67,188			0	1,030	07/25/2035.	
466247	RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....	09/25/2012.	MBS Paydown 0.32551614.....		99,896	99,896	88,658	88,658		552		552		99,896			0	767	07/25/2035.	
466247	RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....	08/25/2012.	MBS Paydown 0.32984065.....		145,940	145,940	129,522	129,522		483		483		145,940			0	747	07/25/2035.	
466247	RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....	07/25/2012.	MBS Paydown 0.33615839.....		157,155	157,155	139,475	139,475		153		153		157,155			0	402	07/25/2035.	
466247	RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....	11/25/2012.	MBS Paydown 0.31402519.....		240,738	240,738	213,655	213,655		19,645		19,645		240,738			0	3,077	07/25/2035.	
46625M	VR 7	JP MCC 2003-ML1A A2 SEQ 4.767 3/12/39.....	08/12/2012.	MBS Paydown 0.977371297.....		90,515	90,515	87,937	89,929		282		282		90,515			0	2,877	03/12/2039.	
46625M	VR 7	JP MCC 2003-ML1A A2 SEQ 4.767 3/12/39.....	09/12/2012.	MBS Paydown 0.931040144.....		185,325	185,325	180,047	184,126		637		637		185,325			0	6,626	03/12/2039.	
46625M	VR 7	JP MCC 2003-ML1A A2 SEQ 4.767 3/12/39.....	11/12/2012.	MBS Paydown 0.675811247.....		393,662	393,662	382,452	391,115		1,832		1,832		393,662			0	17,202	03/12/2039.	
46625M	VR 7	JP MCC 2003-ML1A A2 SEQ 4.767 3/12/39.....	12/12/2012.	MBS Paydown 0.567403427.....		433,631	433,631	421,283	430,826		2,290		2,290		433,631			0	20,671	03/12/2039.	
46625M	VR 7	JP MCC 2003-ML1A A2 SEQ 4.767 3/12/39.....	10/12/2012.	MBS Paydown 0.774226667.....		627,254	627,254	609,392	623,196		2,426		2,426		627,254			0	24,918	03/12/2039.	
46625Y	CU 5	JP MCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	01/15/2012.	MBS Paydown 0.271750265.....		10,831	10,831	9,839	10,408				0		10,831			0	40	07/15/2041.	
46625Y	CU 5	JP MCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	04/15/2012.	MBS Paydown 0.245322308.....		11,137	11,137	10,117	10,702		91		91		11,137			0	166	07/15/2041.	
46625Y	CU 5	JP MCC 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.	
46625Y	CU 5	JP MCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	11/15/2012.	MBS Paydown 0.198373042.....		11,453	11,453	10,404	11,005		283		283		11,453			0	470	07/15/2041.	
46625Y	CU 5	JP MCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	06/15/2012.	MBS Paydown 0.233114164.....		11,631	11,631	10,566	11,176		148		148		11,631			0	260	07/15/2041.	
46625Y	CU 5	JP MCC 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.	
46625Y	CU 5	JP MCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	10/15/2012.	MBS Paydown 0.204099456.....		12,241	12,241	11,120	11,763		275		275		12,241			0	456	07/15/2041.	
46625Y	CU 5	JP MCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	12/15/2012.	MBS Paydown 0.192085839.....		12,574	12,574	11,423	12,083		339		339		12,574			0	563	07/15/2041.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	05/15/2012.	MBS Paydown 0.238929441	12,786	12,786	11,615	12,286	133	76	63	133	12,786								0	238	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	03/15/2012.	MBS Paydown 0.250890877	13,250	13,250	12,036	12,732	76	63	60	76	13,250								0	148	07/15/2041.
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	63	269	386	22,344								0	667	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	02/15/2012.	MBS Paydown 0.257515695	28,469	28,469	25,862	27,357	63	60	269	63	28,469								0	212	07/15/2041.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	03/15/2012.	MBS Paydown 0.617421227	2,269	2,269	1,943	1,898	60	269	269	60	2,269								0	4	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	04/15/2012.	MBS Paydown 0.616680146	5,929	5,929	5,076	4,958	206	269	269	206	5,929								0	13	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	11/15/2012.	MBS Paydown 0.113001194	8,571	8,571	7,339	7,168	1,184	269	269	1,184	8,571								0	50	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	02/15/2012.	MBS Paydown 0.617704872	16,721	16,721	14,318	13,983	295	269	269	295	16,721								0	19	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	10/15/2012.	MBS Paydown 0.114072626	22,392	22,392	19,173	18,725	2,842	269	269	2,842	22,392								0	118	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	07/15/2012.	MBS Paydown 0.244899981	41,845	41,845	35,830	34,993	3,298	269	269	3,298	41,845								0	156	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	01/15/2012.	MBS Paydown 0.619795039	60,812	60,812	52,071	50,854	460	269	269	460	60,812								0	34	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	12/15/2012.	MBS Paydown 0.074047532	311,629	311,629	266,833	260,601	59,139	269	269	59,139	311,629								0	1,956	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	09/15/2012.	MBS Paydown 0.116871605	334,924	334,924	286,779	280,081	56,887	269	269	56,887	334,924								0	1,603	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	08/15/2012.	MBS Paydown 0.158737098	689,303	689,303	590,216	576,431	116,915	269	269	116,915	689,303								0	2,934	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	06/15/2012.	MBS Paydown 0.250130603	712,831	712,831	610,362	596,106	106,659	269	269	106,659	712,831								0	2,285	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	05/15/2012.	MBS Paydown 0.339234472	2,219,565	2,219,565	1,900,503	1,856,115	344,595	269	269	344,595	2,219,565								0	5,942	07/15/2019.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	08/25/2012.	MBS Paydown 0.48820001	7,764	7,764	7,471	7,062	(57)	269	269	(57)	7,764								0	311	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	12/25/2012.	MBS Paydown 0.47749395	12,066	12,066	11,610	10,975	(158)	269	269	(158)	12,066								0	724	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	06/25/2012.	MBS Paydown 0.49357402	17,687	17,687	17,018	16,088	(83)	269	269	(83)	17,687								0	531	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	05/25/2012.	MBS Paydown 0.49565482	21,663	21,663	20,844	19,704	(74)	269	269	(74)	21,663								0	542	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	04/25/2012.	MBS Paydown 0.49820338	22,944	22,944	22,076	20,869	(49)	269	269	(49)	22,944								0	459	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	09/25/2012.	MBS Paydown 0.48530941	24,570	24,570	23,641	22,349	117	269	269	117	24,570								0	1,106	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	10/25/2012.	MBS Paydown 0.48239402	24,781	24,781	23,844	22,540	288	269	269	288	24,781								0	1,239	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	01/25/2012.	MBS Paydown 0.5093334	29,377	29,377	28,266	26,721	0	269	269	0	29,377								0	147	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	11/25/2012.	MBS Paydown 0.4789135	29,584	29,584	28,466	26,910	1,255	269	269	1,255	29,584								0	1,627	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	03/25/2012.	MBS Paydown 0.50090263	32,906	32,906	31,662	29,931	(24)	269	269	(24)	32,906								0	494	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	07/25/2012.	MBS Paydown 0.48911345	37,915	37,915	36,481	34,487	2,667	269	269	2,667	37,915								0	1,327	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	02/25/2012.	MBS Paydown 0.50477397	38,755	38,755	37,290	35,251	(14)	269	269	(14)	38,755								0	388	12/25/2035.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	05/25/2012.	Pass-Through Loss	7,447	7,447	7,482	0	0	269	269	0	7,447								0	86	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	06/25/2012.	Pass-Through Loss	4,745	4,745	4,767	0	0	269	269	0	4,745								0	66	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	07/25/2012.	Pass-Through Loss	6,106	6,106	6,134	0	0	269	269	0	6,106								0	99	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	09/25/2012.	Pass-Through Loss	14,468	14,468	14,535	0	0	269	269	0	14,468								0	302	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	10/25/2012.	Pass-Through Loss	2,459	2,459	2,471	0	0	269	269	0	2,459								0	57	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	11/25/2012.	Pass-Through Loss	3,803	3,803	3,820	0	0	269	269	0	3,803								0	97	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	12/25/2012.	Pass-Through Loss	13,072	13,072	13,133	0	0	269	269	0	13,072								0	364	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	04/25/2012.	MBS Paydown 0.47236578	3,407	3,407	3,423	2,449	6	269	269	6	3,407								0	31	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	11/25/2012.	MBS Paydown 0.43385643	3,027	3,027	3,041	4,909	(837)	269	269	(837)	3,027								0	77	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	03/25/2012.	MBS Paydown 0.4735016	8,034	8,034	8,071	5,774	579	269	269	579	8,034								0	55	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	01/25/2012.	MBS Paydown 0.48553953	8,064	8,064	8,102	5,797	507	269	269	507	8,064								0	18	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	10/25/2012.	MBS Paydown 0.43613281	6,834	6,834	6,866	6,680	399	269	269	399	6,834								0	158	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	08/25/2012.	MBS Paydown 0.44856462	11,375	11,375	11,428	8,176	1,687	269	269	1,687	11,375								0	211	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	06/25/2012.	MBS Paydown 0.46102589	11,935	11,935	11,991	11,989	1,724	269	269	1,724	11,935								0	165	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	05/25/2012.	MBS Paydown 0.46658586	9,893	9,893	9,939	12,463	1,127	269	269	1,127	9,893								0	114	03/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.87

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21				
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	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.	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				
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	12/25/2012.	MBS Paydown 0.42778406.....	.....	.....	5,145	.....	5,145	.....	5,169	.....	13,094	.....	(542)	.....	(542)	.....	5,145	.....	.....	.....	0	.....	143	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	07/25/2012.	MBS Paydown 0.45235629.....	.....	.....	19,903	.....	19,903	.....	19,997	.....	18,695	.....	3,919	.....	3,919	.....	19,903	.....	.....	.....	0	.....	322	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	09/25/2012.	MBS Paydown 0.43923055.....	.....	.....	13,535	.....	13,535	.....	13,598	.....	20,127	.....	2,324	.....	2,324	.....	13,535	.....	.....	.....	0	.....	282	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	02/25/2012.	MBS Paydown 0.47617948.....	.....	.....	28,080	.....	28,080	.....	28,212	.....	20,183	.....	6,166	.....	6,166	.....	28,080	.....	.....	.....	0	.....	128	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	01/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	1,653	.....	1,548	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	8	03/25/2036.	
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	02/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	6,541	.....	6,124	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	63	03/25/2036.	
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	03/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	7,155	.....	6,699	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	103	03/25/2036.	
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	04/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	3,343	.....	3,130	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	64	03/25/2036.	
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	05/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	28,196	.....	26,398	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	676	03/25/2036.	
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	06/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	4,988	.....	4,670	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	143	03/25/2036.	
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	07/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	246	.....	230	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	8	03/25/2036.	
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	11/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	8,744	.....	8,186	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	461	03/25/2036.	
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	01/25/2012.	MBS Paydown 0.94827393.....	.....	.....	1,781	.....	1,781	.....	1,668	.....	2,891	.....	.....	.....	.....	.....	1,781	.....	.....	.....	0	.....	9	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	10/25/2012.	MBS Paydown 0.84901896.....	.....	.....	16,526	.....	16,526	.....	15,472	.....	13,911	.....	(54)	.....	(54)	.....	16,526	.....	.....	.....	0	.....	792	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	07/25/2012.	MBS Paydown 0.874446816.....	.....	.....	17,372	.....	17,372	.....	16,265	.....	14,831	.....	(28)	.....	(28)	.....	17,372	.....	.....	.....	0	.....	583	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	08/25/2012.	MBS Paydown 0.865794894.....	.....	.....	25,956	.....	25,956	.....	24,301	.....	21,850	.....	1,399	.....	1,399	.....	25,956	.....	.....	.....	0	.....	995	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	12/25/2012.	MBS Paydown 0.83114009.....	.....	.....	26,207	.....	26,207	.....	24,537	.....	22,062	.....	1,728	.....	1,728	.....	26,207	.....	.....	.....	0	.....	1,507	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	11/25/2012.	MBS Paydown 0.83987592.....	.....	.....	18,686	.....	18,686	.....	17,494	.....	23,090	.....	(160)	.....	(160)	.....	18,686	.....	.....	.....	0	.....	985	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	05/25/2012.	MBS Paydown 0.895018454.....	.....	.....	2,461	.....	2,461	.....	2,304	.....	25,807	.....	(3,901)	.....	(3,901)	.....	2,461	.....	.....	.....	0	.....	59	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	02/25/2012.	MBS Paydown 0.93717809.....	.....	.....	26,747	.....	26,747	.....	25,041	.....	28,022	.....	.....	.....	.....	.....	26,747	.....	.....	.....	0	.....	256	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	09/25/2012.	MBS Paydown 0.85452753.....	.....	.....	33,802	.....	33,802	.....	31,647	.....	28,455	.....	3,175	.....	3,175	.....	33,802	.....	.....	.....	0	.....	1,457	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	06/25/2012.	MBS Paydown 0.88031964.....	.....	.....	39,109	.....	39,109	.....	36,616	.....	37,121	.....	4,012	.....	4,012	.....	39,109	.....	.....	.....	0	.....	1,124	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	03/25/2012.	MBS Paydown 0.9216022.....	.....	.....	39,573	.....	39,573	.....	37,050	.....	39,336	.....	.....	.....	.....	.....	39,573	.....	.....	.....	0	.....	569	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	...	04/25/2012.	MBS Paydown 0.905237523.....	.....	.....	45,751	.....	45,751	.....	42,834	.....	41,328	.....	.....	.....	.....	.....	45,751	.....	.....	.....	0	.....	877	03/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	...	12/25/2012.	MBS Paydown 0.63495977.....	.....	.....	129	.....	129	.....	96	.....	108	.....	(1)	.....	(1)	.....	129	.....	.....	.....	0	.....	7	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	...	08/25/2012.	MBS Paydown 0.697248673.....	.....	.....	136	.....	136	.....	101	.....	113	.....	(1)	.....	(1)	.....	136	.....	.....	.....	0	.....	5	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	...	09/25/2012.	MBS Paydown 0.69721393.....	.....	.....	136	.....	136	.....	101	.....	114	.....	(1)	.....	(1)	.....	136	.....	.....	.....	0	.....	6	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	...	01/25/2012.	MBS Paydown 0.84976898.....	.....	.....	136	.....	136	.....	102	.....	114	.....	.....	.....	.....	.....	136	.....	.....	.....	0	.....	1	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	...	02/25/2012.	MBS Paydown 0.84973416.....	.....	.....	136	.....	136	.....	102	.....	114	.....	.....	.....	.....	.....	136	.....	.....	.....	0	.....	1	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	...	03/25/2012.	MBS Paydown 0.84969934.....	.....	.....	136	.....	136	.....	102	.....	114	.....	.....	.....	.....	.....	136	.....	.....	.....	0	.....	2	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	...	05/25/2012.	MBS Paydown 0.84966452.....	.....	.....	136	.....	136	.....	102	.....	114	.....	.....	.....	.....	.....	136	.....	.....	.....	0	.....	3	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	...	07/25/2012.	MBS Paydown 0.69728341.....	.....	.....	79,478	.....	79,478	.....	59,211	.....	66,355	.....	12,916	.....	12,916	.....	79,478	.....	.....	.....	0	.....	2,657	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	...	10/25/2012.	MBS Paydown 0.6761717.....	.....	.....	82,338	.....	82,338	.....	61,342	.....	68,744	.....	13,392	.....	13,392	.....	82,338	.....	.....	.....	0	.....	3,979	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	...	11/25/2012.	MBS Paydown 0.63499273.....	.....	.....	161,133	.....	161,133	.....	120,044	.....	134,529	.....	26,244	.....	26,244	.....	161,133	.....	.....	.....	0	.....	8,543	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	...	06/25/2012.	MBS Paydown 0.71759462.....	.....	.....	516,790	.....	516,790	.....	385,008	.....	431,463	.....	83,775	.....	83,775	.....	516,790	.....	.....	.....	0	.....	14,824	11/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	08/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	284,278	.....	144,373	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	301	05/25/2036.	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	09/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	23,060	.....	11,711	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	34	05/25/2036.	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	10/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	117,656	.....	59,753	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	219	05/25/2036.	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	11/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	29,154	.....	14,806	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	57	05/25/2036.	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	12/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	286,076	.....	145,286	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	1,547	05/25/2036.	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	07/25/2012.	MBS Paydown 0.32624026.....	.....	.....	18,682	.....	18,682	.....	9,488	.....	2,256	.....	63	.....	63	.....	18,682	.....	.....	.....	0	.....	12	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	06/25/2012.	MBS Paydown 0.32757468.....	.....	.....	22,672	.....	22,672	.....	11,514	.....	2,738	.....	102	.....	102	.....	22,672	.....	.....	.....	0	.....	12	05/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 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.	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
46628G	AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	03/25/2012.	MBS Paydown 0.33385372.....		26,555	26,555	13,486	3,207		88		88		26,555			0	7	05/25/2036.
46628G	AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	05/25/2012.	MBS Paydown 0.32919413.....		27,716	27,716	14,076	3,347		129		129		27,716			0	13	05/25/2036.
46628G	AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	01/25/2012.	MBS Paydown 0.33935111.....		29,764	29,764	15,116	3,595		46		46		29,764			0	3	05/25/2036.
46628G	AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	04/25/2012.	MBS Paydown 0.33117385.....		37,518	37,518	19,054	4,531		600		600		37,518			0	14	05/25/2036.
46628G	AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	02/25/2012.	MBS Paydown 0.33575047.....		50,409	50,409	25,601	6,088		9,971		9,971		50,409			0	10	05/25/2036.
46628G	AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	11/25/2012.	MBS Paydown 0.28504348.....		32,965	32,965	16,741	7,503		21,424		21,424		32,965			0	64	05/25/2036.
46628G	AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	09/25/2012.	MBS Paydown 0.29940628.....		41,353	41,353	21,001	7,780		10,516		10,516		41,353			0	61	05/25/2036.
46628G	AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	10/25/2012.	MBS Paydown 0.28948057.....		21,304	21,304	10,819	16,783		(3,149)		(3,149)		21,304			0	40	05/25/2036.
46628G	AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	08/25/2012.	MBS Paydown 0.30400722.....		26,985	26,985	13,704	37,593		(6,011)		(6,011)		26,985			0	29	05/25/2036.
46628G	AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	...	12/25/2012.	MBS Paydown 0.26229464.....		32,408	32,408	16,459	38,466		33,844		33,844		32,408			0	175	05/25/2036.
46628L	AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	09/25/2012.	MBS Paydown 0.09352076.....		4,527	4,527	3,462	3,462		532		532		4,527			0	11	06/25/2036.
46628L	AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	10/25/2012.	MBS Paydown 0.09230674.....		6,768	6,768	5,175	5,175		1,002		1,002		6,768			0	34	06/25/2036.
46628L	AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	11/25/2012.	MBS Paydown 0.09093153.....		7,667	7,667	5,862	5,862		1,275		1,275		7,667			0	58	06/25/2036.
46628L	AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	12/25/2012.	MBS Paydown 0.088620519.....		12,884	12,884	9,851	9,851		2,515		2,515		12,884			0	129	06/25/2036.
46629H	AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	...	05/25/2012.	MBS Paydown 0.339794749.....		48,096	48,096	38,116	38,333		801		801		48,096			0	88	07/25/2036.
46629H	AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	...	07/25/2012.	MBS Paydown 0.336789468.....		63,111	63,111	50,015	50,300		1,258		1,258		63,111			0	160	07/25/2036.
46629H	AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	...	02/25/2012.	MBS Paydown 0.350651957.....		68,350	68,350	54,167	54,476		569		569		68,350			0	55	07/25/2036.
46629H	AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	...	10/25/2012.	MBS Paydown 0.325330658.....		69,526	69,526	55,100	55,414		2,042		2,042		69,526			0	250	07/25/2036.
46629H	AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	...	09/25/2012.	MBS Paydown 0.328641442.....		79,381	79,381	62,909	63,268		2,078		2,078		79,381			0	259	07/25/2036.
46629H	AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	...	08/25/2012.	MBS Paydown 0.332421475.....		91,728	91,728	72,694	73,108		2,076		2,076		91,728			0	269	07/25/2036.
46629H	AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	...	12/25/2012.	MBS Paydown 0.320603542.....		99,269	99,269	78,671	79,119		3,299		3,299		99,269			0	422	07/25/2036.
46629H	AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	...	01/25/2012.	MBS Paydown 0.353906704.....		142,318	142,318	112,787	113,429		673		673		142,318			0	54	07/25/2036.
46629H	AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	...	04/25/2012.	MBS Paydown 0.342085046.....		179,905	179,905	142,575	143,387		10,193		10,193		179,905			0	266	07/25/2036.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	02/15/2012.	MBS Paydown 0.922292538.....		1,244	1,244	1,209	1,245				0		1,244			0	10	05/15/2047.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	03/15/2012.	MBS Paydown 0.922104022.....		1,508	1,508	1,465	1,509				0		1,508			0	19	05/15/2047.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	09/15/2012.	MBS Paydown 0.802589049.....		2,999	2,999	2,914	3,001		(3)		(3)		2,999			0	118	05/15/2047.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	07/15/2012.	MBS Paydown 0.807296855.....		3,586	3,586	3,484	3,588		(2)		(2)		3,586			0	109	05/15/2047.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	12/15/2012.	MBS Paydown 0.778147677.....		4,161	4,161	4,044	4,164		(5)		(5)		4,161			0	218	05/15/2047.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	10/15/2012.	MBS Paydown 0.801998593.....		4,724	4,724	4,590	4,727		(5)		(5)		4,724			0	206	05/15/2047.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	04/15/2012.	MBS Paydown 0.919976903.....		17,017	17,017	16,536	17,029				(6)		17,017			0	291	05/15/2047.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	08/15/2012.	MBS Paydown 0.802963906.....		34,664	34,664	33,683	34,689		(26)		(26)		34,664			0	1,205	05/15/2047.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	11/15/2012.	MBS Paydown 0.778667843.....		186,646	186,646	181,366	186,782		(201)		(201)		186,646			0	8,961	05/15/2047.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	05/15/2012.	MBS Paydown 0.892043555.....		223,467	223,467	217,145	223,630		(109)		(109)		223,467			0	4,810	05/15/2047.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	01/15/2012.	MBS Paydown 0.922448054.....		349,730	349,730	338,132	349,730		(166)		(166)		349,730			0	1,544	05/15/2047.
46629P	AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	...	06/15/2012.	MBS Paydown 0.807745069.....		674,388	674,388	655,310	674,880		(1,093)		(1,093)		674,388			0	17,492	05/15/2047.
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	05/12/2012.	MBS Paydown 0.860395311.....		65,756	65,756	63,330	64,636		139		139		65,756			0	1,492	06/12/2047.
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	10/12/2012.	MBS Paydown 0.583602405.....		68,482	68,482	65,956	67,316		359		359		68,482			0	3,109	06/12/2047.
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	03/12/2012.	MBS Paydown 0.882944569.....		84,307	84,307	81,197	82,871		1,295		1,295		84,307			0	1,148	06/12/2047.
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	04/12/2012.	MBS Paydown 0.870151396.....		86,226	86,226	83,045	84,757		140		140		86,226			0	1,566	06/12/2047.
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	02/12/2012.	MBS Paydown 0.895452985.....		126,487	126,487	121,821	124,332		1,938		1,938		126,487			0	1,148	06/12/2047.
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	09/12/2012.	MBS Paydown 0.593762946.....		141,346	141,346	136,132	138,939		1,483		1,483		141,346			0	5,774	06/12/2047.
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	07/12/2012.	MBS Paydown 0.80994734.....		161,711	161,711	155,746	158,957		1,318		1,318		161,711			0	5,138	06/12/2047.
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	06/12/2012.	MBS Paydown 0.833940115.....		178,308	178,308	171,730	175,271		1,499		1,499		178,308			0	4,856	06/12/2047.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification		Description	Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47	01/12/2012.	MBS Paydown 0.91421957		436,703	436,703	420,593	429,264		6,636		6,636		436,703			0	1,982	06/12/2047.		
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47	12/12/2012.	MBS Paydown 0.380905805		632,734	632,734	609,392	621,956		11,027		11,027		632,734			0	34,465	06/12/2047.		
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47	11/12/2012.	MBS Paydown 0.474783182		733,442	733,442	706,385	720,949		12,247		12,247		733,442			0	36,621	06/12/2047.		
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47	08/12/2012.	MBS Paydown 0.614734232		1,315,736	1,315,736	1,267,199	1,293,325		20,562		20,562		1,315,736			0	47,779	06/12/2047.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	04/26/2012.	MBS Paydown 0.795784925		103,976	103,976	106,867	106,757		(200)		(200)		103,976			0	2,097	11/26/2036.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	01/26/2012.	MBS Paydown 0.832578084		136,430	136,430	140,225	140,079				0		136,430			0	688	11/26/2036.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	09/26/2012.	MBS Paydown 0.717812261		149,723	149,723	153,887	153,728		(818)		(818)		149,723			0	6,793	11/26/2036.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	12/26/2012.	MBS Paydown 0.674833257		156,152	156,152	160,495	160,328		(1,504)		(1,504)		156,152			0	9,443	11/26/2036.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	02/26/2012.	MBS Paydown 0.818926346		161,063	161,063	165,543	165,371		(253)		(253)		161,063			0	1,627	11/26/2036.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	06/26/2012.	MBS Paydown 0.763643425		163,531	163,531	168,079	167,905		(826)		(826)		163,531			0	4,951	11/26/2036.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	03/26/2012.	MBS Paydown 0.804597909		169,047	169,047	173,749	173,569		(634)		(634)		169,047			0	2,562	11/26/2036.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	10/26/2012.	MBS Paydown 0.703285077		171,392	171,392	176,159	175,976		(1,710)		(1,710)		171,392			0	8,640	11/26/2036.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	11/26/2012.	MBS Paydown 0.688068699		179,523	179,523	184,516	184,325		(2,158)		(2,158)		179,523			0	9,955	11/26/2036.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	07/26/2012.	MBS Paydown 0.747394033		191,710	191,710	197,042	196,838		(1,891)		(1,891)		191,710			0	6,769	11/26/2036.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	08/26/2012.	MBS Paydown 0.730502781		199,283	199,283	204,826	204,613		(2,313)		(2,313)		199,283			0	8,038	11/26/2036.		
466300	AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	05/26/2012.	MBS Paydown 0.777504297		215,675	215,675	221,673	221,444		(2,358)		(2,358)		215,675			0	5,442	11/26/2036.		
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	10/25/2012.	MBS Paydown 0.275130064		1,645	1,645	1,538	1,538		15		15		1,645			0	32	07/25/2035.		
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	05/25/2012.	MBS Paydown 0.316480841		3,405	3,405	3,184	3,184		11		11		3,405			0	24	07/25/2035.		
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	12/25/2012.	MBS Paydown 0.261836163		10,165	10,165	9,504	9,504		106		106		10,165			0	247	07/25/2035.		
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	04/25/2012.	MBS Paydown 0.317495685		13,770	13,770	12,875	12,875		31		31		13,770			0	64	07/25/2035.		
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	07/25/2012.	MBS Paydown 0.295247315		16,577	16,577	15,499	15,499		85		85		16,577			0	196	07/25/2035.		
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	03/25/2012.	MBS Paydown 0.321599694		18,141	18,141	16,962	16,962		16		16		18,141			0	42	07/25/2035.		
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	09/25/2012.	MBS Paydown 0.275620303		28,608	28,608	26,749	26,749		774		774		28,608			0	482	07/25/2035.		
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	11/25/2012.	MBS Paydown 0.264865568		34,441	34,441	32,202	32,202		1,271		1,271		34,441			0	752	07/25/2035.		
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	08/25/2012.	MBS Paydown 0.284146613		37,246	37,246	34,825	34,825		1,282		1,282		37,246			0	535	07/25/2035.		
46630G	AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	06/25/2012.	MBS Paydown 0.300187806		54,668	54,668	51,115	51,115		2,236		2,236		54,668			0	511	07/25/2035.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	01/15/2012.	MBS Paydown 0.965217406		101,349	101,349	93,372	97,152		3,930		3,930		101,349			0	459	01/15/2049.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	02/15/2012.	MBS Paydown 0.96174296		107,517	107,517	99,054	103,065		4,170		4,170		107,517			0	973	01/15/2049.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	04/15/2012.	MBS Paydown 0.95333443		118,742	118,742	109,396	113,825		358		358		118,742			0	2,150	01/15/2049.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	08/15/2012.	MBS Paydown 0.925051658		122,024	122,024	112,420	116,971		785		785		122,024			0	4,420	01/15/2049.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	05/15/2012.	MBS Paydown 0.948959115		135,394	135,394	124,738	129,788		506		506		135,394			0	3,065	01/15/2049.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	07/15/2012.	MBS Paydown 0.928994907		135,763	135,763	125,077	130,141		771		771		135,763			0	4,303	01/15/2049.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	10/15/2012.	MBS Paydown 0.913492961		136,818	136,818	126,049	131,152		1,098		1,098		136,818			0	6,195	01/15/2049.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	03/15/2012.	MBS Paydown 0.957171638		141,460	141,460	130,326	135,602		320		320		141,460			0	1,921	01/15/2049.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	12/15/2012.	MBS Paydown 0.884085009		145,563	145,563	134,106	139,535		1,460		1,460		145,563			0	7,909	01/15/2049.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	09/15/2012.	MBS Paydown 0.917914278		220,866	220,866	203,482	211,720		1,582		1,582		220,866			0	9,001	01/15/2049.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	06/15/2012.	MBS Paydown 0.93382133		482,030	482,030	444,090	462,069		2,316		2,316		482,030			0	13,095	01/15/2049.		
46630J	AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	11/15/2012.	MBS Paydown 0.888788921		764,467	764,467	704,297	732,811		14,880		14,880		764,467			0	38,077	01/15/2049.		
46630P	AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	05/25/2012.	MBS Paydown 0.017642613		1,061	1,061	1,032	1,061		0		0		1,061			0	24	04/25/2037.		
46630P	AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	12/25/2012.	MBS Paydown 0.015776285		1,080	1,080	1,051	1,080		0		0		1,080			0	59	04/25/2037.		
46630P	AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	10/25/2012.	MBS Paydown 0.016347532		1,580	1,580	1,537	1,580		0		0		1,580			0	72	04/25/2037.		
46630P	AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	09/25/2012.	MBS Paydown 0.016513798		2,042	2,042	1,988	2,042		0		0		2,042			0	84	04/25/2037.		
46630P	AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	03/25/2012.	MBS Paydown 0.018021684		2,059	2,059	2,003	2,059		0		0		2,059			0	28	04/25/2037.		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37...	...	04/25/2012.	MBS Paydown 0.017754282.....	.....	2,540	2,540	2,472	2,540	.....	.....	.....	.....	0	.....	2,540	.....	.....	0	.....	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37...	...	07/25/2012.	MBS Paydown 0.017051684.....	.....	2,776	2,776	2,701	2,776	.....	.....	.....	.....	0	.....	2,776	.....	.....	0	.....	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37...	...	06/25/2012.	MBS Paydown 0.017343866.....	.....	2,838	2,838	2,762	2,838	.....	.....	.....	.....	0	.....	2,838	.....	.....	0	.....	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37...	...	08/25/2012.	MBS Paydown 0.016728794.....	.....	3,067	3,067	2,985	3,067	.....	.....	.....	.....	0	.....	3,067	.....	.....	0	.....	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37...	...	11/25/2012.	MBS Paydown 0.015889934.....	.....	4,347	4,347	4,230	4,347	.....	.....	.....	.....	0	.....	4,347	.....	.....	0	.....	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37...	...	01/25/2012.	MBS Paydown 0.030978036.....	.....	113,865	113,865	110,805	113,865	.....	.....	.....	.....	0	.....	113,865	.....	.....	0	.....	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37...	...	02/25/2012.	MBS Paydown 0.01823838.....	.....	121,027	121,027	117,774	121,027	.....	.....	.....	.....	0	.....	121,027	.....	.....	0	.....	04/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	08/25/2012.	Pass-Through Loss.....	.....	2,300	1,929	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	09/25/2012.	Pass-Through Loss.....	.....	8,200	6,880	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	10/25/2012.	Pass-Through Loss.....	.....	4,168	3,497	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	11/25/2012.	Pass-Through Loss.....	.....	2,912	2,443	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	12/25/2012.	Pass-Through Loss.....	.....	4,557	3,823	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	03/25/2012.	MBS Paydown 0.60287851.....	.....	1,805	1,805	1,514	1,514	.....	.....	1	.....	1	.....	1,805	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	06/25/2012.	MBS Paydown 0.57982034.....	.....	3,870	3,870	3,247	3,247	.....	.....	1	.....	1	.....	3,870	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	12/25/2012.	MBS Paydown 0.523430336.....	.....	2,084	2,084	1,749	5,572	.....	.....	8	.....	8	.....	2,084	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	11/25/2012.	MBS Paydown 0.530071625.....	.....	4,259	4,259	3,574	6,017	.....	.....	49	.....	49	.....	4,259	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	04/25/2012.	MBS Paydown 0.59558975.....	.....	7,289	6,115	6,115	6,115	.....	.....	420	.....	420	.....	7,289	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	02/25/2012.	MBS Paydown 0.60468354.....	.....	7,370	6,183	6,183	6,183	.....	.....	383	.....	383	.....	7,370	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	08/25/2012.	MBS Paydown 0.56160777.....	.....	5,922	4,969	6,898	6,898	.....	.....	301	.....	301	.....	5,922	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	10/25/2012.	MBS Paydown 0.5372432.....	.....	4,406	3,696	7,194	7,194	.....	.....	107	.....	107	.....	4,406	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	07/25/2012.	MBS Paydown 0.56982952.....	.....	9,991	8,382	8,382	8,382	.....	.....	912	.....	912	.....	9,991	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	05/25/2012.	MBS Paydown 0.58369035.....	.....	11,899	9,983	9,983	9,983	.....	.....	1,220	.....	1,220	.....	11,899	.....	.....	0	.....	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	...	09/25/2012.	MBS Paydown 0.54581724.....	.....	7,590	6,368	13,248	13,248	.....	.....	564	.....	564	.....	7,590	.....	.....	0	.....	08/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	11/27/2012.	MBS Paydown 0.529376718.....	.....	188,829	188,829	152,005	154,160	.....	.....	4,085	.....	4,085	.....	188,829	.....	.....	0	.....	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	07/27/2012.	MBS Paydown 0.551616756.....	.....	206,759	206,759	165,747	168,272	.....	.....	2,703	.....	2,703	.....	206,759	.....	.....	0	.....	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	06/27/2012.	MBS Paydown 0.556811703.....	.....	222,704	222,704	178,530	181,250	.....	.....	2,387	.....	2,387	.....	222,704	.....	.....	0	.....	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	08/27/2012.	MBS Paydown 0.545692735.....	.....	235,776	235,776	189,009	191,888	.....	.....	3,611	.....	3,611	.....	235,776	.....	.....	0	.....	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	02/27/2012.	MBS Paydown 0.583114037.....	.....	241,837	241,837	193,867	196,821	.....	.....	638	.....	638	.....	241,837	.....	.....	0	.....	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	10/27/2012.	MBS Paydown 0.533809334.....	.....	241,889	241,889	194,717	197,477	.....	.....	4,648	.....	4,648	.....	241,889	.....	.....	0	.....	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	03/27/2012.	MBS Paydown 0.576938378.....	.....	245,791	245,791	197,037	200,039	.....	.....	1,238	.....	1,238	.....	245,791	.....	.....	0	.....	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	01/27/2012.	MBS Paydown 0.589190341.....	.....	249,277	249,277	199,832	202,876	.....	.....	.....	.....	0	.....	249,277	.....	.....	0	.....	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	05/27/2012.	MBS Paydown 0.562407293.....	.....	251,168	251,168	201,347	204,415	.....	.....	2,056	.....	2,056	.....	251,168	.....	.....	0	.....	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	09/27/2012.	MBS Paydown 0.539487469.....	.....	264,344	264,344	212,794	215,810	.....	.....	4,399	.....	4,399	.....	264,344	.....	.....	0	.....	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	12/27/2012.	MBS Paydown 0.522029883.....	.....	312,975	312,975	251,941	255,512	.....	.....	55,930	.....	55,930	.....	312,975	.....	.....	0	.....	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	...	04/27/2012.	MBS Paydown 0.56871804.....	.....	327,169	327,169	262,274	266,269	.....	.....	55,195	.....	55,195	.....	327,169	.....	.....	0	.....	07/27/2037.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	...	01/26/2012.	MBS Paydown 0.569481313.....	.....	112,268	112,268	97,778	100,537	.....	.....	.....	.....	0	.....	112,268	.....	.....	0	.....	06/26/2036.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	...	03/26/2012.	MBS Paydown 0.560259138.....	.....	113,450	113,450	98,808	101,596	.....	.....	344	.....	344	.....	113,450	.....	.....	0	.....	06/26/2036.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	...	02/26/2012.	MBS Paydown 0.56445122.....	.....	136,129	136,129	118,560	121,905	.....	.....	196	.....	196	.....	136,129	.....	.....	0	.....	06/26/2036.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	...	09/26/2012.	MBS Paydown 0.490212425.....	.....	156,674	156,674	136,453	140,303	.....	.....	1,814	.....	1,814	.....	156,674	.....	.....	0	.....	06/26/2036.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	...	04/26/2012.	MBS Paydown 0.552124377.....	.....	220,151	220,151	191,738	197,147	.....	.....	985	.....	985	.....	220,151	.....	.....	0	.....	06/26/2036.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	...	10/26/2012.	MBS Paydown 0.48155771.....	.....	234,223	234,223	203,993	209,749	.....	.....	18,472	.....	18,472	.....	234,223	.....	.....	0	.....	06/26/2036.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	...	11/26/2012.	MBS Paydown 0.471753821.....	.....	265,323	265,323	231,079	237,599	.....	.....	22,017	.....	22,017	.....	265,323	.....	.....	0	.....	06/26/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	06/26/2012.	MBS Paydown 0.522991968.....	06/26/2012.	MBS Paydown 0.522991968.....		337,712	337,712	294,126	302,425		28,094		28,094		337,712			0	4,796	06/26/2036.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	07/26/2012.	MBS Paydown 0.509938686.....	07/26/2012.	MBS Paydown 0.509938686.....		353,261	353,261	307,668	316,349		30,125		30,125		353,261			0	5,900	06/26/2036.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	08/26/2012.	MBS Paydown 0.496001666.....	08/26/2012.	MBS Paydown 0.496001666.....		377,178	377,178	328,498	337,766		33,035		33,035		377,178			0	7,244	06/26/2036.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	12/26/2012.	MBS Paydown 0.455278677.....	12/26/2012.	MBS Paydown 0.455278677.....		445,867	445,867	388,322	399,278		42,332		42,332		445,867			0	13,036	06/26/2036.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	05/26/2012.	MBS Paydown 0.535470719.....	05/26/2012.	MBS Paydown 0.535470719.....		450,698	450,698	392,530	403,604		37,961		37,961		450,698			0	5,274	06/26/2036.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	02/26/2012.	MBS Paydown 0.709146197.....	02/26/2012.	MBS Paydown 0.709146197.....		18,250	18,250	15,969	15,917		(23,878)		(23,878)		18,250			0	190	08/26/2037.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	01/26/2012.	MBS Paydown 0.709695018.....	01/26/2012.	MBS Paydown 0.709695018.....		98,185	98,185	85,912	85,633		(17,038)		(17,038)		98,185			0	511	08/26/2037.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	08/26/2012.	MBS Paydown 0.661919902.....	08/26/2012.	MBS Paydown 0.661919902.....		120,773	120,773	105,676	105,334		(160)		(160)		120,773			0	5,032	08/26/2037.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	06/26/2012.	MBS Paydown 0.670571375.....	06/26/2012.	MBS Paydown 0.670571375.....		133,561	133,561	116,866	116,487		29		29		133,561			0	4,173	08/26/2037.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	10/26/2012.	MBS Paydown 0.649819391.....	10/26/2012.	MBS Paydown 0.649819391.....		152,324	152,324	133,284	132,851		(436)		(436)		152,324			0	7,932	08/26/2037.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	07/26/2012.	MBS Paydown 0.665551844.....	07/26/2012.	MBS Paydown 0.665551844.....		166,914	166,914	146,050	145,576		(117)		(117)		166,914			0	6,085	08/26/2037.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	05/26/2012.	MBS Paydown 0.674587898.....	05/26/2012.	MBS Paydown 0.674587898.....		186,239	186,239	162,959	162,430		1,851		1,851		186,239			0	4,849	08/26/2037.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	09/26/2012.	MBS Paydown 0.654400156.....	09/26/2012.	MBS Paydown 0.654400156.....		250,054	250,054	218,797	218,088		12,713		12,713		250,054			0	11,719	08/26/2037.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	12/26/2012.	MBS Paydown 0.631126865.....	12/26/2012.	MBS Paydown 0.631126865.....		264,516	264,516	231,452	230,701		20,711		20,711		264,516			0	16,529	08/26/2037.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	11/26/2012.	MBS Paydown 0.639081517.....	11/26/2012.	MBS Paydown 0.639081517.....		357,067	357,067	312,433	311,420		32,066		32,066		357,067			0	20,453	08/26/2037.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	03/26/2012.	MBS Paydown 0.694686792.....	03/26/2012.	MBS Paydown 0.694686792.....		480,819	480,819	420,716	419,352		33,389		33,389		480,819			0	7,510	08/26/2037.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	04/26/2012.	MBS Paydown 0.680188552.....	04/26/2012.	MBS Paydown 0.680188552.....		482,110	482,110	421,846	420,478		645		645		482,110			0	10,042	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	01/26/2012.	Pass-Through Loss.....	01/26/2012.	Pass-Through Loss.....		79,400	79,400	7,543					0					0	827	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	02/26/2012.	Pass-Through Loss.....	02/26/2012.	Pass-Through Loss.....		406,681	406,681	38,635					0					0	6,353	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	03/26/2012.	Pass-Through Loss.....	03/26/2012.	Pass-Through Loss.....		137,426	137,426	13,056					0					0	2,862	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	04/26/2012.	Pass-Through Loss.....	04/26/2012.	Pass-Through Loss.....		152,647	152,647	14,501					0					0	3,974	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	05/26/2012.	Pass-Through Loss.....	05/26/2012.	Pass-Through Loss.....		52,981	52,981	5,033					0					0	1,655	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	06/26/2012.	Pass-Through Loss.....	06/26/2012.	Pass-Through Loss.....		242,417	242,417	23,030					0					0	8,837	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	07/26/2012.	Pass-Through Loss.....	07/26/2012.	Pass-Through Loss.....		87,616	87,616	8,324					0					0	3,650	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	08/26/2012.	Pass-Through Loss.....	08/26/2012.	Pass-Through Loss.....		71,460	71,460	6,789					0					0	3,349	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	09/26/2012.	Pass-Through Loss.....	09/26/2012.	Pass-Through Loss.....		49,035	49,035	4,658					0					0	2,554	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	10/26/2012.	Pass-Through Loss.....	10/26/2012.	Pass-Through Loss.....		204,601	204,601	19,437					0					0	11,720	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	11/26/2012.	Pass-Through Loss.....	11/26/2012.	Pass-Through Loss.....		45,549	45,549	4,327					0					0	2,846	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	12/26/2012.	MBS Paydown 0.617580497.....	12/26/2012.	MBS Paydown 0.617580497.....		155,891	155,891	14,810	7,108		(7,479)		(7,479)		62,904		92,987	92,987	9,742	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	12/31/2012.	Book Value Adjustment.....	12/31/2012.	Book Value Adjustment.....							(7,479)		(7,479)		92,987		(92,987)	(92,987)	0	08/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	03/26/2012.	MBS Paydown 0.453305182.....	03/26/2012.	MBS Paydown 0.453305182.....		26,261	26,261	20,122	21,052		256		256		26,261			0	162	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	11/26/2012.	MBS Paydown 0.394009396.....	11/26/2012.	MBS Paydown 0.394009396.....		38,456	38,456	29,467	30,828		1,817		1,817		38,456			0	985	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	10/26/2012.	MBS Paydown 0.397854964.....	10/26/2012.	MBS Paydown 0.397854964.....		45,971	45,971	35,225	36,853		2,008		2,008		45,971			0	1,066	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	09/26/2012.	MBS Paydown 0.402452022.....	09/26/2012.	MBS Paydown 0.402452022.....		61,307	61,307	46,976	49,147		2,416		2,416		61,307			0	1,273	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	07/26/2012.	MBS Paydown 0.419609388.....	07/26/2012.	MBS Paydown 0.419609388.....		64,682	64,682	49,563	51,853		1,851		1,851		64,682			0	1,028	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	04/26/2012.	MBS Paydown 0.446169626.....	04/26/2012.	MBS Paydown 0.446169626.....		71,356	71,356	54,676	57,203		885		885		71,356			0	611	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	12/26/2012.	MBS Paydown 0.386719407.....	12/26/2012.	MBS Paydown 0.386719407.....		72,900	72,900	55,860	58,441		3,680		3,680		72,900			0	2,043	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	02/26/2012.	MBS Paydown 0.455931256.....	02/26/2012.	MBS Paydown 0.455931256.....		74,705	74,705	57,243	59,888		380		380		74,705			0	283	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	01/26/2012.	MBS Paydown 0.463401788.....	01/26/2012.	MBS Paydown 0.463401788.....		76,130	76,130	58,335	61,030		0		0		76,130			0	143	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	05/26/2012.	MBS Paydown 0.436227873.....	05/26/2012.	MBS Paydown 0.436227873.....		99,418	99,418	76,179	79,699		1,684		1,684		99,418			0	1,095	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....	06/26/2012.	MBS Paydown 0.426077622.....																		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
46633A AC 9			JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		09/26/2012.	MBS Paydown 0.511342767.....		5,913	5,913	4,586	5,422			160	160		5,913			0	359	11/26/2036.
46633A AC 9			JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		02/26/2012.	MBS Paydown 0.577974497.....		10,754	10,754	8,341	9,861			57	57		10,754			0	199	11/26/2036.
46633A AC 9			JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		03/26/2012.	MBS Paydown 0.575142749.....		17,591	17,591	13,644	16,130			148	148		17,591			0	432	11/26/2036.
46633A AC 9			JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		10/26/2012.	MBS Paydown 0.508498068.....		17,671	17,671	13,706	16,204			477	477		17,671			0	1,178	11/26/2036.
46633A AC 9			JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		07/26/2012.	MBS Paydown 0.537572456.....		46,929	46,929	36,399	43,032		1,076	1,076	1,076		46,929			0	2,283	11/26/2036.
46633A AC 9			JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		06/26/2012.	MBS Paydown 0.545126993.....		73,170	73,170	56,753	67,095		1,245	1,245	1,245		73,170			0	3,118	11/26/2036.
46633A AC 9			JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		04/26/2012.	MBS Paydown 0.556905837.....		113,288	113,288	87,869	103,881		1,317	1,317	1,317		113,288			0	3,463	11/26/2036.
46633A AC 9			JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		01/26/2012.	MBS Paydown 0.579705625.....		129,713	129,713	100,609	118,943				0		129,713			0	1,609	11/26/2036.
46633A AC 9			JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		08/26/2012.	MBS Paydown 0.512294643.....		157,026	157,026	121,793	143,987		220,029		220,029		157,026			0	8,581	11/26/2036.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		09/26/2012.	MBS Paydown 0.395009011.....		55,298	55,298	40,229	45,190		2,985		2,985		55,298			0	3,940	06/26/2037.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		01/26/2012.	MBS Paydown 0.479969485.....		100,211	100,211	72,903	81,893				0		100,211			0	793	06/26/2037.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		08/26/2012.	MBS Paydown 0.399617159.....		110,472	110,472	80,368	90,279		5,250		5,250		110,472			0	6,997	06/26/2037.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		07/26/2012.	MBS Paydown 0.408823162.....		113,298	113,298	82,425	92,589		4,647		4,647		113,298			0	6,279	06/26/2037.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		05/26/2012.	MBS Paydown 0.435453893.....		117,457	117,457	85,450	95,987		3,146		3,146		117,457			0	4,649	06/26/2037.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		12/26/2012.	MBS Paydown 0.349868146.....		127,304	127,304	92,614	104,034		9,515		9,515		127,304			0	12,094	06/26/2037.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		04/26/2012.	MBS Paydown 0.445241936.....		128,868	128,868	93,751	105,312		2,579		2,579		128,868			0	4,081	06/26/2037.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		02/26/2012.	MBS Paydown 0.468399046.....		138,845	138,845	101,010	113,466		783		783		138,845			0	2,198	06/26/2037.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		03/26/2012.	MBS Paydown 0.455980937.....		149,017	149,017	108,410	121,778		1,380		1,380		149,017			0	3,539	06/26/2037.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		11/26/2012.	MBS Paydown 0.360476842.....		186,391	186,391	135,599	152,320		18,724		18,724		186,391			0	16,232	06/26/2037.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		06/26/2012.	MBS Paydown 0.41826469.....		206,270	206,270	150,062	168,566		16,046		16,046		206,270			0	9,798	06/26/2037.
46633A AG 0			JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		10/26/2012.	MBS Paydown 0.37600942.....		227,995	227,995	165,866	186,320		25,479		25,479		227,995			0	18,050	06/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		12/26/2012.	MBS Paydown 0.389378993.....		21,680	21,680	20,250	20,585		415		415		21,680			0	469	01/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		06/26/2012.	MBS Paydown 0.449614902.....		42,682	42,682	39,865	40,524		378		378		42,682			0	467	01/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		01/26/2012.	MBS Paydown 0.502523583.....		48,271	48,271	45,085	45,831				0		48,271			0	89	01/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		11/26/2012.	MBS Paydown 0.393099044.....		48,661	48,661	45,450	46,201		846		846		48,661			0	965	01/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		04/26/2012.	MBS Paydown 0.465717771.....		48,723	48,723	45,507	46,260		265		265		48,723			0	358	01/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		05/26/2012.	MBS Paydown 0.456938478.....		51,166	51,166	47,789	48,580		364		364		51,166			0	468	01/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		09/26/2012.	MBS Paydown 0.416234235.....		51,763	51,763	48,347	49,146		720		720		51,763			0	845	01/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		07/26/2012.	MBS Paydown 0.44058755.....		52,611	52,611	49,139	49,952		550		550		52,611			0	671	01/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		03/26/2012.	MBS Paydown 0.474077878.....		74,361	74,361	69,454	70,603		247		247		74,361			0	410	01/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		10/26/2012.	MBS Paydown 0.401448532.....		86,171	86,171	80,484	81,816		2,932		2,932		86,171			0	1,559	01/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		08/26/2012.	MBS Paydown 0.425115964.....		90,168	90,168	84,218	85,611		2,888		2,888		90,168			0	1,310	01/26/2037.
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....		02/26/2012.	MBS Paydown 0.486837226.....		91,420	91,420	85,387	86,799		2,218		2,218		91,420			0	337	01/26/2037.
46633K AY 9			JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		01/26/2012.	MBS Paydown 0.477410751.....		5,042	5,042	4,785	4,878				0		5,042			0	23	05/26/2037.
46633K AY 9			JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		07/26/2012.	MBS Paydown 0.382682979.....		7,330	7,330	6,971	7,099		69		69		7,330			0	221	05/26/2037.
46633K AY 9			JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		12/26/2012.	MBS Paydown 0.331237449.....		13,214	13,214	12,590	12,811		230		230		13,214			0	664	05/26/2037.
46633K AY 9			JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		08/26/2012.	MBS Paydown 0.379331623.....		75,064	75,064	71,387	72,699		781		781		75,064			0	2,593	05/26/2037.
46633K AY 9			JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		02/26/2012.	MBS Paydown 0.473115237.....		91,593	91,593	86,934	88,616		87		87		91,593			0	826	05/26/2037.
46633K AY 9			JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		06/26/2012.	MBS Paydown 0.383010229.....		96,840	96,840	92,097	93,789		785		785		96,840			0	2,500	05/26/2037.
46633K AY 9			JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		09/26/2012.	MBS Paydown 0.372787277.....		153,125	153,125	145,895	148,457		1,705		1,705		153,125			0	5,723	05/26/2037.
46633K AY 9			JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		03/26/2012.	MBS Paydown 0.464553786.....		182,556	182,556	173,270	176,621		390		390		182,556			0	2,468	05/26/2037.
46633K AY 9			JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		05/26/2012.	MBS Paydown 0.387333849.....		411,136	411,136	390,387	397,837		270		270		411,136			0	9,143	05/26/2037.
46633K AY 9			JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		11/26/2012.	MBS Paydown 0.331802206.....		436,346	436,346	415,744	423,045		3,074		3,074		436,346			0	20,061	05/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description									11	12	13	14	15						
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46633K	AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	10/26/2012.	MBS Paydown 0.350451047.....	.....	.....522,623	522,623	497,948	506,692	.....	.....4,531	.....	.....4,531	.....	.....522,623	.....	.....	.....0	21,790	05/26/2037.
46633K	AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	04/26/2012.	MBS Paydown 0.406365272.....	.....	.....1,257,046	1,257,046	1,193,607	1,216,386	.....	.....22,182	.....	.....22,182	.....	.....1,257,046	.....	.....	.....0	22,387	05/26/2037.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	01/26/2012.	MBS Paydown 0.605128214.....	.....	.....32,857	32,857	30,475	30,947	.....	.....	.....	.....0	.....	.....32,857	.....	.....	.....0	78	04/26/2035.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	02/26/2012.	MBS Paydown 0.602049489.....	.....	.....33,574	33,574	31,139	31,622	.....	.....27	.....	.....27	.....	.....33,574	.....	.....	.....0	160	04/26/2035.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	09/26/2012.	MBS Paydown 0.523586596.....	.....	.....77,869	77,869	72,224	73,342	.....	.....605	.....	.....605	.....	.....77,869	.....	.....	.....0	1,779	04/26/2035.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	04/26/2012.	MBS Paydown 0.581460175.....	.....	.....91,097	91,097	84,493	85,801	.....	.....234	.....	.....234	.....	.....91,097	.....	.....	.....0	894	04/26/2035.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	06/26/2012.	MBS Paydown 0.553728804.....	.....	.....119,641	119,641	110,967	112,686	.....	.....4,134	.....	.....4,134	.....	.....119,641	.....	.....	.....0	1,798	04/26/2035.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	07/26/2012.	MBS Paydown 0.542502011.....	.....	.....122,428	122,428	113,552	115,311	.....	.....4,398	.....	.....4,398	.....	.....122,428	.....	.....	.....0	2,159	04/26/2035.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	08/26/2012.	MBS Paydown 0.530727282.....	.....	.....128,403	128,403	119,094	120,939	.....	.....4,866	.....	.....4,866	.....	.....128,403	.....	.....	.....0	2,599	04/26/2035.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	03/26/2012.	MBS Paydown 0.58981387.....	.....	.....133,429	133,429	123,756	125,673	.....	.....3,942	.....	.....3,942	.....	.....133,429	.....	.....	.....0	961	04/26/2035.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	11/26/2012.	MBS Paydown 0.492540017.....	.....	.....165,711	165,711	153,697	156,077	.....	.....7,693	.....	.....7,693	.....	.....165,711	.....	.....	.....0	4,651	04/26/2035.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	10/26/2012.	MBS Paydown 0.507735856.....	.....	.....172,852	172,852	160,321	162,804	.....	.....7,791	.....	.....7,791	.....	.....172,852	.....	.....	.....0	4,401	04/26/2035.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	05/26/2012.	MBS Paydown 0.564699982.....	.....	.....182,770	182,770	169,519	172,145	.....	.....7,634	.....	.....7,634	.....	.....182,770	.....	.....	.....0	2,270	04/26/2035.
46633M	AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	...	12/26/2012.	MBS Paydown 0.461637863.....	.....	.....336,988	336,988	312,556	317,398	.....	.....18,228	.....	.....18,228	.....	.....336,988	.....	.....	.....0	10,327	04/26/2035.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	10/27/2012.	MBS Paydown 0.541590151.....	.....	.....6,764	6,764	6,831	6,825	.....	.....(13)	.....	.....(13)	.....	.....6,764	.....	.....	.....0	338	02/27/2037.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	12/27/2012.	MBS Paydown 0.527287541.....	.....	.....12,102	12,102	12,223	12,211	.....	.....(27)	.....	.....(27)	.....	.....12,102	.....	.....	.....0	726	02/27/2037.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	03/27/2012.	MBS Paydown 0.625394857.....	.....	.....26,185	26,185	26,447	26,422	.....	.....(15)	.....	.....(15)	.....	.....26,185	.....	.....	.....0	393	02/27/2037.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	09/27/2012.	MBS Paydown 0.543104943.....	.....	.....28,570	28,570	28,856	28,829	.....	.....(50)	.....	.....(50)	.....	.....28,570	.....	.....	.....0	1,286	02/27/2037.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	04/27/2012.	MBS Paydown 0.616333651.....	.....	.....40,458	40,458	40,863	40,824	.....	.....(29)	.....	.....(29)	.....	.....40,458	.....	.....	.....0	809	02/27/2037.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	06/27/2012.	MBS Paydown 0.580959073.....	.....	.....43,715	43,715	44,152	44,110	.....	.....(47)	.....	.....(47)	.....	.....43,715	.....	.....	.....0	1,311	02/27/2037.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	11/27/2012.	MBS Paydown 0.529997859.....	.....	.....51,760	51,760	52,277	52,228	.....	.....(133)	.....	.....(133)	.....	.....51,760	.....	.....	.....0	2,847	02/27/2037.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	01/27/2012.	MBS Paydown 0.651220967.....	.....	.....63,696	63,696	64,333	64,272	.....	.....(70)	.....	.....(70)	.....	.....63,696	.....	.....	.....0	318	02/27/2037.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	07/27/2012.	MBS Paydown 0.565893893.....	.....	.....67,266	67,266	67,939	67,874	.....	.....(280)	.....	.....(280)	.....	.....67,266	.....	.....	.....0	2,354	02/27/2037.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	08/27/2012.	MBS Paydown 0.549503656.....	.....	.....73,182	73,182	73,914	73,844	.....	.....(393)	.....	.....(393)	.....	.....73,182	.....	.....	.....0	2,927	02/27/2037.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	02/27/2012.	MBS Paydown 0.63125942.....	.....	.....89,128	89,128	90,020	89,934	.....	.....(448)	.....	.....(448)	.....	.....89,128	.....	.....	.....0	891	02/27/2037.
46633P	AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	...	05/27/2012.	MBS Paydown 0.590749692.....	.....	.....114,232	114,232	115,375	115,265	.....	.....(872)	.....	.....(872)	.....	.....114,232	.....	.....	.....0	2,856	02/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	03/27/2012.	MBS Paydown 0.41766666.....	.....	.....71,474	71,474	66,359	67,584	.....	.....273	.....	.....273	.....	.....71,474	.....	.....	.....0	440	03/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	11/27/2012.	MBS Paydown 0.339471764.....	.....	.....104,666	104,666	97,175	98,968	.....	.....2,066	.....	.....2,066	.....	.....104,666	.....	.....	.....0	2,680	03/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	10/27/2012.	MBS Paydown 0.344543016.....	.....	.....125,119	125,119	116,165	118,308	.....	.....2,272	.....	.....2,272	.....	.....125,119	.....	.....	.....0	2,901	03/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	09/27/2012.	MBS Paydown 0.350605275.....	.....	.....166,860	166,860	154,919	157,776	.....	.....2,721	.....	.....2,721	.....	.....166,860	.....	.....	.....0	3,465	03/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	07/27/2012.	MBS Paydown 0.373231141.....	.....	.....176,047	176,047	163,449	166,464	.....	.....2,071	.....	.....2,071	.....	.....176,047	.....	.....	.....0	2,798	03/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	04/27/2012.	MBS Paydown 0.408256818.....	.....	.....194,210	194,210	180,312	183,638	.....	.....974	.....	.....974	.....	.....194,210	.....	.....	.....0	1,663	03/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	12/27/2012.	MBS Paydown 0.329858266.....	.....	.....198,413	198,413	184,214	187,612	.....	.....4,207	.....	.....4,207	.....	.....198,413	.....	.....	.....0	5,560	03/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	02/27/2012.	MBS Paydown 0.421129733.....	.....	.....203,327	203,327	188,776	192,258	.....	.....403	.....	.....403	.....	.....203,327	.....	.....	.....0	771	03/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	01/27/2012.	MBS Paydown 0.430981318.....	.....	.....207,204	207,204	192,376	195,925	.....	.....	.....	.....0	.....	.....207,204	.....	.....	.....0	389	03/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	05/27/2012.	MBS Paydown 0.39514637.....	.....	.....270,587	270,587	251,223	255,857	.....	.....1,870	.....	.....1,870	.....	.....270,587	.....	.....	.....0	2,980	03/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	06/27/2012.	MBS Paydown 0.381760969.....	.....	.....276,261	276,261	256,491	261,222	.....	.....2,570	.....	.....2,570	.....	.....276,261	.....	.....	.....0	3,718	03/27/2037.
46633P	BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....	...	08/27/2012.	MBS Paydown 0.35868996.....	.....	.....300,115	300,115	278,638	283,778	.....	.....4,090	.....	.....4,090	.....	.....300,115	.....	.....	.....0	5,503	03/27/2037.
46633T	AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	...	04/20/2012.	MBS Paydown 0.551326366.....	.....	.....5,336	5,336	5,228	5,254	.....	.....4	.....	.....4	.....	.....5,336	.....	.....	.....0	87	04/20/2036.
46633T	AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	...	03/20/2012.	MBS Paydown 0.551897277.....	.....	.....5,852	5,852	5,734	5,762	.....	.....3	.....	.....3	.....	.....5,852	.....	.....	.....0	71	04/20/2036.
46633T	AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	...	02/20/2012.	MBS Paydown 0.552523472.....	.....	.....51,938	51,938	50,857	51,123	.....	.....16	.....	.....16	.....	.....51,938	.....	.....	.....0	433	04/20/2036.
46633T	AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	...	01/20/2012.	MBS Paydown 0.558358583.....	.....	.....56,856	56,856	55,672	55,963	.....	.....	.....	.....0	.....	.....56,856	.....	.....	.....0	237	04/20/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	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.	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
46633T	AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	...	06/20/2012.	MBS Paydown 0.518515721.....	.....	.....85,062	85,062	83,340	83,755	.....	.....101	.....	.....101	.....	.....85,062	.....	.....	.....0	2,091	04/20/2036.
46633T	AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	...	11/20/2012.	MBS Paydown 0.431171237.....	.....	.....122,121	122,121	119,649	120,244	.....	.....1,176	.....	.....1,176	.....	.....122,121	.....	.....	.....0	5,798	04/20/2036.
46633T	AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	...	07/20/2012.	MBS Paydown 0.504601511.....	.....	.....130,042	130,042	127,410	128,044	.....	.....1,104	.....	.....1,104	.....	.....130,042	.....	.....	.....0	3,738	04/20/2036.
46633T	AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	...	09/20/2012.	MBS Paydown 0.467853468.....	.....	.....137,591	137,591	134,806	135,477	.....	.....1,308	.....	.....1,308	.....	.....137,591	.....	.....	.....0	5,195	04/20/2036.
46633T	AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	...	08/20/2012.	MBS Paydown 0.482575341.....	.....	.....205,857	205,857	201,690	202,694	.....	.....(1,273)	.....	.....(1,273)	.....	.....205,857	.....	.....	.....0	6,773	04/20/2036.
46633T	AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	...	10/20/2012.	MBS Paydown 0.444237858.....	.....	.....220,712	220,712	216,245	217,320	.....	.....2,513	.....	.....2,513	.....	.....220,712	.....	.....	.....0	9,405	04/20/2036.
46633T	AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	...	05/20/2012.	MBS Paydown 0.527617159.....	.....	.....221,586	221,586	217,102	218,182	.....	.....2,063	.....	.....2,063	.....	.....221,586	.....	.....	.....0	4,521	04/20/2036.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	01/26/2012.	MBS Paydown 0.719721634.....	.....	.....5,228	5,228	5,169	5,164	.....	.....	.....	.....0	.....	.....5,228	.....	.....	.....0	25	12/26/2035.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	04/26/2012.	MBS Paydown 0.671938852.....	.....	.....66,121	66,121	65,377	65,312	.....	.....33	.....	.....33	.....	.....66,121	.....	.....	.....0	1,270	12/26/2035.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	10/26/2012.	MBS Paydown 0.584571296.....	.....	.....153,743	153,743	152,013	151,861	.....	.....1,074	.....	.....1,074	.....	.....153,743	.....	.....	.....0	7,384	12/26/2035.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	09/26/2012.	MBS Paydown 0.595366307.....	.....	.....163,537	163,537	161,698	161,536	.....	.....1,140	.....	.....1,140	.....	.....163,537	.....	.....	.....0	7,066	12/26/2035.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	08/26/2012.	MBS Paydown 0.606849063.....	.....	.....170,760	170,760	168,838	168,670	.....	.....1,180	.....	.....1,180	.....	.....170,760	.....	.....	.....0	6,559	12/26/2035.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	03/26/2012.	MBS Paydown 0.676581549.....	.....	.....193,797	193,797	191,617	191,426	.....	.....1,223	.....	.....1,223	.....	.....193,797	.....	.....	.....0	2,792	12/26/2035.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	07/26/2012.	MBS Paydown 0.618838918.....	.....	.....207,258	207,258	204,927	204,722	.....	.....1,476	.....	.....1,476	.....	.....207,258	.....	.....	.....0	6,967	12/26/2035.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	05/26/2012.	MBS Paydown 0.657384147.....	.....	.....207,288	207,288	204,956	204,751	.....	.....1,388	.....	.....1,388	.....	.....207,288	.....	.....	.....0	4,977	12/26/2035.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	12/26/2012.	MBS Paydown 0.547043505.....	.....	.....243,817	243,817	241,074	240,833	.....	.....2,008	.....	.....2,008	.....	.....243,817	.....	.....	.....0	14,051	12/26/2035.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	11/26/2012.	MBS Paydown 0.56416308.....	.....	.....290,654	290,654	287,384	287,097	.....	.....2,393	.....	.....2,393	.....	.....290,654	.....	.....	.....0	15,354	12/26/2035.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	06/26/2012.	MBS Paydown 0.633391543.....	.....	.....341,703	341,703	337,859	337,521	.....	.....2,601	.....	.....2,601	.....	.....341,703	.....	.....	.....0	9,846	12/26/2035.
46634B	BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....	...	02/26/2012.	MBS Paydown 0.690188983.....	.....	.....420,604	420,604	415,872	415,457	.....	.....3,028	.....	.....3,028	.....	.....420,604	.....	.....	.....0	4,039	12/26/2035.
46634D	AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....	...	12/26/2012.	MBS Paydown 0.92485446.....	.....	.....55,454	55,454	55,454	55,402	.....	.....(9)	.....	.....(9)	.....	.....55,454	.....	.....	.....0	3,326	04/26/2037.
46634D	AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....	...	08/26/2012.	MBS Paydown 0.952480184.....	.....	.....79,311	79,311	79,311	79,237	.....	.....(10)	.....	.....(10)	.....	.....79,311	.....	.....	.....0	3,171	04/26/2037.
46634D	AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....	...	09/26/2012.	MBS Paydown 0.947435831.....	.....	.....80,710	80,710	80,710	80,634	.....	.....(12)	.....	.....(12)	.....	.....80,710	.....	.....	.....0	3,631	04/26/2037.
46634D	AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....	...	06/26/2012.	MBS Paydown 0.9683756.....	.....	.....93,952	93,952	93,952	93,865	.....	.....(10)	.....	.....(10)	.....	.....93,952	.....	.....	.....0	2,818	04/26/2037.
46634D	AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....	...	10/26/2012.	MBS Paydown 0.940432953.....	.....	.....112,046	112,046	112,046	111,941	.....	.....(35)	.....	.....(35)	.....	.....112,046	.....	.....	.....0	5,601	04/26/2037.
46634D	AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....	...	07/26/2012.	MBS Paydown 0.95743713.....	.....	.....175,016	175,016	175,016	174,852	.....	.....(233)	.....	.....(233)	.....	.....175,016	.....	.....	.....0	6,123	04/26/2037.
46634D	AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....	...	11/26/2012.	MBS Paydown 0.928320329.....	.....	.....193,802	193,802	193,802	193,621	.....	.....(286)	.....	.....(286)	.....	.....193,802	.....	.....	.....0	10,656	04/26/2037.
46634D	AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....	...	05/26/2012.	MBS Paydown 0.974247629.....	.....	.....412,038	412,038	412,038	411,653	.....	.....(1,004)	.....	.....(1,004)	.....	.....412,038	.....	.....	.....0	10,298	04/26/2037.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	04/26/2012.	MBS Paydown 0.920533946.....	.....	.....196,558	196,558	199,153	198,564	.....	.....(87)	.....	.....(87)	.....	.....196,558	.....	.....	.....0	3,931	07/26/2036.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	06/26/2012.	MBS Paydown 0.904027487.....	.....	.....227,923	227,923	230,932	230,250	.....	.....(740)	.....	.....(740)	.....	.....227,923	.....	.....	.....0	6,839	07/26/2036.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	02/26/2012.	MBS Paydown 0.934405635.....	.....	.....254,532	254,532	257,892	257,130	.....	.....(1,028)	.....	.....(1,028)	.....	.....254,532	.....	.....	.....0	2,546	07/26/2036.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	03/26/2012.	MBS Paydown 0.926287947.....	.....	.....277,302	277,302	280,963	280,132	.....	.....(1,380)	.....	.....(1,380)	.....	.....277,302	.....	.....	.....0	4,160	07/26/2036.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	05/26/2012.	MBS Paydown 0.910699675.....	.....	.....335,941	335,941	340,375	339,370	.....	.....(2,279)	.....	.....(2,279)	.....	.....335,941	.....	.....	.....0	8,400	07/26/2036.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	01/26/2012.	MBS Paydown 0.941856771.....	.....	.....369,572	369,572	374,451	373,344	.....	.....(2,644)	.....	.....(2,644)	.....	.....369,572	.....	.....	.....0	1,848	07/26/2036.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	08/26/2012.	MBS Paydown 0.878344617.....	.....	.....412,155	412,155	417,596	416,362	.....	.....(3,487)	.....	.....(3,487)	.....	.....412,155	.....	.....	.....0	16,488	07/26/2036.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	07/26/2012.	MBS Paydown 0.890409966.....	.....	.....465,177	465,177	471,318	469,926	.....	.....(4,223)	.....	.....(4,223)	.....	.....465,177	.....	.....	.....0	16,283	07/26/2036.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	09/26/2012.	MBS Paydown 0.864287964.....	.....	.....480,178	480,178	486,517	485,080	.....	.....(4,520)	.....	.....(4,520)	.....	.....480,178	.....	.....	.....0	21,606	07/26/2036.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	12/26/2012.	MBS Paydown 0.796156863.....	.....	.....644,234	644,234	652,739	650,810	.....	.....(7,042)	.....	.....(7,042)	.....	.....644,234	.....	.....	.....0	38,649	07/26/2036.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	11/26/2012.	MBS Paydown 0.815016071.....	.....	.....696,860	696,860	706,059	703,973	.....	.....(7,770)	.....	.....(7,770)	.....	.....696,860	.....	.....	.....0	38,323	07/26/2036.
46634F	AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....	...	10/26/2012.	MBS Paydown 0.835415826.....	.....	.....986,278	986,278	999,298	996,345	.....	.....(11,976)	.....	.....(11,976)	.....	.....986,278	.....	.....	.....0	49,309	07/26/2036.
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039....	...	02/26/2012.	MBS Paydown 0.888431077.....	.....	.....134,789	134,789	144,561	142,233	.....	.....(1,787)	.....	.....(1,787)	.....	.....134,789	.....	.....	.....0	1,288	03/26/2039.
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039....	...	05/26/2012.	MBS Paydown 0.854527699.....	.....	.....140,242	140,242	150,410	147,988	.....	.....(861)	.....	.....(861)	.....	.....140,242	.....	.....	.....0	3,351	03/26/2039.
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039....	...	01/26/2012.	MBS Paydown 0.896539159.....	.....	.....144,519	144,519	154,996	152,500	.....	.....(2,169)	.....	.....(2,169)	.....	.....144,519	.....	.....	.....0	691	03/26/2039.
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039....	...	04/26/2012.	MBS Paydown 0.862963845.....	.....	.....154,524	154,524	165,727	163,058	.....	.....(714)	.....	.....(714)	.....	.....154,524	.....	.....	.....0	2,954	03/26/2039.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.95

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description	3 F o r e i g n								11	12	13	14	15						
				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
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	10/26/2012.	MBS Paydown 0.774873368		166,916	166,916	179,018	176,135		(2,818)		(2,818)		166,916			0	7,975	03/26/2039.
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	12/26/2012.	MBS Paydown 0.746384623		200,382	200,382	214,910	211,449		(5,512)		(5,512)		200,382			0	11,481	03/26/2039.
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	09/26/2012.	MBS Paydown 0.784914042		222,159	222,159	238,266	234,429		(6,001)		(6,001)		222,159			0	9,553	03/26/2039.
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	08/26/2012.	MBS Paydown 0.798277792		264,614	264,614	283,798	279,228		(8,330)		(8,330)		264,614			0	10,115	03/26/2039.
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	03/26/2012.	MBS Paydown 0.872259064		268,844	268,844	288,335	283,692		(6,928)		(6,928)		268,844			0	3,854	03/26/2039.
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	11/26/2012.	MBS Paydown 0.758438416		273,215	273,215	293,023	288,304		(9,861)		(9,861)		273,215			0	14,357	03/26/2039.
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	06/26/2012.	MBS Paydown 0.836851296		293,853	293,853	315,157	310,082		(9,456)		(9,456)		293,853			0	8,426	03/26/2039.
46635B	AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	07/26/2012.	MBS Paydown 0.814195375		376,632	376,632	403,938	397,433		(14,895)		(14,895)		376,632			0	12,598	03/26/2039.
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	08/26/2012.	MBS Paydown 0.848420152		80,121	80,121	74,412	74,412		738		738		80,121			0	1,585	06/26/2035.
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	02/26/2012.	MBS Paydown 0.995173708		140,045	140,045	130,066	130,066				0		140,045			0	553	06/26/2035.
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	12/26/2012.	MBS Paydown 0.785925427		194,742	194,742	180,866	180,866		2,921		2,921		194,742			0	5,631	06/26/2035.
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	10/26/2012.	MBS Paydown 0.809968066		333,043	333,043	309,314	309,314		3,909		3,909		333,043			0	8,111	06/26/2035.
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	07/26/2012.	MBS Paydown 0.851181327		335,843	335,843	311,914	311,914		2,608		2,608		335,843			0	5,875	06/26/2035.
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	05/26/2012.	MBS Paydown 0.909786261		448,654	448,654	416,688	416,688		1,944		1,944		448,654			0	5,787	06/26/2035.
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	11/26/2012.	MBS Paydown 0.792636717		502,904	502,904	467,072	467,072		10,680		10,680		502,904			0	13,396	06/26/2035.
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	09/26/2012.	MBS Paydown 0.821445575		782,721	782,721	726,952	726,952		29,570		29,570		782,721			0	17,274	06/26/2035.
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	04/26/2012.	MBS Paydown 0.925248037		936,453	936,453	869,731	869,731		34,808		34,808		936,453			0	9,890	06/26/2035.
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	03/26/2012.	MBS Paydown 0.957520618		1,092,580	1,092,580	1,014,733	1,014,733		44,071		44,071		1,092,580			0	8,222	06/26/2035.
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	06/26/2012.	MBS Paydown 0.862755339		1,364,696	1,364,696	1,267,462	1,267,462		68,562		68,562		1,364,696			0	20,753	06/26/2035.
46637D	AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	...	12/26/2012.	MBS Paydown 0.766897522		178,642	178,642	166,138	166,138		3,078		3,078		178,642			0	5,322	05/26/2047.
46637D	AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	...	11/26/2012.	MBS Paydown 0.779017915		181,955	181,955	169,218	169,218		2,847		2,847		181,955			0	4,928	05/26/2047.
46637D	AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	...	03/26/2012.	MBS Paydown 0.968504818		226,378	226,378	210,531	210,531		384		384		226,378			0	1,226	05/26/2047.
46637D	AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	...	02/26/2012.	MBS Paydown 0.98386392		237,830	237,830	221,182	221,182		536		536		237,830			0	644	05/26/2047.
46637D	AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	...	10/26/2012.	MBS Paydown 0.791363034		239,827	239,827	223,039	223,039		5,306		5,306		239,827			0	5,846	05/26/2047.
46637D	AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	...	05/26/2012.	MBS Paydown 0.920447051		242,608	242,608	225,625	225,625		1,981		1,981		242,608			0	2,628	05/26/2047.
46637D	AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	...	09/26/2012.	MBS Paydown 0.807634597		277,715	277,715	258,275	258,275		7,574		7,574		277,715			0	6,017	05/26/2047.
46637D	AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	...	07/26/2012.	MBS Paydown 0.86650406		315,131	315,131	293,072	293,072		8,654		8,654		315,131			0	5,121	05/26/2047.
46637D	AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	...	04/26/2012.	MBS Paydown 0.936907319		465,716	465,716	433,115	433,115		17,010		17,010		465,716			0	3,784	05/26/2047.
46637D	AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	...	06/26/2012.	MBS Paydown 0.887884817		479,935	479,935	446,339	446,339		19,621		19,621		479,935			0	6,499	05/26/2047.
46637D	AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	...	08/26/2012.	MBS Paydown 0.826476763		589,962	589,962	548,665	548,665		29,835		29,835		589,962			0	11,185	05/26/2047.
46849E	AF 4	JACKSON NAT LIFE 6.125 05/30/2012	...	05/30/2012.	Maturity 100.0		5,000,000	5,000,000	5,099,150	5,005,408		(5,408)		(5,408)		5,000,000			0	153,125	05/30/2012.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	11/25/2012.	MBS Paydown 0.705379176		27,146	27,146	24,858	23,013		(358)		(358)		27,146			0	2,089	06/25/2047.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	10/25/2012.	MBS Paydown 0.707068023		33,088	33,088	30,300	28,050		(369)		(369)		33,088			0	2,330	06/25/2047.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	05/25/2012.	MBS Paydown 0.747992407		79,793	79,793	73,069	67,644		(481)		(481)		79,793			0	2,891	06/25/2047.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	01/25/2012.	MBS Paydown 0.77453302		83,948	83,948	76,874	71,165		(78)		(78)		83,948			0	619	06/25/2047.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	02/25/2012.	MBS Paydown 0.76887006		91,024	91,024	83,354	77,165		(220)		(220)		91,024			0	1,342	06/25/2047.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	04/25/2012.	MBS Paydown 0.75295664		94,444	94,444	86,486	80,064		(450)		(450)		94,444			0	2,749	06/25/2047.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	09/25/2012.	MBS Paydown 0.709126539		105,284	105,284	96,412	89,253		(1,082)		(1,082)		105,284			0	6,717	06/25/2047.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	12/25/2012.	MBS Paydown 0.698665585		107,912	107,912	98,818	91,481		(1,640)		(1,640)		107,912			0	8,990	06/25/2047.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	07/25/2012.	MBS Paydown 0.725956283		124,635	124,635	114,133	105,658		2,039		2,039		124,635			0	6,264	06/25/2047.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	03/25/2012.	MBS Paydown 0.75883237		161,342	161,342	147,746	136,776		7,518		7,518		161,342			0	3,538	06/25/2047.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	08/25/2012.	MBS Paydown 0.715676667		165,230	165,230	151,307	140,072		7,773		7,773		165,230			0	9,433	06/25/2047.
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	06/25/2012.	MBS Paydown 0.733710313		229,565	229,565	210,220	194,611		18,039		18,039		229,565			0	9,942	06/25/2047.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	...	04/26/2012.	MBS Paydown 0.525496664.....	.....	8,266	.....	8,266	.....	6,335	.....	6,604	.....	.....	.....	.....	.....	.....	.....	.....	165	10/25/2035.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	...	07/26/2012.	MBS Paydown 0.522447331.....	.....	20,542	.....	20,542	.....	15,744	.....	16,411	.....	.....	.....	.....	.....	.....	.....	.....	719	10/25/2035.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	...	05/26/2012.	MBS Paydown 0.524657177.....	.....	32,695	.....	32,695	.....	25,057	.....	26,120	.....	.....	.....	.....	.....	.....	.....	.....	817	10/25/2035.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	...	06/26/2012.	MBS Paydown 0.522974786.....	.....	65,522	.....	65,522	.....	50,217	.....	52,346	.....	.....	.....	.....	.....	.....	.....	.....	1,966	10/25/2035.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	...	08/26/2012.	MBS Paydown 0.5200231.....	.....	94,414	.....	94,414	.....	72,360	.....	75,427	.....	.....	.....	.....	.....	.....	.....	.....	3,776	10/25/2035.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	...	01/26/2012.	MBS Paydown 0.525708903.....	.....	95,964	.....	95,964	.....	73,547	.....	76,665	.....	.....	.....	.....	.....	.....	.....	.....	480	10/25/2035.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	...	10/26/2012.	MBS Paydown 0.510153914.....	.....	157,680	.....	157,680	.....	120,847	.....	125,970	.....	.....	.....	.....	.....	.....	.....	.....	7,884	10/25/2035.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	...	09/26/2012.	MBS Paydown 0.514202604.....	.....	226,685	.....	226,685	.....	173,733	.....	181,098	.....	.....	.....	.....	.....	.....	.....	.....	10,201	10/25/2035.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	...	12/26/2012.	MBS Paydown 0.494032403.....	.....	240,674	.....	240,674	.....	184,454	.....	192,274	.....	.....	.....	.....	.....	.....	.....	.....	14,440	10/25/2035.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	...	11/26/2012.	MBS Paydown 0.500212082.....	.....	387,194	.....	387,194	.....	296,749	.....	309,329	.....	.....	.....	.....	.....	.....	.....	.....	21,295	10/25/2035.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	07/26/2012.	MBS Paydown 0.431717418.....	.....	10,644	.....	10,644	.....	9,199	.....	9,507	.....	.....	.....	.....	.....	.....	.....	.....	172	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	09/26/2012.	MBS Paydown 0.425967835.....	.....	10,856	.....	10,856	.....	9,382	.....	9,697	.....	.....	.....	.....	.....	.....	.....	.....	227	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	04/26/2012.	MBS Paydown 0.453009576.....	.....	26,492	.....	26,492	.....	22,896	.....	23,663	.....	.....	.....	.....	.....	.....	.....	.....	244	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	08/26/2012.	MBS Paydown 0.426736019.....	.....	70,396	.....	70,396	.....	60,840	.....	62,879	.....	.....	.....	.....	.....	.....	.....	.....	1,305	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	02/26/2012.	MBS Paydown 0.46303372.....	.....	74,400	.....	74,400	.....	64,301	.....	66,455	.....	.....	.....	.....	.....	.....	.....	.....	343	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	11/26/2012.	MBS Paydown 0.409001529.....	.....	84,863	.....	84,863	.....	73,343	.....	75,801	.....	.....	.....	.....	.....	.....	.....	.....	2,193	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	01/26/2012.	MBS Paydown 0.468298459.....	.....	113,076	.....	113,076	.....	97,726	.....	101,001	.....	.....	.....	.....	.....	.....	.....	.....	260	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	03/26/2012.	MBS Paydown 0.454884219.....	.....	115,167	.....	115,167	.....	99,534	.....	102,869	.....	.....	.....	.....	.....	.....	.....	.....	796	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	12/26/2012.	MBS Paydown 0.4007537.....	.....	116,557	.....	116,557	.....	100,735	.....	104,110	.....	.....	.....	.....	.....	.....	.....	.....	3,298	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	06/26/2012.	MBS Paydown 0.432470597.....	.....	120,738	.....	120,738	.....	104,349	.....	107,845	.....	.....	.....	.....	.....	.....	.....	.....	1,673	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	10/26/2012.	MBS Paydown 0.415006645.....	.....	154,902	.....	154,902	.....	133,874	.....	138,360	.....	.....	.....	.....	.....	.....	.....	.....	3,619	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	...	05/26/2012.	MBS Paydown 0.441014306.....	.....	169,515	.....	169,515	.....	146,504	.....	151,413	.....	.....	.....	.....	.....	.....	.....	.....	1,956	01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	11/26/2012.	MBS Paydown 0.491273859.....	.....	40,182	.....	40,182	.....	33,943	.....	35,081	.....	.....	.....	.....	.....	.....	.....	.....	941	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	10/26/2012.	MBS Paydown 0.492631747.....	.....	72,471	.....	72,471	.....	61,218	.....	63,269	.....	.....	.....	.....	.....	.....	.....	.....	1,545	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	08/26/2012.	MBS Paydown 0.502169673.....	.....	73,653	.....	73,653	.....	62,131	.....	64,312	.....	.....	.....	.....	.....	.....	.....	.....	1,318	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	12/26/2012.	MBS Paydown 0.488309506.....	.....	87,721	.....	87,721	.....	74,099	.....	76,583	.....	.....	.....	.....	.....	.....	.....	.....	2,236	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	06/26/2012.	MBS Paydown 0.511868655.....	.....	104,736	.....	104,736	.....	88,351	.....	91,453	.....	.....	.....	.....	.....	.....	.....	.....	1,430	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	03/26/2012.	MBS Paydown 0.527463086.....	.....	139,959	.....	139,959	.....	118,064	.....	122,209	.....	.....	.....	.....	.....	.....	.....	.....	1,012	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	04/26/2012.	MBS Paydown 0.521634029.....	.....	164,927	.....	164,927	.....	139,126	.....	144,010	.....	.....	.....	.....	.....	.....	.....	.....	1,548	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	05/26/2012.	MBS Paydown 0.51557037.....	.....	171,565	.....	171,565	.....	144,725	.....	149,806	.....	.....	.....	.....	.....	.....	.....	.....	1,978	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	07/26/2012.	MBS Paydown 0.504772804.....	.....	200,769	.....	200,769	.....	169,361	.....	175,306	.....	.....	.....	.....	.....	.....	.....	.....	3,167	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	02/26/2012.	MBS Paydown 0.5324097.....	.....	205,458	.....	205,458	.....	173,317	.....	179,401	.....	.....	.....	.....	.....	.....	.....	.....	1,041	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	09/26/2012.	MBS Paydown 0.495080759.....	.....	209,774	.....	209,774	.....	177,200	.....	183,140	.....	.....	.....	.....	.....	.....	.....	.....	4,031	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	01/26/2012.	MBS Paydown 0.539671269.....	.....	275,023	.....	275,023	.....	231,999	.....	240,143	.....	.....	.....	.....	.....	.....	.....	.....	796	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	01/26/2012.	Pass-Through Loss.....	.....	.....	.....	251,774	.....	56,580	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	729	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	02/26/2012.	Pass-Through Loss.....	.....	.....	.....	252,199	.....	56,676	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	1,278	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	03/26/2012.	Pass-Through Loss.....	.....	.....	.....	72,275	.....	16,242	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	523	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	04/26/2012.	Pass-Through Loss.....	.....	.....	.....	259,179	.....	58,244	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	2,433	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	05/26/2012.	Pass-Through Loss.....	.....	.....	.....	134,354	.....	30,193	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	1,549	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	06/26/2012.	Pass-Through Loss.....	.....	.....	.....	226,460	.....	50,891	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3,093	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	07/26/2012.	Pass-Through Loss.....	.....	.....	.....	171,356	.....	38,508	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	2,703	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	08/26/2012.	Pass-Through Loss.....	.....	.....	.....	83,139	.....	18,683	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	1,487	01/25/2039.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.97

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	09/26/2012.	Pass-Through Loss.....			197,309	42,432					0					0	3,792	01/25/2039.
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	10/26/2012.	Pass-Through Loss.....			87,972	18,919					0					0	1,876	01/25/2039.
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	11/26/2012.	Pass-Through Loss.....			139,148	29,924					0					0	3,258	01/25/2039.
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	12/26/2012.	Pass-Through Loss.....			118,175	25,414			(167)		(167)					0	3,012	01/25/2039.
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	01/26/2012.	Pass-Through Loss.....			49,445	10,280					0					0	114	01/25/2037.
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	02/26/2012.	Pass-Through Loss.....			27,239	5,663					0					0	126	01/25/2037.
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	03/26/2012.	Pass-Through Loss.....			82,442	17,141					0					0	570	01/25/2037.
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	04/26/2012.	Pass-Through Loss.....			36,736	7,638					0					0	339	01/25/2037.
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	05/26/2012.	Pass-Through Loss.....			109,417	22,749					0					0	1,262	01/25/2037.
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	06/26/2012.	Pass-Through Loss.....			27,559	5,730					0					0	382	01/25/2037.
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	07/26/2012.	Pass-Through Loss.....			24,165	5,024					0					0	391	01/25/2037.
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	10/26/2012.	Pass-Through Loss.....			163,757	34,047					0					0	3,817	01/25/2037.
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	11/26/2012.	Pass-Through Loss.....			98,333	20,445					0					0	2,535	01/25/2037.
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	12/26/2012.	Pass-Through Loss.....			72,709	15,117			(419)		(419)					0	1,875	01/25/2037.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	09/20/2012.	MBS Paydown 0.533966262.....		44,600	44,600	41,067	42,596		607		607		44,600			0	1,010	03/20/2036.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	12/20/2012.	MBS Paydown 0.510156203.....		84,980	84,980	78,248	81,162		1,544		1,544		84,980			0	2,572	03/20/2036.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	01/20/2012.	MBS Paydown 0.620657379.....		124,611	124,611	114,740	119,013				0		124,611			0	301	03/20/2036.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	04/20/2012.	MBS Paydown 0.596306104.....		128,893	128,893	118,682	123,103		615		615		128,893			0	1,265	03/20/2036.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	06/20/2012.	MBS Paydown 0.575694454.....		147,545	147,545	135,856	140,917		1,202		1,202		147,545			0	2,202	03/20/2036.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	10/20/2012.	MBS Paydown 0.525987137.....		150,958	150,958	138,999	144,176		2,237		2,237		150,958			0	3,799	03/20/2036.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	02/20/2012.	MBS Paydown 0.612161324.....		160,738	160,738	148,004	153,517		240		240		160,738			0	778	03/20/2036.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	03/20/2012.	MBS Paydown 0.603118971.....		171,073	171,073	157,521	163,388		531		531		171,073			0	1,241	03/20/2036.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	11/20/2012.	MBS Paydown 0.514647951.....		214,527	214,527	197,532	204,890		3,518		3,518		214,527			0	5,950	03/20/2036.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	08/20/2012.	MBS Paydown 0.536323666.....		225,106	225,106	207,273	214,993		2,650		2,650		225,106			0	4,526	03/20/2036.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	05/20/2012.	MBS Paydown 0.583493173.....		242,409	242,409	223,206	231,520		1,519		1,519		242,409			0	2,997	03/20/2036.
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	07/20/2012.	MBS Paydown 0.548222001.....		519,754	519,754	478,579	496,405		13,489		13,489		519,754			0	9,116	03/20/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	10/25/2012.	MBS Paydown 0.493333039.....		24,312	24,312	23,317	24,130		23		23		24,312			0	589	06/25/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	07/25/2012.	MBS Paydown 0.506836508.....		38,890	38,890	37,298	38,597		23		23		38,890			0	654	06/25/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	02/25/2012.	MBS Paydown 0.525339657.....		42,983	42,983	41,223	42,660		5		5		42,983			0	201	06/25/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	12/25/2012.	MBS Paydown 0.482787192.....		52,788	52,788	50,627	52,391		60		60		52,788			0	1,542	06/25/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	06/25/2012.	MBS Paydown 0.508642923.....		53,241	53,241	51,062	52,841		28		28		53,241			0	764	06/25/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	03/25/2012.	MBS Paydown 0.521614006.....		80,208	80,208	76,925	79,605		16		16		80,208			0	563	06/25/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	04/25/2012.	MBS Paydown 0.516795613.....		103,734	103,734	99,487	102,954		31		31		103,734			0	978	06/25/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	01/25/2012.	MBS Paydown 0.527336189.....		113,943	113,943	109,279	113,086				0		113,943			0	268	06/25/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	05/25/2012.	MBS Paydown 0.511115961.....		122,276	122,276	117,270	121,356		49		49		122,276			0	1,453	06/25/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	08/25/2012.	MBS Paydown 0.500912721.....		127,532	127,532	122,311	126,572		87		87		127,532			0	2,459	06/25/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	09/25/2012.	MBS Paydown 0.494462341.....		138,868	138,868	133,183	137,824		111		111		138,868			0	3,022	06/25/2036.
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	11/25/2012.	MBS Paydown 0.485239184.....		174,250	174,250	167,117	172,940		174		174		174,250			0	4,657	06/25/2036.
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	06/25/2012.	MBS Paydown 0.487327237.....		50,143	50,143	43,750	47,285		789		789		50,143			0	801	05/25/2037.
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	12/25/2012.	MBS Paydown 0.39981788.....		63,010	63,010	54,976	59,418		2,317		2,317		63,010			0	1,943	05/25/2037.
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	10/25/2012.	MBS Paydown 0.424477058.....		65,392	65,392	57,055	61,664		1,968		1,968		65,392			0	1,688	05/25/2037.
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	01/25/2012.	MBS Paydown 0.536337308.....		67,144	67,144	58,583	63,317				0		67,144			0	228	05/25/2037.
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	03/25/2012.	MBS Paydown 0.517179336.....		76,108	76,108	66,404	71,769		457		457		76,108			0	660	05/25/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.98

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	...	04/25/2012.	MBS Paydown 0.506630751	...	115,317	115,317	100,614	108,743	...	1,025	...	1,025	...	115,317	...	...	0	1,279	05/25/2037.		
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	...	02/25/2012.	MBS Paydown 0.524141276	...	133,326	133,326	116,327	125,726	...	350	...	350	...	133,326	...	...	0	818	05/25/2037.		
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	...	07/25/2012.	MBS Paydown 0.472680841	...	160,114	160,114	139,699	150,986	...	2,953	...	2,953	...	160,114	...	...	0	2,954	05/25/2037.		
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	...	05/25/2012.	MBS Paydown 0.491914106	...	160,882	160,882	140,369	151,710	...	1,951	...	1,951	...	160,882	...	...	0	2,177	05/25/2037.		
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	...	08/25/2012.	MBS Paydown 0.455565785	...	187,101	187,101	163,246	176,435	...	4,111	...	4,111	...	187,101	...	...	0	3,908	05/25/2037.		
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	...	11/25/2012.	MBS Paydown 0.40558171	...	206,563	206,563	180,226	194,787	...	6,807	...	6,807	...	206,563	...	...	0	5,851	05/25/2037.		
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	...	09/25/2012.	MBS Paydown 0.430458814	...	274,468	274,468	239,474	258,821	...	7,055	...	7,055	...	274,468	...	...	0	6,405	05/25/2037.		
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	...	03/25/2012.	Pass-Through Loss	...	...	157,188	36,939	...	...	(241)	...	(241)	...	...	...	...	0	1,364	05/25/2037.		
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	...	04/25/2012.	Pass-Through Loss	...	...	139,812	32,856	...	...	(297)	...	(297)	...	...	...	...	0	1,551	05/25/2037.		
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	...	05/25/2012.	Pass-Through Loss	...	...	122,088	28,691	...	...	(326)	...	(326)	...	...	...	...	0	1,652	05/25/2037.		
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	...	06/25/2012.	Pass-Through Loss	...	...	51,693	12,148	...	...	(165)	...	(165)	...	...	...	...	0	826	05/25/2037.		
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	...	07/25/2012.	Pass-Through Loss	...	...	157,800	37,083	...	...	9,471	...	9,471	...	...	...	...	0	2,911	05/25/2037.		
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	...	08/25/2012.	Pass-Through Loss	...	...	118,830	27,925	...	...	7,132	...	7,132	...	...	...	...	0	2,482	05/25/2037.		
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	...	09/25/2012.	Pass-Through Loss	...	...	147,825	34,739	...	...	8,873	...	8,873	...	...	...	...	0	3,450	05/25/2037.		
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	...	10/25/2012.	Pass-Through Loss	...	...	147,428	34,646	...	...	8,849	...	8,849	...	...	...	...	0	3,806	05/25/2037.		
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	...	11/25/2012.	Pass-Through Loss	...	...	105,465	24,784	...	...	6,330	...	6,330	...	...	...	...	0	2,987	05/25/2037.		
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	...	12/25/2012.	Pass-Through Loss	...	...	106,463	25,019	...	...	4,457	...	4,457	...	...	...	...	0	3,283	05/25/2037.		
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036	...	12/20/2012.	Pass-Through Loss	...	...	60,252	12,822	...	...	(1,369)	...	(1,369)	...	...	...	...	0	1,823	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	01/20/2012.	Pass-Through Loss	...	...	212,459	15,204	...	...	0	...	0	...	...	...	...	0	514	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	02/20/2012.	Pass-Through Loss	...	...	269,068	19,255	...	...	0	...	0	...	...	...	...	0	1,303	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	03/20/2012.	Pass-Through Loss	...	...	310,012	22,185	...	...	0	...	0	...	...	...	...	0	2,249	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	04/20/2012.	Pass-Through Loss	...	...	392,750	28,106	...	...	0	...	0	...	...	...	...	0	3,854	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	05/20/2012.	Pass-Through Loss	...	...	312,516	22,364	...	...	0	...	0	...	...	...	...	0	3,864	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	06/20/2012.	Pass-Through Loss	...	...	287,194	20,552	...	...	0	...	0	...	...	...	...	0	4,287	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	07/20/2012.	Pass-Through Loss	...	...	511,962	36,637	...	...	0	...	0	...	...	...	...	0	8,979	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	08/20/2012.	Pass-Through Loss	...	...	302,186	21,625	...	...	0	...	0	...	...	...	...	0	6,076	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	09/20/2012.	Pass-Through Loss	...	...	166,810	11,937	...	...	0	...	0	...	...	...	...	0	3,777	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	10/20/2012.	Pass-Through Loss	...	...	203,950	14,595	...	...	0	...	0	...	...	...	...	0	5,132	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	11/20/2012.	Pass-Through Loss	...	...	140,132	10,028	...	...	0	...	0	...	...	...	...	0	3,887	03/20/2036.		
47232A AP 3	JMAC 2008-R3 1A5 SEQ CSTR 03/20/36	...	12/20/2012.	Pass-Through Loss	...	...	134,239	9,606	...	...	(35,931)	...	(35,931)	...	19,302	...	(19,302)	(19,302)	4,063	03/20/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	12/26/2012.	MBS Paydown 0.454797437	...	35,945	35,945	35,945	35,760	...	33	...	33	...	35,945	...	...	0	2,270	09/26/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	08/26/2012.	MBS Paydown 0.487476188	...	43,463	43,463	43,463	43,226	...	24	...	24	...	43,463	...	...	0	1,902	09/26/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	07/26/2012.	MBS Paydown 0.493788504	...	47,191	47,191	47,191	46,934	...	22	...	22	...	47,191	...	...	0	1,806	09/26/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	06/26/2012.	MBS Paydown 0.500642244	...	50,676	50,676	50,676	50,400	...	19	...	19	...	50,676	...	...	0	1,663	09/26/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	11/26/2012.	MBS Paydown 0.4597279	...	57,118	57,118	57,118	56,824	...	47	...	47	...	57,118	...	...	0	3,295	09/26/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	02/26/2012.	MBS Paydown 0.548445753	...	64,727	64,727	64,727	64,374	...	0	...	0	...	64,727	...	...	0	716	09/26/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	10/26/2012.	MBS Paydown 0.467562623	...	71,658	71,658	71,656	71,288	...	86	...	86	...	71,658	...	...	0	3,737	09/26/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	09/26/2012.	MBS Paydown 0.477391622	...	73,521	73,521	73,520	73,141	...	81	...	81	...	73,521	...	...	0	3,436	09/26/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	03/26/2012.	MBS Paydown 0.536308296	...	83,571	83,571	83,571	83,116	...	67	...	67	...	83,571	...	...	0	1,373	09/26/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	04/26/2012.	MBS Paydown 0.522974702	...	91,807	91,807	91,807	91,307	...	87	...	87	...	91,807	...	...	0	2,016	09/26/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	01/26/2012.	MBS Paydown 0.557846335	...	99,969	99,969	99,969	99,425	...	16	...	16	...	99,969	...	...	0	551	09/26/2036.		
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	05/26/2012.	MBS Paydown 0.508002154	...	103,092	103,092	103,092	102,531	...	111	...	111	...	103,092	...	...	0	2,831	09/26/2036.		
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	01/26/2012.	Pass-Through Loss	...	...	111,580	87,958	...	...	0	...	0	...	...	...	...	0	1,239	09/26/2036.		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.99

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			02/26/2012.	Pass-Through Loss.....			88,112	69,458					0					0	1,468	09/26/2036.	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			03/26/2012.	Pass-Through Loss.....			86,422	68,126					0					0	1,904	09/26/2036.	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			04/26/2012.	Pass-Through Loss.....			84,094	66,291			(1,629)		(1,629)					0	2,317	09/26/2036.	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			05/26/2012.	Pass-Through Loss.....			136,053	107,249			(2,636)		(2,636)					0	4,497	09/26/2036.	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			06/26/2012.	Pass-Through Loss.....			30,764	24,251			(596)		(596)					0	1,181	09/26/2036.	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			07/26/2012.	Pass-Through Loss.....			73,029	57,569			(1,415)		(1,415)					0	3,204	09/26/2036.	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			08/26/2012.	Pass-Through Loss.....			160,224	126,304			(3,105)		(3,105)					0	7,906	09/26/2036.	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			09/26/2012.	Pass-Through Loss.....			110,540	83,336			(2,023)		(2,023)					0	5,750	09/26/2036.	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			10/26/2012.	Pass-Through Loss.....			73,795	55,634			(1,350)		(1,350)					0	4,238	09/26/2036.	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			11/26/2012.	Pass-Through Loss.....			58,960	44,450			(1,079)		(1,079)					0	3,712	09/26/2036.	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....			12/26/2012.	Pass-Through Loss.....			107,557	81,087			(6,035)		(6,035)					0	7,359	09/26/2036.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			03/26/2012.	MBS Paydown 0.462214509.....		8,164	8,164	8,164	8,164				0		8,164			0	62	01/26/2047.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			08/26/2012.	MBS Paydown 0.40486011.....		14,306	14,306	14,306	14,306				0		14,306			0	281	01/26/2047.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			07/26/2012.	MBS Paydown 0.408163158.....		18,544	18,544	18,544	18,544				0		18,544			0	319	01/26/2047.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			06/26/2012.	MBS Paydown 0.412444585.....		39,145	39,145	39,145	39,145				0		39,145			0	579	01/26/2047.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			01/26/2012.	MBS Paydown 0.476375777.....		45,093	45,093	45,093	45,093				0		45,093			0	122	01/26/2047.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			02/26/2012.	MBS Paydown 0.464099472.....		53,171	53,171	53,171	53,171				0		53,171			0	271	01/26/2047.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			12/26/2012.	MBS Paydown 0.299549109.....		53,446	53,446	53,446	53,446				0		53,446			0	1,571	01/26/2047.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			04/26/2012.	MBS Paydown 0.447125864.....		65,351	65,351	65,351	65,351				0		65,351			0	657	01/26/2047.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			11/26/2012.	MBS Paydown 0.31188898.....		93,953	93,953	93,953	93,953				0		93,953			0	2,532	01/26/2047.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			05/26/2012.	MBS Paydown 0.421482523.....		111,065	111,065	111,065	111,065				0		111,065			0	1,376	01/26/2047.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			10/26/2012.	MBS Paydown 0.333581345.....		140,173	140,173	140,173	140,173				0		140,173			0	3,435	01/26/2047.	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....			09/26/2012.	MBS Paydown 0.365945216.....		168,546	168,546	168,546	168,546				0		168,546			0	3,719	01/26/2047.	
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....			08/26/2012.	Pass-Through Loss.....			10,237	3,098				(138)		(138)				0	201	01/26/2047.	
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....			09/26/2012.	Pass-Through Loss.....			84,508	25,575				(1,288)		(1,288)				0	1,865	01/26/2047.	
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....			10/26/2012.	Pass-Through Loss.....			135,280	40,940				(2,062)		(2,062)				0	3,315	01/26/2047.	
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....			11/26/2012.	Pass-Through Loss.....			86,173	26,079				(1,313)		(1,313)				0	2,322	01/26/2047.	
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....			12/26/2012.	Pass-Through Loss.....			22,007	6,660				(340)		(340)				0	647	01/26/2047.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			03/26/2012.	MBS Paydown 0.573944184.....		7,431	7,431	7,431	7,372			4		4		7,431		0	119	09/26/2036.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			07/26/2012.	MBS Paydown 0.485417178.....		17,783	17,783	17,783	17,641			41		41		17,783		0	640	09/26/2036.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			02/26/2012.	MBS Paydown 0.576210227.....		29,290	29,290	29,290	29,057			8		8		29,290		0	323	09/26/2036.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			01/26/2012.	MBS Paydown 0.585141363.....		31,405	31,405	31,405	31,155					0		31,405		0	157	09/26/2036.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			11/26/2012.	MBS Paydown 0.398110807.....		39,425	39,425	39,416	39,146			127		127		39,425		0	1,981	09/26/2036.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			12/26/2012.	MBS Paydown 0.385480445.....		48,052	48,052	48,041	47,711			164		164		48,052		0	2,653	09/26/2036.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			08/26/2012.	MBS Paydown 0.469710702.....		51,509	51,509	51,509	51,100			132		132		51,509		0	2,111	09/26/2036.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			06/26/2012.	MBS Paydown 0.490839635.....		70,273	70,273	70,273	69,714			131		131		70,273		0	2,178	09/26/2036.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			05/26/2012.	MBS Paydown 0.512267535.....		72,762	72,762	72,762	72,183			101		101		72,762		0	1,892	09/26/2036.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			09/26/2012.	MBS Paydown 0.449359244.....		77,427	77,427	77,409	76,878			198		198		77,427		0	3,121	09/26/2036.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			04/26/2012.	MBS Paydown 0.534454468.....		129,507	129,507	129,507	128,476			228		228		129,507		0	2,722	09/26/2036.	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....			10/26/2012.	MBS Paydown 0.408473615.....		155,549	155,549	155,513	154,446			528		528		155,549		0	7,046	09/26/2036.	
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....			02/26/2012.	MBS Paydown 0.32295843.....		22,844	22,844	23,240	22,844							22,844		0	329	01/26/2036.	
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....			09/26/2012.	MBS Paydown 0.247442306.....		29,161	29,161	29,666	29,161			29,161				29,161		0	1,358	01/26/2036.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.100

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	...		05/26/2012.	MBS Paydown 0.280812568.....		30,272	30,272	30,796	30,272		30,272		30,272		30,272			0	854	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	...		06/26/2012.	MBS Paydown 0.272452566.....		40,329	40,329	41,027	40,329		40,329		40,329		40,329			0	1,323	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	...		12/26/2012.	MBS Paydown 0.227415437.....		40,903	40,903	41,611	40,903		56,293		56,293		40,903			0	2,467	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	...		07/26/2012.	MBS Paydown 0.263816661.....		41,660	41,660	42,381	41,660		41,660		41,660		41,660			0	1,558	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	...		01/26/2012.	MBS Paydown 0.32769399.....		43,756	43,756	44,513	43,756		(1,580,796)		(1,580,796)		43,756			0	430	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	...		08/26/2012.	MBS Paydown 0.253487312.....		49,829	49,829	50,692	49,829		49,829		49,829		49,829			0	2,092	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	...		10/26/2012.	MBS Paydown 0.235894446.....		55,707	55,707	56,672	55,707		55,707		55,707		55,707			0	2,851	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	...		04/26/2012.	MBS Paydown 0.287087899.....		64,675	64,675	65,795	64,675		64,675		64,675		64,675			0	1,527	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	...		03/26/2012.	MBS Paydown 0.300494753.....		108,365	108,365	110,241	108,365		108,365		108,365		108,365			0	2,060	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	...		11/30/2012.	Book Value Adjustment.....							55,707		55,707					0		01/26/2036.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		03/26/2012.	MBS Paydown 0.538221782.....		7,811	7,811	7,178	7,329		(8)		(8)		7,811			0	157	02/26/2037.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		06/26/2012.	MBS Paydown 0.521069192.....		18,499	18,499	17,000	17,357		80		80		18,499			0	649	02/26/2037.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		10/26/2012.	MBS Paydown 0.497739197.....		28,868	28,868	26,529	27,085		306		306		28,868			0	1,591	02/26/2037.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		02/26/2012.	MBS Paydown 0.53895508.....		48,589	48,589	44,652	45,589		(8)		(8)		48,589			0	734	02/26/2037.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		07/26/2012.	MBS Paydown 0.515610115.....		58,152	58,152	53,441	54,561		327		327		58,152			0	2,332	02/26/2037.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		08/26/2012.	MBS Paydown 0.509662311.....		63,358	63,358	58,225	59,446		454		454		63,358			0	2,858	02/26/2037.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		11/26/2012.	MBS Paydown 0.491143067.....		70,265	70,265	64,572	65,925		856		856		70,265			0	4,223	02/26/2037.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		04/26/2012.	MBS Paydown 0.530650068.....		80,657	80,657	74,122	75,676		43		43		80,657			0	2,025	02/26/2037.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		05/26/2012.	MBS Paydown 0.522805825.....		83,560	83,560	76,790	78,400		207		207		83,560			0	2,515	02/26/2037.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		01/26/2012.	MBS Paydown 0.543516432.....		95,231	95,231	87,515	89,350		0		0		95,231			0	962	02/26/2037.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		09/26/2012.	MBS Paydown 0.500449176.....		98,142	98,142	90,190	92,081		864		864		98,142			0	4,917	02/26/2037.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37.....	...		12/26/2012.	MBS Paydown 0.476350594.....		157,575	157,575	144,808	147,844		(2,801)		(2,801)		157,575			0	10,258	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		01/26/2012.	Pass-Through Loss.....			16,061	2,518					0					0	162	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		02/26/2012.	Pass-Through Loss.....			31,610	4,955					0					0	478	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		03/26/2012.	Pass-Through Loss.....			43,390	6,802					0					0	873	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		04/26/2012.	Pass-Through Loss.....			40,813	6,398					0					0	1,025	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		05/26/2012.	Pass-Through Loss.....			56,184	8,808					0					0	1,692	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		06/26/2012.	Pass-Through Loss.....			18,137	2,843					0					0	637	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		07/26/2012.	Pass-Through Loss.....			43,913	6,884					0					0	1,762	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		08/26/2012.	Pass-Through Loss.....			20,495	3,213					0					0	925	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		09/26/2012.	Pass-Through Loss.....			66,622	10,444					0					0	3,339	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		10/26/2012.	Pass-Through Loss.....			10,865	1,703					0					0	599	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		11/26/2012.	Pass-Through Loss.....			19,883	3,117					0					0	1,195	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	...		12/26/2012.	Pass-Through Loss.....			12,208	1,914					(1)					0	795	02/26/2037.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	...		10/26/2012.	MBS Paydown 0.314573509.....		4,944	4,944	4,944	4,944				0		4,944			0	24	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	...		04/26/2012.	MBS Paydown 0.382302978.....		7,099	7,099	7,099	7,099				0		7,099			0	14	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	...		01/26/2012.	MBS Paydown 0.412682593.....		8,906	8,906	8,906	8,905		1		1		8,906			0	5	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	...		05/26/2012.	MBS Paydown 0.374148564.....		9,116	9,116	9,116	9,115				0		9,116			0	19	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	...		12/26/2012.	MBS Paydown 0.29591879.....		9,734	9,734	9,734	9,733				0		9,734			0	57	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	...		11/26/2012.	MBS Paydown 0.304626498.....		11,119	11,119	11,119	11,119				0		11,119			0	60	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	...		08/26/2012.	MBS Paydown 0.329710328.....		11,768	11,768	11,768	11,767				0		11,768			0	47	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	...		03/26/2012.	MBS Paydown 0.388653652.....		11,946	11,946	11,946	11,945		1		1		11,946			0	18	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	...		09/26/2012.	MBS Paydown 0.318996258.....		11,977	11,977	11,977	11,976				0		11,977			0	53	09/26/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.101

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	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
CUSIP Identification		Description																				
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	07/26/2012.	MBS Paydown 0.340237804.....			12,794	12,794	12,794	12,793						0		12,794			0	44	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	02/26/2012.	MBS Paydown 0.399340148.....			14,915	14,915	14,915	14,914						0		14,915			0	16	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	06/26/2012.	MBS Paydown 0.351682434.....			25,114	25,114	25,114	25,112				1		1		25,114			0	75	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	01/26/2012.	Pass-Through Loss.....			12,195	3,806								0					0	6	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	02/26/2012.	Pass-Through Loss.....			7,979	2,490								0					0	8	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	03/26/2012.	Pass-Through Loss.....			4,174	1,303								0					0	6	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	04/26/2012.	Pass-Through Loss.....			10,250	3,199					(12)			(12)					0	21	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	05/26/2012.	Pass-Through Loss.....			6,920	2,159					(8)			(8)					0	15	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	06/26/2012.	Pass-Through Loss.....			11,116	3,469					(13)			(13)					0	33	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	07/26/2012.	Pass-Through Loss.....			10,016	3,126					(11)			(11)					0	35	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	08/26/2012.	Pass-Through Loss.....			6,986	2,180					(8)			(8)					0	28	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	09/26/2012.	Pass-Through Loss.....			5,107	1,594					(6)			(6)					0	23	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	10/26/2012.	Pass-Through Loss.....			10,128	3,160					(12)			(12)					0	50	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	11/26/2012.	Pass-Through Loss.....			11,866	3,703					(13)			(13)					0	64	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	12/26/2012.	Pass-Through Loss.....			8,039	2,509					(9)			(9)					0	47	09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	07/26/2012.	MBS Paydown 0.416908123.....			6,754	6,754	6,754	6,720				4		4		6,754			0	256	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	04/26/2012.	MBS Paydown 0.446055848.....			14,413	14,413	14,413	14,340				3		3		14,413			0	312	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	08/26/2012.	MBS Paydown 0.41231989.....			21,219	21,219	21,219	21,111				12		12		21,219			0	919	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	03/26/2012.	MBS Paydown 0.449172436.....			28,241	28,241	28,241	28,097				3		3		28,241			0	459	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	01/26/2012.	MBS Paydown 0.466948111.....			32,520	32,520	32,520	32,354								32,520			0	176	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	10/26/2012.	MBS Paydown 0.391242033.....			33,025	33,025	33,025	32,857				27		27		33,025			0	1,788	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	11/26/2012.	MBS Paydown 0.380493163.....			49,711	49,711	49,711	49,458				61		61		49,711			0	2,960	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	02/26/2012.	MBS Paydown 0.455278952.....			53,967	53,967	53,967	53,692				18		18		53,967			0	584	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	12/26/2012.	MBS Paydown 0.368199139.....			56,857	56,857	56,857	56,567				80		80		56,857			0	3,694	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	06/26/2012.	MBS Paydown 0.418368566.....			57,554	57,554	57,554	57,261				44		44		57,554			0	1,870	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	09/26/2012.	MBS Paydown 0.398383004.....			64,454	64,454	64,454	64,126				66		66		64,454			0	3,141	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	05/26/2012.	MBS Paydown 0.430813276.....			70,493	70,493	70,493	70,134				45		45		70,493			0	1,908	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	01/26/2012.	Pass-Through Loss.....			(29,799)	52,595	26,690							0					0	579	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	02/26/2012.	Pass-Through Loss.....			74,623	37,868								0					0	1,225	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	03/26/2012.	Pass-Through Loss.....			26,952	13,677								0					0	588	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	04/26/2012.	Pass-Through Loss.....			43,586	22,118						(141)		(141)					0	1,188	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	05/26/2012.	Pass-Through Loss.....			60,379	30,640						(195)		(195)					0	1,972	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	06/26/2012.	Pass-Through Loss.....			28,541	14,484						(92)		(92)					0	1,087	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	07/26/2012.	Pass-Through Loss.....			36,060	18,299						(116)		(116)					0	1,568	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	08/26/2012.	Pass-Through Loss.....			34,384	17,449						(111)		(111)					0	1,681	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	09/26/2012.	Pass-Through Loss.....			66,065	33,525						(213)		(213)					0	3,589	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	10/26/2012.	Pass-Through Loss.....			33,096	16,795						(107)		(107)					0	1,977	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	11/26/2012.	Pass-Through Loss.....			48,829	24,779						(158)		(158)		(36,890)			0	3,181	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	12/26/2012.	Pass-Through Loss.....			44,799	22,734						(1,256)		(1,256)		8,067			0	3,161	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	12/31/2012.	Book Value Adjustment.....										(589)		(589)				(976)	(976)		07/26/2037.
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	01/26/2012.	MBS Paydown 0.507189149.....			16,219	16,219	14,555	14,708						0		16,219			0	74	06/26/2037.
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	11/26/2012.	MBS Paydown 0.3604524.....			43,721	43,721	40,347	40,657				1,085		1,085		43,721			0	1,803	06/26/2037.
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	10/26/2012.	MBS Paydown 0.366360256.....			47,783	47,783	44,096	44,434				1,087		1,087		47,783			0	1,752	06/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.102

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	06/26/2012	MBS Paydown 0.431303201	53,540	53,540	48,047	48,553		879		879	53,540							0	1,472	06/26/2037	
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	03/26/2012	MBS Paydown 0.477627038	61,134	61,134	54,862	55,440		991		991	61,134							0	841	06/26/2037	
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	08/26/2012	MBS Paydown 0.392889861	61,327	61,327	55,036	55,615		1,422		1,422	61,327							0	2,249	06/26/2037	
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	05/26/2012	MBS Paydown 0.440949407	97,040	97,040	87,085	88,002		3,567		3,567	97,040							0	2,224	06/26/2037	
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	12/26/2012	MBS Paydown 0.347659267	94,675	94,675	87,369	88,040		3,706		3,706	94,675							0	4,339	06/26/2037	
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	02/26/2012	MBS Paydown 0.488641577	102,945	102,945	92,383	93,357		4,288		4,288	102,945							0	944	06/26/2037	
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	04/26/2012	MBS Paydown 0.458433141	106,532	106,532	95,603	96,610		4,426		4,426	106,532							0	1,953	06/26/2037	
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	07/26/2012	MBS Paydown 0.403939216	151,879	151,879	136,297	137,733		9,328		9,328	151,879							0	4,873	06/26/2037	
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	09/26/2012	MBS Paydown 0.372817038	148,547	148,547	137,084	138,137		6,267		6,267	148,547							0	4,766	06/26/2037	
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	10/26/2012	Pass-Through Loss		31,030	7,582			(13)		(13)								0	1,244	06/26/2037	
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	11/26/2012	Pass-Through Loss		5,211	1,273			(2)		(2)								0	233	06/26/2037	
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	12/31/2012	Book Value Adjustment						0							(2)		2	2		06/26/2037	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	10/26/2012	MBS Paydown 0.346074842	16,392	16,392	16,392	16,283		27		27	16,392							0	450	02/26/2047	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	04/26/2012	MBS Paydown 0.409013005	17,219	17,219	17,219	17,105		11		11	17,219							0	234	02/26/2047	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	08/26/2012	MBS Paydown 0.376589563	29,704	29,704	29,704	29,507		39		39	29,704							0	678	02/26/2047	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	07/26/2012	MBS Paydown 0.380826467	31,867	31,867	31,867	31,655		37		37	31,867							0	654	02/26/2047	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	11/26/2012	MBS Paydown 0.340346351	40,161	40,161	40,161	39,895		72		72	40,161							0	1,196	02/26/2047	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	02/26/2012	MBS Paydown 0.42364663	62,322	62,322	62,322	61,909		14		14	62,322							0	560	02/26/2047	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	05/26/2012	MBS Paydown 0.398524625	73,531	73,531	73,531	73,043		56		56	73,531							0	1,170	02/26/2047	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	12/26/2012	MBS Paydown 0.329311183	77,365	77,365	77,365	76,851		153		153	77,365							0	2,484	02/26/2047	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	01/26/2012	MBS Paydown 0.432536185	80,138	80,138	80,138	79,606		0		0	80,138							0	535	02/26/2047	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	03/26/2012	MBS Paydown 0.411469104	85,373	85,373	85,373	84,807		36		36	85,373							0	964	02/26/2047	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	06/26/2012	MBS Paydown 0.385371897	92,210	92,210	92,210	91,599		246		246	92,210							0	1,679	02/26/2047	
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	09/26/2012	MBS Paydown 0.348412996	197,538	197,538	197,538	196,228		861		861	197,538							0	4,965	02/26/2047	
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	01/26/2012	Pass-Through Loss		41,225	31,964			0		0								0	98	02/26/2047	
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	02/26/2012	Pass-Through Loss		34,179	26,501			0		0								0	160	02/26/2047	
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	03/26/2012	Pass-Through Loss		75,422	58,479			0		0								0	527	02/26/2047	
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	04/26/2012	Pass-Through Loss		24,299	18,840			0		0								0	226	02/26/2047	
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	05/26/2012	Pass-Through Loss		48,388	37,518			0		0								0	561	02/26/2047	
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	06/26/2012	Pass-Through Loss		21,258	16,483			0		0								0	295	02/26/2047	
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	07/26/2012	Pass-Through Loss		44,019	34,130			0		0								0	713	02/26/2047	
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	08/26/2012	Pass-Through Loss		18,271	14,166			0		0								0	338	02/26/2047	
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	09/26/2012	Pass-Through Loss		35,331	27,394			0		0								0	736	02/26/2047	
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	10/26/2012	Pass-Through Loss		40,277	31,229			0		0								0	932	02/26/2047	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	04/21/2012	MBS Paydown 0.470160199	18,291	18,291	18,291	17,078		(221)		(221)	18,291							0	320	05/21/2036	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	12/21/2012	MBS Paydown 0.386076491	18,699	18,699	18,699	17,459		(1,358)		(1,358)	18,699							0	972	05/21/2036	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	10/21/2012	MBS Paydown 0.402613972	23,048	23,048	23,048	21,519		(1,240)		(1,240)	23,048							0	1,006	05/21/2036	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	09/21/2012	MBS Paydown 0.408391736	25,520	25,520	25,520	23,828		(1,190)		(1,190)	25,520							0	1,004	05/21/2036	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	01/21/2012	MBS Paydown 0.509049931	30,412	30,412	30,412	28,395		0		0	30,412							0	135	05/21/2036	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	07/21/2012	MBS Paydown 0.427673161	39,998	39,998	39,998	37,345		(1,043)		(1,043)	39,998							0	1,228	05/21/2036	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	03/21/2012	MBS Paydown 0.474745548	46,116	46,116	46,116	43,058		(329)		(329)	46,116							0	601	05/21/2036	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	11/21/2012	MBS Paydown 0.390764048	47,270	47,270	47,270	44,135		(3,024)		(3,024)	47,270							0	2,265	05/21/2036	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.103

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	08/21/2012.	MBS Paydown 0.414789369	.....	51,394	51,394	51,394	47,985	.....	.....	(1,814)	.....	(1,814)	.....	51,394	.....	.....	0	1,800	05/21/2036.	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	.....	06/21/2012.	MBS Paydown 0.437700083	.....	58,758	58,758	58,758	54,861	.....	.....	(1,219)	.....	(1,219)	.....	58,758	.....	.....	0	1,544	05/21/2036.	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	.....	05/21/2012.	MBS Paydown 0.452430016	.....	70,726	70,726	70,726	66,035	.....	.....	(6,045)	.....	(6,045)	.....	70,726	.....	.....	0	1,549	05/21/2036.	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	.....	02/21/2012.	MBS Paydown 0.486306349	.....	90,725	90,725	90,725	84,708	.....	.....	(2,087)	.....	(2,087)	.....	90,725	.....	.....	0	784	05/21/2036.	
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	.....	12/21/2012.	Pass-Through Loss	.....	.....	1,165	357	.....	.....	.....	(70)	.....	(70)	.....	.....	.....	.....	0	60	05/21/2036.	
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36	.....	04/21/2012.	Pass-Through Loss	.....	.....	42,874	13,941	.....	.....	.....	(171)	.....	(171)	.....	.....	.....	.....	0	750	05/21/2036.	
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36	.....	05/21/2012.	Pass-Through Loss	.....	.....	47,758	15,529	.....	.....	.....	(266)	.....	(266)	.....	7,337	.....	(7,337)	(7,337)	1,046	05/21/2036.	
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36	.....	06/21/2012.	Pass-Through Loss	.....	.....	80,046	26,027	.....	.....	.....	(590)	.....	(590)	.....	23,366	.....	(23,366)	(23,366)	2,104	05/21/2036.	
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36	.....	07/21/2012.	Pass-Through Loss	.....	.....	55,755	18,129	.....	.....	.....	(411)	.....	(411)	.....	.....	.....	.....	0	1,712	05/21/2036.	
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36	.....	08/21/2012.	Pass-Through Loss	.....	.....	87,977	28,606	.....	.....	.....	(649)	.....	(649)	.....	.....	.....	.....	0	3,079	05/21/2036.	
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36	.....	09/21/2012.	Pass-Through Loss	.....	.....	52,635	17,115	.....	.....	.....	(388)	.....	(388)	.....	.....	.....	.....	0	2,068	05/21/2036.	
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36	.....	10/21/2012.	Pass-Through Loss	.....	.....	38,537	12,531	.....	.....	.....	(284)	.....	(284)	.....	.....	.....	.....	0	1,678	05/21/2036.	
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36	.....	11/21/2012.	Pass-Through Loss	.....	.....	75,595	24,580	.....	.....	.....	(558)	.....	(558)	.....	.....	.....	.....	0	3,611	05/21/2036.	
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36	.....	12/21/2012.	Pass-Through Loss	.....	.....	26,518	8,622	.....	.....	.....	10,502	.....	10,502	.....	10,697	.....	(10,697)	(10,697)	1,267	05/21/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	02/26/2012.	MBS Paydown 0.159750507	.....	204	204	204	204	.....	.....	.....	.....	0	.....	204	.....	.....	0	2	12/26/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	03/26/2012.	MBS Paydown 0.159704894	.....	205	205	205	205	.....	.....	.....	.....	0	.....	205	.....	.....	0	3	12/26/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	04/26/2012.	MBS Paydown 0.159659054	.....	206	206	206	206	.....	.....	.....	.....	0	.....	206	.....	.....	0	4	12/26/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	05/26/2012.	MBS Paydown 0.159612984	.....	207	207	207	207	.....	.....	.....	.....	0	.....	207	.....	.....	0	5	12/26/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	06/26/2012.	MBS Paydown 0.159566684	.....	208	208	208	208	.....	.....	.....	.....	0	.....	208	.....	.....	0	6	12/26/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	07/26/2012.	MBS Paydown 0.159520154	.....	210	210	210	209	.....	.....	.....	.....	0	.....	210	.....	.....	0	7	12/26/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	12/26/2012.	MBS Paydown 0.120012203	.....	12,264	12,264	12,264	12,262	.....	.....	1	.....	1	.....	12,264	.....	.....	0	736	12/26/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	08/26/2012.	MBS Paydown 0.152475183	.....	31,722	31,722	31,722	31,716	.....	.....	.....	.....	0	.....	31,722	.....	.....	0	1,269	12/26/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	01/26/2012.	MBS Paydown 0.159795891	.....	32,678	32,678	32,678	32,673	.....	.....	.....	.....	0	.....	32,678	.....	.....	0	163	12/26/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	09/26/2012.	MBS Paydown 0.144546543	.....	35,700	35,700	35,700	35,695	.....	.....	1	.....	1	.....	35,700	.....	.....	0	1,607	12/26/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	10/26/2012.	MBS Paydown 0.134943673	.....	43,239	43,239	43,239	43,232	.....	.....	1	.....	1	.....	43,239	.....	.....	0	2,162	12/26/2036.	
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	11/26/2012.	MBS Paydown 0.122735857	.....	54,968	54,968	54,968	54,959	.....	.....	2	.....	2	.....	54,968	.....	.....	0	3,023	12/26/2036.	
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.....	07/26/2012.	Pass-Through Loss	.....	.....	706	166	.....	.....	.....	(15)	.....	(15)	.....	.....	.....	.....	0	25	12/26/2036.	
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.....	08/26/2012.	Pass-Through Loss	.....	.....	6,469	1,518	.....	.....	.....	(160)	.....	(160)	.....	.....	.....	.....	0	259	12/26/2036.	
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.....	09/26/2012.	Pass-Through Loss	.....	.....	2,243	526	.....	.....	.....	(63)	.....	(63)	.....	.....	.....	.....	0	101	12/26/2036.	
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.....	10/26/2012.	Pass-Through Loss	.....	.....	1,286	302	.....	.....	.....	(41)	.....	(41)	.....	.....	.....	.....	0	64	12/26/2036.	
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.....	11/26/2012.	Pass-Through Loss	.....	.....	16,303	3,825	.....	.....	.....	(525)	.....	(525)	.....	.....	.....	.....	0	897	12/26/2036.	
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.....	12/26/2012.	Pass-Through Loss	.....	.....	2,043	479	.....	.....	.....	(38)	.....	(38)	.....	.....	.....	.....	0	123	12/26/2036.	
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.....	01/26/2012.	MBS Paydown 0.999996885	.....	1	1	0	52,399	.....	.....	1	.....	1	.....	1	.....	.....	0	.....	12/26/2036.	
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	.....	10/26/2012.	MBS Paydown 0.189977826	.....	3,440	3,440	3,559	3,429	.....	.....	1	.....	1	.....	3,440	.....	.....	0	90	04/26/2047.	
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	.....	05/26/2012.	MBS Paydown 0.229067906	.....	6,144	6,144	6,357	6,125	.....	.....	.....	.....	0	.....	6,144	.....	.....	0	91	04/26/2047.	
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	.....	11/26/2012.	MBS Paydown 0.18489327	.....	11,776	11,776	12,185	11,740	.....	.....	3	.....	3	.....	11,776	.....	.....	0	333	04/26/2047.	
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	.....	09/26/2012.	MBS Paydown 0.191462948	.....	13,578	13,578	14,049	13,537	.....	.....	2	.....	2	.....	13,578	.....	.....	0	323	04/26/2047.	
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	.....	12/26/2012.	MBS Paydown 0.176519312	.....	19,394	19,394	20,068	19,336	.....	.....	6	.....	6	.....	19,394	.....	.....	0	594	04/26/2047.	
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	.....	08/26/2012.	MBS Paydown 0.197325436	.....	19,924	19,924	20,616	19,864	.....	.....	2	.....	2	.....	19,924	.....	.....	0	429	04/26/2047.	
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	.....	06/26/2012.	MBS Paydown 0.217963897	.....	25,717	25,717	26,610	25,640	.....	.....	11	.....	11	.....	25,717	.....	.....	0	439	04/26/2047.	
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	.....	03/26/2012.	MBS Paydown 0.307267801	.....	26,012	26,012	26,916	25,934	.....	.....	(3)	.....	(3)	.....	26,012	.....	.....	0	265	04/26/2047.	
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	.....	07/26/2012.	MBS Paydown 0.205928237	.....	27,875	27,875	28,843	27,791	.....	.....	9	.....	9	.....	27,875	.....	.....	0	538	04/26/2047.	
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	.....	01/26/2012.	MBS Paydown 0.318499262	.....	65,985	65,985	68,276	65,786	.....	.....	15	.....	15	.....	65,985	.....	.....	0	254	04/26/2047.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.104

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description										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.						
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	04/26/2012	MBS Paydown 0.231720513		174,969	174,969	181,045	174,441		1,047					1,047		174,969			0	2,212	04/26/2047
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	06/26/2012	MBS Paydown 0.551771625		6,652	6,652	6,522	6,561		6					6		6,652			0	183	06/26/2037
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	03/26/2012	MBS Paydown 0.571172281		32,360	32,360	31,727	31,916		12					12		32,360			0	445	06/26/2037
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	12/26/2012	MBS Paydown 0.499037867		50,118	50,118	49,139	49,432		(425)					(425)		50,118			0	2,756	06/26/2037
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	10/26/2012	MBS Paydown 0.513903571		50,597	50,597	49,608	49,904		86					86		50,597			0	2,319	06/26/2037
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	09/26/2012	MBS Paydown 0.518883612		90,386	90,386	88,619	89,148		354					354		90,386			0	3,728	06/26/2037
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	04/26/2012	MBS Paydown 0.562250131		90,649	90,649	88,877	89,407		174					174		90,649			0	1,662	06/26/2037
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	02/26/2012	MBS Paydown 0.574357276		95,915	95,915	94,040	94,601		181					181		95,915			0	879	06/26/2037
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	05/26/2012	MBS Paydown 0.552426348		99,810	99,810	97,859	98,443		317					317		99,810			0	2,287	06/26/2037
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	11/26/2012	MBS Paydown 0.503970776		100,917	100,917	98,945	99,535		515					515		100,917			0	5,087	06/26/2037
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	07/26/2012	MBS Paydown 0.541191966		107,489	107,489	105,388	106,017		443					443		107,489			0	3,448	06/26/2037
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	08/26/2012	MBS Paydown 0.527779883		136,267	136,267	133,603	134,400		815					815		136,267			0	4,995	06/26/2037
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	01/26/2012	MBS Paydown 0.583797697		176,355	176,355	172,908	173,940		879					879		176,355			0	808	06/26/2037
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	09/26/2012	Pass-Through Loss			13,881	4,169							(135)	(135)				0	636	06/26/2037	
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	10/26/2012	Pass-Through Loss			639	192							(7)	(7)				0	32	06/26/2037	
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	11/26/2012	Pass-Through Loss			71,471	21,463							(883)	(883)				0	3,931	06/26/2037	
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	12/26/2012	Pass-Through Loss			14,632	4,394							(1,043)	(1,043)				0	872	06/26/2037	
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	03/26/2012	MBS Paydown 0.448914263		5,085	5,085	5,085	4,948		(20)					(20)		5,085			0	70	08/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	05/26/2012	MBS Paydown 0.440006251		12,911	12,911	12,911	12,564		(110)					(110)		12,911			0	296	08/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	06/26/2012	MBS Paydown 0.437175762		28,159	28,159	28,159	27,401		(317)					(317)		28,159			0	775	08/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	09/26/2012	MBS Paydown 0.414185907		30,237	30,237	30,237	29,423		(553)					(553)		30,237			0	1,247	08/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	07/26/2012	MBS Paydown 0.430951652		61,919	61,919	61,919	60,253		(862)					(862)		61,919			0	1,987	08/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	04/26/2012	MBS Paydown 0.441304071		75,709	75,709	75,709	73,672		(489)					(489)		75,709			0	1,388	08/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	02/26/2012	MBS Paydown 0.449425408		76,280	76,280	76,280	74,228		(152)					(152)		76,280			0	700	08/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	11/26/2012	MBS Paydown 0.384603145		82,483	82,483	80,264	80,264		(1,900)					(1,900)		82,483			0	4,159	08/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	12/26/2012	MBS Paydown 0.373880585		106,671	106,671	106,671	103,801		3,240					3,240		106,671			0	5,868	08/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	01/26/2012	MBS Paydown 0.457093034		132,393	132,393	132,393	128,831		956					956		132,393			0	608	08/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	08/26/2012	MBS Paydown 0.417225295		136,554	136,554	136,554	132,880		(630)					(630)		136,554			0	5,008	08/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	10/26/2012	MBS Paydown 0.392894348		211,815	211,815	211,815	206,116		1,860					1,860		211,815			0	9,709	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	03/26/2012	MBS Paydown 0.551809472		108,302	108,302	107,584	107,108		37					37		108,302			0	1,895	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	12/26/2012	MBS Paydown 0.458612717		137,550	137,550	136,685	136,136		234					234		137,550			0	9,045	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	01/26/2012	MBS Paydown 0.566729646		231,568	231,568	230,032	229,016		0					0		231,568			0	1,351	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	06/26/2012	MBS Paydown 0.514313041		232,201	232,201	230,661	229,642		141					141		232,201			0	8,127	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	11/26/2012	MBS Paydown 0.462001796		281,126	281,126	279,357	278,236		430					430		281,126			0	16,846	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	10/26/2012	MBS Paydown 0.468928426		290,786	290,786	288,956	287,796		508					508		290,786			0	15,729	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	08/26/2012	MBS Paydown 0.488435928		355,328	355,328	352,972	351,413		934					934		355,328			0	16,582	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	04/26/2012	MBS Paydown 0.539956737		437,325	437,325	434,426	432,507		1,106					1,106		437,325			0	10,204	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	02/26/2012	MBS Paydown 0.554744752		442,202	442,202	439,270	437,329		968					968		442,202			0	5,159	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	09/26/2012	MBS Paydown 0.476093063		500,951	500,951	497,799	495,801		1,718					1,718		500,951			0	24,175	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	07/26/2012	MBS Paydown 0.498066311		599,449	599,449	595,475	592,844		2,504					2,504		599,449			0	24,477	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	05/26/2012	MBS Paydown 0.520606329		713,964	713,964	709,230	706,097		2,967					2,967		713,964			0	20,824	08/26/2037
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	08/26/2012	Pass-Through Loss			137,977	34,270							(3,678)	(3,678)				0	7,244	08/26/2037	
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	09/26/2012	Pass-Through Loss			541,224	149,534							(15,574)	(15,574)				0	28,988	08/26/2037	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.105

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
												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.							
47232D DN 9			JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....		10/26/2012.	Pass-Through Loss.....			275,101	76,007				(8,853)	(8,853)					0	16,339	08/26/2037.	
47232D DN 9			JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....		11/26/2012.	Pass-Through Loss.....			192,198	53,102				(6,774)	(6,774)					0	12,536	08/26/2037.	
47232D DN 9			JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....		12/26/2012.	Pass-Through Loss.....			300,775	83,101				(41,560)	(41,560)					0	21,373	08/26/2037.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		10/26/2012.	MBS Paydown 0.196483627.....		18,751	18,751	18,751					0		18,751			0	444	09/26/2035.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		03/26/2012.	MBS Paydown 0.318088144.....		48,180	48,180	48,180					0		48,180			0	330	09/26/2035.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		01/26/2012.	MBS Paydown 0.337667553.....		78,901	78,901	78,901					0		78,901			0	177	09/26/2035.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		08/26/2012.	MBS Paydown 0.23100334.....		83,157	83,157	83,157					0		83,157			0	1,556	09/26/2035.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		04/26/2012.	MBS Paydown 0.305954063.....		93,858	93,858	93,858					0		93,858			0	860	09/26/2035.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		02/26/2012.	MBS Paydown 0.324316876.....		103,269	103,269	103,269					0		103,269			0	468	09/26/2035.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		06/26/2012.	MBS Paydown 0.267111461.....		113,691	113,691	113,691					0		113,691			0	1,571	09/26/2035.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		12/26/2012.	MBS Paydown 0.152574031.....		140,172	140,172	140,172					0		140,172			0	4,015	09/26/2035.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		05/26/2012.	MBS Paydown 0.281809531.....		186,760	186,760	186,760					0		186,760			0	2,146	09/26/2035.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		07/26/2012.	MBS Paydown 0.241753967.....		196,142	196,142	196,142					0		196,142			0	3,183	09/26/2035.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		11/26/2012.	MBS Paydown 0.170695659.....		199,472	199,472	199,472					0		199,472			0	5,220	09/26/2035.	
47232D DP 4			JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....		09/26/2012.	MBS Paydown 0.198907802.....		248,261	248,261	248,261					0		248,261			0	5,265	09/26/2035.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		12/26/2012.	MBS Paydown 0.149025333.....		25,884	25,884	25,031			55		55		25,884			0	1,212	04/26/2037.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		07/26/2012.	MBS Paydown 0.209212091.....		58,245	58,245	56,007			69		69		58,245			0	1,765	04/26/2037.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		08/26/2012.	MBS Paydown 0.201365242.....		79,620	79,620	76,560			107		107		79,620			0	2,757	04/26/2037.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		04/26/2012.	MBS Paydown 0.251086398.....		80,395	80,395	77,305			43		43		80,395			0	1,396	04/26/2037.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		10/26/2012.	MBS Paydown 0.171960882.....		86,603	86,603	83,750			139		139		86,603			0	3,309	04/26/2037.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		02/26/2012.	MBS Paydown 0.276414999.....		163,071	163,071	156,803			272		272		163,071			0	1,418	04/26/2037.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		05/26/2012.	MBS Paydown 0.234731504.....		165,948	165,948	159,570			418		418		165,948			0	3,595	04/26/2037.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		01/26/2012.	MBS Paydown 0.29248628.....		167,717	167,717	161,271			670		670		167,717			0	730	04/26/2037.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		03/26/2012.	MBS Paydown 0.259009646.....		176,607	176,607	169,819			388		388		176,607			0	2,302	04/26/2037.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		06/26/2012.	MBS Paydown 0.214952416.....		200,693	200,693	192,979			701		701		200,693			0	5,213	04/26/2037.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		11/26/2012.	MBS Paydown 0.151203736.....		246,638	246,638	238,514			1,136		1,136		246,638			0	10,487	04/26/2037.	
47232D DT 6			JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....		09/26/2012.	MBS Paydown 0.179249398.....		262,782	262,782	254,127			1,025		1,025		262,782			0	8,906	04/26/2037.	
47232D EA 6			JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		05/26/2012.	Pass-Through Loss.....			86,524	13,864			(795)		(795)					0	1,875	04/26/2037.	
47232D EA 6			JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		06/26/2012.	Pass-Through Loss.....			36,034	5,774			(420)		(420)					0	936	04/26/2037.	
47232D EA 6			JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		07/26/2012.	Pass-Through Loss.....			32,009	5,129			(433)		(433)					0	970	04/26/2037.	
47232D EA 6			JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		08/26/2012.	Pass-Through Loss.....			41,263	6,612			(626)		(626)					0	1,429	04/26/2037.	
47232D EA 6			JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		09/26/2012.	Pass-Through Loss.....			31,236	5,949			(442)		(442)					0	1,059	04/26/2037.	
47232D EA 6			JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		11/26/2012.	Pass-Through Loss.....			130,142	24,785			(2,285)		(2,285)					0	5,534	04/26/2037.	
47232D EA 6			JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		12/26/2012.	Pass-Through Loss.....			55,606	10,590			1,174		1,174					0	2,604	04/26/2037.	
47232D EB 4			JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37.....		03/26/2012.	MBS Paydown 0.0.....		1,131	1,131	1,125			184		184		1,131			0	20	06/26/2037.	
47232D EB 4			JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37.....		02/26/2012.	MBS Paydown.....		22,865	22,865	22,732			242		242		22,865			0	298	06/26/2037.	
47232D EB 4			JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37.....		01/26/2012.	MBS Paydown 0.016545304.....		63,244	63,244	63,244			79		79		63,244			0	553	06/26/2037.	
47232D EC 2			JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		10/26/2012.	MBS Paydown 0.478407312.....		6,028	6,028	5,474					0		6,028			0	257	06/26/2037.	
47232D EC 2			JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		12/26/2012.	MBS Paydown 0.44641687.....		12,991	12,991	11,796			10,598		10,598		12,991			0	663	06/26/2037.	
47232D EC 2			JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		04/26/2012.	MBS Paydown 0.863675651.....		14,793	14,793	13,433			(14,793)		(14,793)				14,793	14,793	0	254	06/26/2037.
47232D EC 2			JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		07/26/2012.	MBS Paydown 0.695494249.....		20,596	18,701	20,596			(20,596)		(20,596)				20,596	20,596	0	617	06/26/2037.
47232D EC 2			JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....		06/26/2012.	MBS Paydown 0.746210847.....		22,557	22,557	20,482			(22,557)		(22,557)				22,557	22,557	0	580	06/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	...	05/26/2012.	MBS Paydown 0.801757735.....	.....	25,144	25,144	22,831	25,144	.....	.....	.....(25,144)	.....	.....(25,144)	.....	.....	.....	.....25,144	25,144	539	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	...	08/26/2012.	MBS Paydown 0.607854588.....	.....	35,590	35,590	32,316	35,590	.....	.....	.....(35,590)	.....	.....(35,590)	.....	.....	.....	.....35,590	35,590	1,217	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	...	03/26/2012.	MBS Paydown 0.900104026.....	.....	40,567	40,567	36,835	40,567	.....	.....	.....(40,567)	.....	.....(40,567)	.....	.....	.....	.....40,567	40,567	522	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	...	09/26/2012.	MBS Paydown 0.493251756.....	.....	46,539	46,539	42,258	46,539	.....	.....	.....	.....	.....0	.....	.....46,539	.....	.....	.....0	1,789	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	...	11/30/2012.	Book Value Adjustment.....	.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....159,247	.....	.....(159,247)	(159,247)	.....	06/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	12/26/2012.	MBS Paydown 0.520320009.....	.....	17,202	17,202	17,202	17,146	.....	.....	.....	.....	.....0	.....	.....17,202	.....	.....	.....0	851	02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	09/26/2012.	MBS Paydown 0.542643995.....	.....	48,103	48,103	48,103	47,945	.....	.....	.....(2)	.....	.....(2)	.....	.....48,103	.....	.....	.....0	1,806	02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	03/26/2012.	MBS Paydown 0.608596802.....	.....	56,458	56,458	56,458	56,272	.....	.....	.....(1)	.....	.....(1)	.....	.....56,458	.....	.....	.....0	722	02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	11/26/2012.	MBS Paydown 0.521886544.....	.....	56,538	56,538	56,538	56,352	.....	.....	.....(2)	.....	.....(2)	.....	.....56,538	.....	.....	.....0	2,576	02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	02/26/2012.	MBS Paydown 0.613738182.....	.....	74,628	74,628	74,628	74,382	.....	.....	.....(1)	.....	.....(1)	.....	.....74,628	.....	.....	.....0	639	02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	05/26/2012.	MBS Paydown 0.590479859.....	.....	88,517	88,517	88,517	88,226	.....	.....	.....(3)	.....	.....(3)	.....	.....88,517	.....	.....	.....0	1,873	02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	04/26/2012.	MBS Paydown 0.598540707.....	.....	110,427	110,427	110,427	110,064	.....	.....	.....116	.....	.....116	.....	.....110,427	.....	.....	.....0	1,876	02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	06/26/2012.	MBS Paydown 0.579843446.....	.....	116,799	116,799	116,799	116,415	.....	.....	.....125	.....	.....125	.....	.....116,799	.....	.....	.....0	2,956	02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	01/26/2012.	MBS Paydown 0.620534196.....	.....	132,806	132,806	132,806	132,370	.....	.....	.....179	.....	.....179	.....	.....132,806	.....	.....	.....0	571	02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	10/26/2012.	MBS Paydown 0.527035241.....	.....	171,401	171,401	171,401	170,837	.....	.....	.....286	.....	.....286	.....	.....171,401	.....	.....	.....0	7,124	02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	07/26/2012.	MBS Paydown 0.564117969.....	.....	172,683	172,683	172,683	172,115	.....	.....	.....248	.....	.....248	.....	.....172,683	.....	.....	.....0	5,079	02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	...	08/26/2012.	MBS Paydown 0.547024559.....	.....	187,704	187,704	187,704	187,087	.....	.....	.....111	.....	.....111	.....	.....187,704	.....	.....	.....0	6,284	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	...	07/26/2012.	Pass-Through Loss.....	.....		.....96,032	23,956	.....	.....	.....	.....(2,337)	.....	.....(2,337)	.....	.....	.....	.....	.....0	2,825	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	...	08/26/2012.	Pass-Through Loss.....	.....		.....50,014	12,476	.....	.....	.....	.....(1,438)	.....	.....(1,438)	.....	.....	.....	.....	.....0	1,674	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	...	09/26/2012.	Pass-Through Loss.....	.....		.....33,459	8,346	.....	.....	.....	.....(962)	.....	.....(962)	.....	.....	.....	.....	.....0	1,256	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	...	10/26/2012.	Pass-Through Loss.....	.....		.....38,915	9,707	.....	.....	.....	.....(1,119)	.....	.....(1,119)	.....	.....	.....	.....	.....0	1,618	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	...	11/26/2012.	Pass-Through Loss.....	.....		.....51,028	12,729	.....	.....	.....	.....(1,467)	.....	.....(1,467)	.....	.....	.....	.....	.....0	2,325	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	...	12/26/2012.	Pass-Through Loss.....	.....		.....30,098	7,508	.....	.....	.....	.....(926)	.....	.....(926)	.....	.....	.....	.....	.....0	1,489	02/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	12/26/2012.	MBS Paydown 0.294618865.....	.....	12,713	12,713	12,713	12,474	.....	.....	.....	.....	.....0	.....	.....12,713	.....	.....	.....0	626	05/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	06/26/2012.	MBS Paydown 0.416151727.....	.....	14,136	14,136	13,871	13,871	.....	.....	.....	.....	.....0	.....	.....14,136	.....	.....	.....0	354	05/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	08/26/2012.	MBS Paydown 0.393788216.....	.....	19,183	19,183	19,183	18,824	.....	.....	.....	.....	.....0	.....	.....19,183	.....	.....	.....0	638	05/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	01/26/2012.	MBS Paydown 0.487423146.....	.....	32,699	32,699	32,699	32,086	.....	.....	.....	.....	.....0	.....	.....32,699	.....	.....	.....0	140	05/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	10/26/2012.	MBS Paydown 0.331841002.....	.....	159,802	159,802	159,802	156,807	.....	.....	.....	.....	.....0	.....	.....159,802	.....	.....	.....0	6,616	05/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	04/26/2012.	MBS Paydown 0.443156881.....	.....	174,287	174,287	174,287	171,020	.....	.....	.....	.....	.....0	.....	.....174,287	.....	.....	.....0	2,923	05/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	02/26/2012.	MBS Paydown 0.471218108.....	.....	259,124	259,124	259,124	254,266	.....	.....	.....	.....	.....0	.....	.....259,124	.....	.....	.....0	2,201	05/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	03/26/2012.	MBS Paydown 0.454056397.....	.....	274,422	274,422	274,422	269,277	.....	.....	.....	.....	.....0	.....	.....274,422	.....	.....	.....0	3,468	05/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	07/26/2012.	MBS Paydown 0.394987904.....	.....	338,417	338,417	338,417	332,072	.....	.....	.....	.....	.....0	.....	.....338,417	.....	.....	.....0	9,866	05/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	05/26/2012.	MBS Paydown 0.41703573.....	.....	417,686	417,686	417,686	409,856	.....	.....	.....	.....	.....0	.....	.....417,686	.....	.....	.....0	8,729	05/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	11/26/2012.	MBS Paydown 0.295413879.....	.....	582,482	582,482	582,482	571,562	.....	.....	.....	.....	.....0	.....	.....582,482	.....	.....	.....0	26,412	05/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37.....	...	09/26/2012.	MBS Paydown 0.341834692.....	.....	830,754	830,754	830,754	815,180	.....	.....	.....	.....	.....0	.....	.....830,754	.....	.....	.....0	31,039	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	...	05/26/2012.	Pass-Through Loss.....	.....		.....63,292	21,346	.....	.....	.....	.....	.....	.....(722)	.....	.....	.....	.....	.....0	1,593	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	...	07/26/2012.	Pass-Through Loss.....	.....		.....156,657	52,835	.....	.....	.....	.....(2,727)	.....	.....(2,727)	.....	.....	.....	.....	.....0	5,235	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	...	08/26/2012.	Pass-Through Loss.....	.....		.....76,441	25,781	.....	.....	.....	.....(1,575)	.....	.....(1,575)	.....	.....	.....	.....	.....0	2,869	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	...	09/26/2012.	Pass-Through Loss.....	.....		.....75,863	25,586	.....	.....	.....	.....(1,796)	.....	.....(1,796)	.....	.....	.....	.....	.....0	3,158	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	...	10/26/2012.	Pass-Through Loss.....	.....		.....66,484	22,423	.....	.....	.....	.....(1,771)	.....	.....(1,771)	.....	.....	.....	.....	.....0	3,036	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	...	11/26/2012.	Pass-Through Loss.....	.....		.....97,619	32,924	.....	.....	.....	.....(2,847)	.....	.....(2,847)	.....	.....	.....	.....	.....0	4,843	05/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	...	05/26/2012.	MBS Paydown 0.344288212.....	.....	30,578	30,578	29,078	27,529	.....	.....	.....(108)	.....	.....(108)	.....	.....30,578	.....	.....	.....0	692	08/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	...	03/26/2012.	MBS Paydown 0.354113535.....	.....	34,427	34,427	32,738	30,995	.....	.....	.....(56)	.....	.....(56)	.....	.....34,427	.....	.....	.....0	471	08/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.107

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	....		01/26/2012.	MBS Paydown 0.371480457	.....	34,524	34,524	32,830	31,082	.....	.....	.....	0	.....	34,524	.....	.....	0	157	08/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	....		04/26/2012.	MBS Paydown 0.34817974	.....	46,625	46,625	44,338	41,977	.....	.....	.....	(124)	.....	46,625	.....	.....	0	849	08/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	....		12/26/2012.	MBS Paydown 0.255872143	.....	57,131	57,131	54,874	52,560	.....	1,200	.....	1,200	.....	57,131	.....	.....	0	2,006	08/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	....		11/26/2012.	MBS Paydown 0.261688854	.....	77,757	77,757	74,684	71,534	.....	2,623	.....	2,623	.....	77,757	.....	.....	0	2,543	08/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	....		07/26/2012.	MBS Paydown 0.316270662	.....	89,209	89,209	84,832	80,315	.....	3,986	.....	3,986	.....	89,209	.....	.....	0	2,622	08/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	....		10/26/2012.	MBS Paydown 0.269605477	.....	92,569	92,569	88,911	85,161	.....	4,020	.....	4,020	.....	92,569	.....	.....	0	2,803	08/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	....		02/26/2012.	MBS Paydown 0.358494958	.....	102,034	102,034	97,028	91,861	.....	3,310	.....	3,310	.....	102,034	.....	.....	0	931	08/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	....		08/26/2012.	MBS Paydown 0.302543262	.....	107,864	107,864	102,572	97,110	.....	6,844	.....	6,844	.....	107,864	.....	.....	0	3,431	08/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	....		06/26/2012.	MBS Paydown 0.327623914	.....	130,941	130,941	124,516	117,886	.....	4,754	.....	4,754	.....	130,941	.....	.....	0	3,514	08/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	....		09/26/2012.	MBS Paydown 0.279030176	.....	230,944	230,944	221,819	212,464	.....	15,831	.....	15,831	.....	230,944	.....	.....	0	6,435	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		01/26/2012.	Pass-Through Loss	.....	17,192	17,192	13,881	.....	.....	.....	.....	0	.....	.....	.....	.....	0	156	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		02/26/2012.	Pass-Through Loss	.....	27,789	27,789	22,436	.....	.....	.....	.....	0	.....	.....	.....	.....	0	379	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		03/26/2012.	Pass-Through Loss	.....	12,432	12,432	10,038	.....	.....	.....	.....	0	.....	.....	.....	.....	0	226	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		04/26/2012.	Pass-Through Loss	.....	34,294	34,294	27,689	.....	.....	.....	.....	(525)	.....	.....	.....	.....	0	780	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		05/26/2012.	Pass-Through Loss	.....	12,065	12,065	9,741	.....	.....	.....	.....	(185)	.....	.....	.....	.....	0	328	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		06/26/2012.	Pass-Through Loss	.....	28,384	28,384	22,917	.....	.....	.....	.....	(434)	.....	.....	.....	.....	0	890	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		07/26/2012.	Pass-Through Loss	.....	27,187	27,187	21,951	.....	.....	.....	.....	(416)	.....	.....	.....	.....	0	922	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		08/26/2012.	Pass-Through Loss	.....	31,705	31,705	25,598	.....	.....	.....	.....	(485)	.....	.....	.....	.....	0	1,152	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		09/26/2012.	Pass-Through Loss	.....	104,988	104,988	75,414	.....	.....	.....	.....	(1,285)	.....	.....	.....	.....	0	3,306	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		10/26/2012.	Pass-Through Loss	.....	70,481	70,481	50,627	.....	.....	.....	.....	(862)	.....	.....	.....	.....	0	2,390	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		11/26/2012.	Pass-Through Loss	.....	41,310	41,310	29,673	.....	.....	.....	.....	(505)	.....	.....	.....	.....	0	1,501	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	....		12/26/2012.	Pass-Through Loss	.....	32,457	32,457	23,314	.....	.....	1,121	.....	1,121	.....	.....	.....	.....	0	1,257	08/26/2037.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		09/26/2012.	MBS Paydown 0.41395439	.....	59,488	59,488	59,488	59,489	.....	.....	.....	(33)	.....	59,488	.....	.....	0	2,122	11/26/2036.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		04/26/2012.	MBS Paydown 0.455051142	.....	79,165	79,165	79,165	79,166	.....	.....	.....	(17)	.....	79,165	.....	.....	0	1,278	11/26/2036.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		01/26/2012.	MBS Paydown 0.487738121	.....	105,412	105,412	105,412	105,413	.....	.....	.....	0	.....	105,412	.....	.....	0	431	11/26/2036.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		06/26/2012.	MBS Paydown 0.440559805	.....	121,711	121,711	121,711	121,713	.....	.....	.....	(43)	.....	121,711	.....	.....	0	2,921	11/26/2036.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		05/26/2012.	MBS Paydown 0.447012644	.....	151,620	151,620	151,620	151,621	.....	.....	.....	(43)	.....	151,620	.....	.....	0	3,047	11/26/2036.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		12/26/2012.	MBS Paydown 0.370094483	.....	167,446	167,446	167,446	167,448	.....	.....	.....	(120)	.....	167,446	.....	.....	0	7,923	11/26/2036.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		11/26/2012.	MBS Paydown 0.378972058	.....	179,854	179,854	179,854	179,856	.....	.....	.....	(219)	.....	179,854	.....	.....	0	7,816	11/26/2036.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		07/26/2012.	MBS Paydown 0.430328948	.....	192,971	192,971	192,971	192,973	.....	.....	.....	(285)	.....	192,971	.....	.....	0	5,382	11/26/2036.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		08/26/2012.	MBS Paydown 0.417108308	.....	249,363	249,363	249,363	249,366	.....	.....	.....	(666)	.....	249,363	.....	.....	0	7,922	11/26/2036.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		03/26/2012.	MBS Paydown 0.459248297	.....	259,992	259,992	259,992	259,994	.....	.....	.....	(583)	.....	259,992	.....	.....	0	3,160	11/26/2036.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		02/26/2012.	MBS Paydown 0.47303243	.....	277,374	277,374	277,374	277,377	.....	.....	.....	(671)	.....	277,374	.....	.....	0	2,252	11/26/2036.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	....		10/26/2012.	MBS Paydown 0.388507482	.....	479,971	479,971	479,971	479,976	.....	.....	.....	(1,027)	.....	479,971	.....	.....	0	18,991	11/26/2036.
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36	....		12/26/2012.	Pass-Through Loss	.....	170,959	170,959	47,029	.....	.....	.....	.....	(5,741)	.....	.....	.....	.....	0	8,788	11/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	....		12/26/2012.	MBS Paydown 0.150187764	.....	32,231	32,231	32,231	32,231	.....	.....	.....	0	.....	32,231	.....	.....	0	1,967	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	....		11/26/2012.	MBS Paydown 0.159881257	.....	35,905	35,905	35,905	35,905	.....	.....	.....	0	.....	35,905	.....	.....	0	2,024	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	....		08/26/2012.	MBS Paydown 0.206518899	.....	38,761	38,761	38,761	38,761	.....	.....	.....	0	.....	38,761	.....	.....	0	1,641	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	....		02/26/2012.	MBS Paydown 0.343856316	.....	38,859	38,859	38,859	38,859	.....	.....	.....	0	.....	38,859	.....	.....	0	555	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	....		09/26/2012.	MBS Paydown 0.19085515	.....	52,082	52,082	52,082	52,082	.....	.....	.....	0	.....	52,082	.....	.....	0	2,448	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	....		04/26/2012.	MBS Paydown 0.305552389	.....	56,916	56,916	56,916	56,916	.....	.....	.....	0	.....	56,916	.....	.....	0	1,345	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	....		10/26/2012.	MBS Paydown 0.170679733	.....	67,083	67,083	67,083	67,083	.....	.....	.....	0	.....	67,083	.....	.....	0	3,467	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	....		03/26/2012.	MBS Paydown 0.322670051	.....	70,444	70,444	70,444	70,444	.....	.....	.....	0	.....	70,444	.....	.....	0	1,335	12/26/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.108

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
47232D FF 4			JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36....		07/26/2012.	MBS Paydown 0.218176343.....		72,915	72,915	72,915	72,915				0		72,915			0	2,746	12/26/2036.
47232D FF 4			JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36....		06/26/2012.	MBS Paydown 0.240105611.....		102,380	102,380	102,380	102,380				0		102,380			0	3,377	12/26/2036.
47232D FF 4			JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36....		01/26/2012.	MBS Paydown 0.355543107.....		114,932	114,932	114,932	114,932				0		114,932			0	1,104	12/26/2036.
47232D FF 4			JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36....		05/26/2012.	MBS Paydown 0.270896594.....		115,231	115,231	115,231	115,231				0		115,231			0	3,262	12/26/2036.
47232D FM 9			JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		03/26/2012.	Pass-Through Loss.....		6,204	1,223				(11)		(11)					0	80	06/26/2037.
47232D FM 9			JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		04/26/2012.	Pass-Through Loss.....		5,552	1,094				(15)		(15)					0	95	06/26/2037.
47232D FM 9			JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		05/26/2012.	Pass-Through Loss.....		6,331	1,248				(23)		(23)					0	136	06/26/2037.
47232D FM 9			JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		06/26/2012.	Pass-Through Loss.....		8,230	1,622				(36)		(36)					0	212	06/26/2037.
47232D FM 9			JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		08/26/2012.	Pass-Through Loss.....		1,064	210				(6)		(6)					0	36	06/26/2037.
47232D FM 9			JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		09/26/2012.	Pass-Through Loss.....		4,225	833				(27)		(27)					0	162	06/26/2037.
47232D FM 9			JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		10/26/2012.	Pass-Through Loss.....		6,926	1,365				(47)		(47)					0	295	06/26/2037.
47232D FM 9			JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		11/26/2012.	Pass-Through Loss.....		5,881	1,159				(42)		(42)					0	253	06/26/2037.
47232D FM 9			JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		12/26/2012.	Pass-Through Loss.....		9,505	1,874				(70)		(70)					0	485	06/26/2037.
47232Q AA 1			JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		05/26/2012.	MBS Paydown 0.566544019.....		34,351	34,351	33,385	33,385			(21)	(21)		34,351			0	194	11/26/2037.
47232Q AA 1			JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		12/26/2012.	MBS Paydown 0.495141112.....		145,116	145,116	141,246	141,246		(1,496)		(1,496)		145,116			0	6,101	11/26/2037.
47232Q AA 1			JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		11/26/2012.	MBS Paydown 0.498215605.....		147,801	147,801	143,859	143,859		(1,278)		(1,278)		147,801			0	5,478	11/26/2037.
47232Q AA 1			JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		07/26/2012.	MBS Paydown 0.547753373.....		360,189	360,189	350,059	350,059		334		334		360,189			0	6,095	11/26/2037.
47232Q AA 1			JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		08/26/2012.	MBS Paydown 0.53902521.....		381,421	381,421	370,693	370,693		580		580		381,421			0	8,606	11/26/2037.
47232Q AA 1			JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		06/26/2012.	MBS Paydown 0.555995684.....		460,962	460,962	447,998	447,998		3,122		3,122		460,962			0	5,198	11/26/2037.
47232Q AA 1			JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		09/26/2012.	MBS Paydown 0.527688467.....		535,094	535,094	520,823	520,823		3,387		3,387		535,094			0	14,186	11/26/2037.
47232Q AA 1			JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		10/26/2012.	MBS Paydown 0.501346987.....		1,243,318	1,243,318	1,210,159	1,210,159		21,024		21,024		1,243,318			0	39,942	11/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		04/26/2012.	MBS Paydown 0.461082615.....		11,795	11,795	11,795	11,720		2		2		11,795			0	296	02/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		08/26/2012.	MBS Paydown 0.441146611.....		12,251	12,251	12,251	12,173		6		6		12,251			0	552	02/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		05/26/2012.	MBS Paydown 0.457039794.....		12,644	12,644	12,644	12,564		3		3		12,644			0	380	02/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		03/26/2012.	MBS Paydown 0.464853973.....		13,122	13,122	13,122	13,038		1		1		13,122			0	263	02/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		07/26/2012.	MBS Paydown 0.445063614.....		17,960	17,960	17,960	17,846		8		8		17,960			0	720	02/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		12/26/2012.	MBS Paydown 0.406018156.....		18,165	18,165	18,165	18,049		18		18		18,165			0	1,182	02/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		06/26/2012.	MBS Paydown 0.450806018.....		19,497	19,497	19,497	19,373		6		6		19,497			0	684	02/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		02/26/2012.	MBS Paydown 0.469049364.....		19,837	19,837	19,837	19,711				0		19,837			0	299	02/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		01/26/2012.	MBS Paydown 0.475391963.....		20,414	20,414	20,414	20,284				0		20,414			0	206	02/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		10/26/2012.	MBS Paydown 0.424562311.....		22,448	22,448	22,448	22,305		16		16		22,448			0	1,236	02/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		09/26/2012.	MBS Paydown 0.431739554.....		29,422	29,422	29,422	29,235		61		61		29,422			0	1,473	02/26/2037.
47232V AA 0			JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		11/26/2012.	MBS Paydown 0.411825918.....		39,835	39,835	39,835	39,582		99		99		39,835			0	2,393	02/26/2037.
47232V AE 2			JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		01/26/2012.	Pass-Through Loss.....		11,762	9,242						0					0	118	02/26/2037.
47232V AE 2			JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		02/26/2012.	Pass-Through Loss.....		8,641	6,790						0					0	130	02/26/2037.
47232V AE 2			JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		03/26/2012.	Pass-Through Loss.....		7,028	5,522						0					0	141	02/26/2037.
47232V AE 2			JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		04/26/2012.	Pass-Through Loss.....		6,788	5,333						0					0	170	02/26/2037.
47232V AE 2			JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		05/26/2012.	Pass-Through Loss.....		13,200	10,372						0					0	397	02/26/2037.
47232V AE 2			JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		06/26/2012.	Pass-Through Loss.....		6,461	5,077						0					0	227	02/26/2037.
47232V AE 2			JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		07/26/2012.	Pass-Through Loss.....		8,104	6,367						0					0	325	02/26/2037.
47232V AE 2			JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		08/26/2012.	Pass-Through Loss.....		13,656	10,730						0					0	615	02/26/2037.
47232V AE 2			JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		09/26/2012.	Pass-Through Loss.....		11,891	9,343						0					0	595	02/26/2037.

Annual Statement for the year 2012 of the GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.109

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		10/26/2012.	Pass-Through Loss.....			6,995	5,496					0					0	385	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		11/26/2012.	Pass-Through Loss.....			10,229	8,037					0					0	614	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		12/26/2012.	Pass-Through Loss.....			13,132	10,318					0					0	854	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		04/26/2012.	MBS Paydown 0.461074154.....		12,943	12,943	12,943	12,879		1		1		12,943			0	311	02/26/2037.
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.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		05/26/2012.	MBS Paydown 0.457030865.....		13,875	13,875	13,875	13,806		2		2		13,875			0	400	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		03/26/2012.	MBS Paydown 0.464845947.....		14,398	14,398	14,398	14,327		1		1		14,398			0	277	02/26/2037.
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.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		06/26/2012.	MBS Paydown 0.450796369.....		21,394	21,394	21,394	21,287		6		6		21,394			0	719	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		02/26/2012.	MBS Paydown 0.46904182.....		21,768	21,768	21,768	21,659				0		21,768			0	315	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		01/26/2012.	MBS Paydown 0.475385152.....		22,400	22,400	22,400	22,288				0		22,400			0	216	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		12/26/2012.	MBS Paydown 0.406003342.....		25,627	25,627	25,603	25,503		20		20		25,627			0	1,352	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		10/26/2012.	MBS Paydown 0.424549635.....		31,670	31,670	31,640	31,517		21		21		31,670			0	1,367	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		09/26/2012.	MBS Paydown 0.431727707.....		41,509	41,509	41,469	41,308		29		29		41,509			0	1,593	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		11/26/2012.	MBS Paydown 0.411811774.....		56,200	56,200	56,146	55,928		56		56		56,200			0	2,696	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		01/26/2012.	Pass-Through Loss.....			12,906	6,341					0					0	62	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		02/26/2012.	Pass-Through Loss.....			9,482	4,658					0					0	91	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		03/26/2012.	Pass-Through Loss.....			7,712	3,789					0					0	111	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		04/26/2012.	Pass-Through Loss.....			7,448	3,659			(5)		(5)					0	143	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		05/26/2012.	Pass-Through Loss.....			14,485	7,116			(9)		(9)					0	347	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		06/26/2012.	Pass-Through Loss.....			7,090	3,483			(5)		(5)					0	204	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		07/26/2012.	Pass-Through Loss.....			8,892	4,369			(6)		(6)					0	298	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		08/26/2012.	Pass-Through Loss.....			14,984	7,362			(10)		(10)					0	574	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		09/26/2012.	Pass-Through Loss.....			16,776	7,314			(9)		(9)					0	581	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		10/26/2012.	Pass-Through Loss.....			9,869	4,303			(5)		(5)					0	389	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		11/26/2012.	Pass-Through Loss.....			14,431	6,292			(7)		(7)					0	638	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		12/26/2012.	Pass-Through Loss.....			18,527	8,078			780		780					0	907	02/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		05/26/2012.	MBS Paydown 0.618639798.....		13,847	13,847	13,847	13,813		(14)		(14)		13,847			0	361	07/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		10/26/2012.	MBS Paydown 0.583654237.....		14,698	14,698	14,698	14,662		(34)		(34)		14,698			0	765	07/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		11/26/2012.	MBS Paydown 0.579500915.....		17,447	17,447	17,447	17,405		(44)		(44)		17,447			0	1,000	07/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		04/26/2012.	MBS Paydown 0.621936128.....		19,405	19,405	19,405	19,358		(15)		(15)		19,405			0	404	07/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		02/26/2012.	MBS Paydown 0.632550193.....		20,503	20,503	20,503	20,454		(5)		(5)		20,503			0	214	07/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		01/26/2012.	MBS Paydown 0.637431168.....		22,185	22,185	22,185	22,131				0		22,185			0	116	07/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		03/26/2012.	MBS Paydown 0.626555584.....		25,181	25,181	25,181	25,120		(13)		(13)		25,181			0	393	07/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		09/26/2012.	MBS Paydown 0.587153171.....		26,809	26,809	26,809	26,745		(55)		(55)		26,809			0	1,257	07/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		07/26/2012.	MBS Paydown 0.603996023.....		28,166	28,166	28,166	28,098		(43)		(43)		28,166			0	1,027	07/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		06/26/2012.	MBS Paydown 0.610701073.....		33,348	33,348	33,348	33,267		(41)		(41)		33,348			0	1,042	07/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		08/26/2012.	MBS Paydown 0.593535382.....		43,942	43,942	43,942	43,835		(357)		(357)		43,942			0	1,831	07/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		12/26/2012.	MBS Paydown 0.564340094.....		63,685	63,685	63,685	63,532		(706)		(706)		63,685			0	3,980	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....		01/26/2012.	Pass-Through Loss.....			11,831	8,134					0					0	62	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....		02/26/2012.	Pass-Through Loss.....			14,851	10,210					0					0	155	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....		03/26/2012.	Pass-Through Loss.....			16,523	11,360					0					0	258	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....		04/26/2012.	Pass-Through Loss.....			10,716	7,367			(205)		(205)					0	223	07/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.110

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	05/26/2012.	Pass-Through Loss.....	...	05/26/2012.	Pass-Through Loss.....			6,620	4,551			(127)		(127)					0	172	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	06/26/2012.	Pass-Through Loss.....	...	06/26/2012.	Pass-Through Loss.....			9,637	6,626			(185)		(185)					0	301	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	07/26/2012.	Pass-Through Loss.....	...	07/26/2012.	Pass-Through Loss.....			15,616	10,737			(299)		(299)					0	569	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	08/26/2012.	Pass-Through Loss.....	...	08/26/2012.	Pass-Through Loss.....			20,848	14,334			(400)		(400)					0	869	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	09/26/2012.	Pass-Through Loss.....	...	09/26/2012.	Pass-Through Loss.....			27,501	18,908			(527)		(527)					0	1,289	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	10/26/2012.	Pass-Through Loss.....	...	10/26/2012.	Pass-Through Loss.....			17,863	12,282			(342)		(342)					0	930	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	11/26/2012.	Pass-Through Loss.....	...	11/26/2012.	Pass-Through Loss.....			11,373	7,819			(218)		(218)					0	652	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	12/26/2012.	Pass-Through Loss.....	...	12/26/2012.	Pass-Through Loss.....			30,398	20,900			(1,464)		(1,464)					0	1,900	07/26/2037.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	10/26/2012.	MBS Paydown 0.685157338.....	...	10/26/2012.	MBS Paydown 0.685157338.....		15,502	15,502	14,715	14,879		23		23		15,502			0	775	09/26/2036.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	04/26/2012.	MBS Paydown 0.761746564.....	...	04/26/2012.	MBS Paydown 0.761746564.....		27,491	27,491	26,095	26,386		30		30		27,491			0	550	09/26/2036.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	08/26/2012.	MBS Paydown 0.717803809.....	...	08/26/2012.	MBS Paydown 0.717803809.....		27,565	27,565	26,165	26,457		55		55		27,565			0	1,103	09/26/2036.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	03/26/2012.	MBS Paydown 0.770077165.....	...	03/26/2012.	MBS Paydown 0.770077165.....		31,000	31,000	29,427	29,755		51		51		31,000			0	465	09/26/2036.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	12/26/2012.	MBS Paydown 0.658690778.....	...	12/26/2012.	MBS Paydown 0.658690778.....		32,181	32,181	30,547	30,887		127		127		32,181			0	1,931	09/26/2036.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	07/26/2012.	MBS Paydown 0.726156727.....	...	07/26/2012.	MBS Paydown 0.726156727.....		33,399	33,399	31,704	32,057		97		97		33,399			0	1,169	09/26/2036.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	05/26/2012.	MBS Paydown 0.751526549.....	...	05/26/2012.	MBS Paydown 0.751526549.....		33,726	33,726	32,014	32,371		84		84		33,726			0	843	09/26/2036.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	02/26/2012.	MBS Paydown 0.779471249.....	...	02/26/2012.	MBS Paydown 0.779471249.....		36,216	36,216	34,377	34,760		(59)		(59)		36,216			0	362	09/26/2036.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	06/26/2012.	MBS Paydown 0.736277735.....	...	06/26/2012.	MBS Paydown 0.736277735.....		50,321	50,321	47,767	48,299		223		223		50,321			0	1,510	09/26/2036.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	01/26/2012.	MBS Paydown 0.790445742.....	...	01/26/2012.	MBS Paydown 0.790445742.....		54,945	54,945	52,156	52,737		(103)		(103)		54,945			0	275	09/26/2036.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	11/26/2012.	MBS Paydown 0.668442487.....	...	11/26/2012.	MBS Paydown 0.668442487.....		55,159	55,159	52,359	52,942		318		318		55,159			0	3,034	09/26/2036.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	09/26/2012.	MBS Paydown 0.689855042.....	...	09/26/2012.	MBS Paydown 0.689855042.....		92,231	92,231	87,549	88,525		603		603		92,231			0	4,150	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	01/26/2012.	Pass-Through Loss.....	...	01/26/2012.	Pass-Through Loss.....			20,394	11,921					0					0	102	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	02/26/2012.	Pass-Through Loss.....	...	02/26/2012.	Pass-Through Loss.....			16,615	9,712					0					0	166	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	03/26/2012.	Pass-Through Loss.....	...	03/26/2012.	Pass-Through Loss.....			20,084	11,740					0					0	301	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	04/26/2012.	Pass-Through Loss.....	...	04/26/2012.	Pass-Through Loss.....			19,434	11,360			(189)		(189)					0	389	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	05/26/2012.	Pass-Through Loss.....	...	05/26/2012.	Pass-Through Loss.....			7,058	4,125			(69)		(69)					0	176	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	06/26/2012.	Pass-Through Loss.....	...	06/26/2012.	Pass-Through Loss.....			2,146	1,254			(21)		(21)					0	64	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	07/26/2012.	Pass-Through Loss.....	...	07/26/2012.	Pass-Through Loss.....			29,498	17,243			(287)		(287)					0	1,032	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	08/26/2012.	Pass-Through Loss.....	...	08/26/2012.	Pass-Through Loss.....			9,285	5,428			(90)		(90)					0	371	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	09/26/2012.	Pass-Through Loss.....	...	09/26/2012.	Pass-Through Loss.....			9,237	5,400			(90)		(90)					0	416	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	10/26/2012.	Pass-Through Loss.....	...	10/26/2012.	Pass-Through Loss.....			18,173	10,623			(177)		(177)					0	909	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	11/26/2012.	Pass-Through Loss.....	...	11/26/2012.	Pass-Through Loss.....			28,977	16,938			(282)		(282)					0	1,594	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	12/26/2012.	Pass-Through Loss.....	...	12/26/2012.	Pass-Through Loss.....			11,825	6,912			(326)		(326)					0	710	09/26/2036.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	03/26/2012.	MBS Paydown 0.637844133.....	...	03/26/2012.	MBS Paydown 0.637844133.....		956	956	875	868		3		3		956			0	6	09/26/2035.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	12/26/2012.	MBS Paydown 0.586353746.....	...	12/26/2012.	MBS Paydown 0.586353746.....		8,689	8,689	7,954	7,884		148		148		8,689			0	225	09/26/2035.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	10/26/2012.	MBS Paydown 0.593527134.....	...	10/26/2012.	MBS Paydown 0.593527134.....		10,213	10,213	9,350	9,267		148		148		10,213			0	220	09/26/2035.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	04/26/2012.	MBS Paydown 0.633126884.....	...	04/26/2012.	MBS Paydown 0.633126884.....		20,983	20,983	19,209	19,040		90		90		20,983			0	179	09/26/2035.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	11/26/2012.	MBS Paydown 0.58830712.....	...	11/26/2012.	MBS Paydown 0.58830712.....		23,220	23,220	21,256	21,069		362		362		23,220			0	550	09/26/2035.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	06/26/2012.	MBS Paydown 0.617583339.....	...	06/26/2012.	MBS Paydown 0.617583339.....		26,694	26,694	24,437	24,221		205		205		26,694			0	343	09/26/2035.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	07/26/2012.	MBS Paydown 0.611297154.....	...	07/26/2012.	MBS Paydown 0.611297154.....		27,962	27,962	25,598	25,372		258		258		27,962			0	420	09/26/2035.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	01/26/2012.	MBS Paydown 0.646842776.....	...	01/26/2012.	MBS Paydown 0.646842776.....		31,046	31,046	28,420	28,170		0		0		31,046			0	65	09/26/2035.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	08/26/2012.	MBS Paydown 0.603763124.....	...	08/26/2012.	MBS Paydown 0.603763124.....		33,513	33,513	30,679	30,409		363		363		33,513			0	576	09/26/2035.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	09/26/2012.	MBS Paydown 0.595823206.....	...	09/26/2012.	MBS Paydown 0.595823206.....		35,318	35,318	32,332	32,047		446		446		35,318			0	684	09/26/2035.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	02/26/2012.	MBS Paydown 0.638059102.....	...	02/26/2012.	MBS Paydown 0.638059102.....		39,072	39,072	35,767	35,452		65		65		39,072			0	165	09/26/2035.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.111

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15					
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	05/26/2012.	MBS Paydown 0.623584419.....	42,447	42,447	38,857	38,515		239	239	42,447								0	454	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	05/26/2012.	Pass-Through Loss.....	1,095	855			1,095	855	(9)	(9)								0	14	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	06/26/2012.	Pass-Through Loss.....	7,465	5,830			7,465	5,830	(72)	(72)								0	110	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	07/26/2012.	Pass-Through Loss.....	14,774	11,539			14,774	11,539	(167)	(167)								0	250	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	08/26/2012.	Pass-Through Loss.....	1,201	938			1,201	938	(14)	(14)								0	23	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	09/26/2012.	Pass-Through Loss.....	11,811	9,224			11,811	9,224	(134)	(134)								0	251	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	10/26/2012.	Pass-Through Loss.....	2,644	2,065			2,644	2,065	(30)	(30)								0	62	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	11/26/2012.	Pass-Through Loss.....	9,693	7,570			9,693	7,570	(110)	(110)								0	248	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	12/26/2012.	Pass-Through Loss.....	4,814	3,760			4,814	3,760	(96)	(96)								0	123	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	03/26/2012.	MBS Paydown 0.608112541.....	210	210	181	173		1	1	210								0	0	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	01/26/2012.	MBS Paydown 0.620287641.....	210	210	181	173				0								0	0	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	04/26/2012.	MBS Paydown 0.606681657.....	16,619	16,619	14,310	13,699		350	350	16,619								0	46	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	07/26/2012.	MBS Paydown 0.583648071.....	48,482	48,482	41,746	39,965		6,248	6,248	48,482								0	212	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	06/26/2012.	MBS Paydown 0.587822369.....	56,849	56,849	48,951	46,862		6,345	6,345	56,849								0	217	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	10/26/2012.	MBS Paydown 0.553326203.....	68,962	68,962	59,382	56,848		12,143	12,143	68,962								0	410	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	12/26/2012.	MBS Paydown 0.536604226.....	90,330	90,330	77,781	74,462		15,920	15,920	90,330								0	629	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	11/26/2012.	MBS Paydown 0.544381709.....	103,884	103,884	89,452	85,635		18,311	18,311	103,884								0	670	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	09/26/2012.	MBS Paydown 0.559263927.....	110,802	110,802	95,409	91,337		15,802	15,802	110,802								0	602	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	02/26/2012.	MBS Paydown 0.608130632.....	141,195	141,195	121,580	116,391		20,081	20,081	141,195								0	239	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	05/26/2012.	MBS Paydown 0.592717088.....	162,189	162,189	139,657	133,697		23,580	23,580	162,189								0	534	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	08/26/2012.	MBS Paydown 0.568804046.....	172,403	172,403	148,452	142,117		26,557	26,557	172,403								0	845	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	03/26/2012.	Pass-Through Loss.....	3,180	499			3,180	499	(2)	(2)								0	7	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	04/26/2012.	Pass-Through Loss.....	26,653	4,178			26,653	4,178	(29)	(29)								0	74	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	05/26/2012.	Pass-Through Loss.....	25,606	4,014			25,606	4,014	(37)	(37)								0	84	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	06/26/2012.	Pass-Through Loss.....	50,330	7,890			50,330	7,890	(94)	(94)								0	193	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	08/26/2012.	Pass-Through Loss.....	53,588	8,401			53,588	8,401	(101)	(101)								0	263	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	09/26/2012.	Pass-Through Loss.....	47,055	7,377			47,055	7,377	(88)	(88)								0	256	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	10/26/2012.	Pass-Through Loss.....	33,150	5,197			33,150	5,197	(62)	(62)								0	197	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	12/26/2012.	Pass-Through Loss.....	30,830	4,833			30,830	4,833	2,061	2,061								0	199	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	11/26/2012.	MBS Paydown 0.618389581.....	22,834	22,834	3,580	422		22,791	22,791	22,834								0	147	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	07/26/2012.	MBS Paydown 0.812582698.....	45,392	45,392	7,116	838		45,307	45,307	45,392								0	198	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	11/30/2012.	Book Value Adjustment.....						22,791	22,791									0		09/26/2035.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	07/26/2012.	MBS Paydown 0.445476883.....	18,122	18,122	18,122	17,988		15	15	18,122								0	672	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	09/26/2012.	MBS Paydown 0.42774205.....	18,675	18,675	18,675	18,537		20	20	18,675								0	865	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	01/26/2012.	MBS Paydown 0.488222319.....	19,238	19,238	19,238	19,096			0	19,238								0	180	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	11/26/2012.	MBS Paydown 0.417900336.....	19,632	19,632	19,632	19,487		26	26	19,632								0	1,091	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	10/26/2012.	MBS Paydown 0.422718746.....	20,467	20,467	20,467	20,316		24	24	20,467								0	1,043	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	04/26/2012.	MBS Paydown 0.46567339.....	21,264	21,264	21,264	21,107		9	9	21,264								0	493	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	03/26/2012.	MBS Paydown 0.470892252.....	26,310	26,310	26,310	26,115		8	8	26,310								0	488	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	12/26/2012.	MBS Paydown 0.411372227.....	26,599	26,599	26,599	26,402		38	38	26,599								0	1,601	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	05/26/2012.	MBS Paydown 0.458689207.....	28,457	28,457	28,457	28,246		15	15	28,457								0	792	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	06/26/2012.	MBS Paydown 0.449924601.....	35,711	35,711	35,711	35,447		24	24	35,711								0	1,159	11/26/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.112

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	02/26/2012.	MBS Paydown 0.477349406.....	44,301	44,301	44,301	43,974		121	121				44,301				0	618	11/26/2036.		
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	08/26/2012.	MBS Paydown 0.432325581.....	53,585	53,585	53,585	53,188		190	190				53,585				0	2,235	11/26/2036.		
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	11/26/2012.	Pass-Through Loss.....	5,857	2,822				(7)	(7)								0	325	11/26/2036.		
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	12/26/2012.	Pass-Through Loss.....	37,758	18,191				(51)	(51)								0	2,270	11/26/2036.		
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37.....	03/26/2012.	MBS Paydown 0.0.....	31,287	31,287	31,287	31,287		0	31,287				31,287				0	403	11/26/2037.		
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37.....	02/26/2012.	MBS Paydown 0.002046094.....	375,417	375,417	375,417	375,417		0	375,417				375,417				0	3,258	11/26/2037.		
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37.....	01/26/2012.	MBS Paydown 0.026597051.....	380,092	380,092	380,092	380,092		0	380,092				380,092				0	1,657	11/26/2037.		
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	12/26/2012.	MBS Paydown 0.0.....	69,253	69,253	69,253	69,253		0	69,253				69,253				0	3,343	11/26/2037.		
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	10/26/2012.	MBS Paydown 0.173450066.....	95,158	95,158	95,158	95,158		0	95,158				95,158				0	3,923	11/26/2037.		
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	09/26/2012.	MBS Paydown 0.204565038.....	134,610	134,610	134,610	134,610		0	134,610				134,610				0	4,917	11/26/2037.		
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	05/26/2012.	MBS Paydown 0.650555495.....	259,931	259,931	259,931	259,931		0	259,931				259,931				0	5,508	11/26/2037.		
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	03/26/2012.	MBS Paydown 0.911218793.....	271,517	271,517	271,517	271,517		0	271,517				271,517				0	3,493	11/26/2037.		
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	06/26/2012.	MBS Paydown 0.54868678.....	311,542	311,542	311,542	311,542		0	311,542				311,542				0	7,877	11/26/2037.		
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	07/26/2012.	MBS Paydown 0.430500871.....	361,444	361,444	361,444	361,444		0	361,444				361,444				0	10,676	11/26/2037.		
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	11/26/2012.	MBS Paydown 0.022644372.....	461,204	461,204	461,204	461,204		0	461,204				461,204				0	20,650	11/26/2037.		
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	04/26/2012.	MBS Paydown 0.735548255.....	537,248	537,248	537,248	537,248		0	537,248				537,248				0	9,153	11/26/2037.		
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37.....	08/26/2012.	MBS Paydown 0.248580211.....	556,362	556,362	556,362	556,362		0	556,362				556,362				0	18,421	11/26/2037.		
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37.....	12/26/2012.	MBS Paydown 0.756663661.....	372,094	372,094	372,094	370,772		1,322	1,322				372,094				0	17,993	11/26/2037.		
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	08/26/2012.	Pass-Through Loss.....	69,618	21,434				4,809	4,809								0	2,306	11/26/2037.		
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	09/26/2012.	Pass-Through Loss.....	56,357	17,351				4,542	4,542								0	2,059	11/26/2037.		
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	10/26/2012.	Pass-Through Loss.....	47,568	14,645				4,400	4,400								0	1,962	11/26/2037.		
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	11/26/2012.	Pass-Through Loss.....	70,012	21,555				7,339	7,339								0	3,139	11/26/2037.		
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	12/26/2012.	Pass-Through Loss.....	98,236	30,245				7,158	7,158								0	4,751	11/26/2037.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	12/26/2012.	MBS Paydown 0.090500802.....	2,056	2,056	2,056	2,056		0									0	123	07/26/2036.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	04/26/2012.	MBS Paydown 0.148431027.....	3,526	3,526	3,526	3,526		0									0	71	07/26/2036.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	03/26/2012.	MBS Paydown 0.150310496.....	5,032	5,032	5,032	5,032		0									0	75	07/26/2036.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	01/26/2012.	MBS Paydown 0.163276171.....	5,794	5,794	5,794	5,794		0									0	29	07/26/2036.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	09/26/2012.	MBS Paydown 0.100095436.....	7,743	7,743	7,743	7,743		0									0	348	07/26/2036.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	10/26/2012.	MBS Paydown 0.095912561.....	7,847	7,847	7,847	7,847		0									0	392	07/26/2036.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	11/26/2012.	MBS Paydown 0.091596829.....	8,096	8,096	8,096	8,096		0									0	445	07/26/2036.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	06/26/2012.	MBS Paydown 0.130906923.....	12,292	12,292	12,292	12,292		0									0	369	07/26/2036.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	07/26/2012.	MBS Paydown 0.121231661.....	18,151	18,151	18,151	18,151		0									0	635	07/26/2036.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	02/26/2012.	MBS Paydown 0.152993041.....	19,291	19,291	19,291	19,291		0									0	193	07/26/2036.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	05/26/2012.	MBS Paydown 0.13745922.....	20,583	20,583	20,583	20,583		0									0	515	07/26/2036.		
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36.....	08/26/2012.	MBS Paydown 0.10422305.....	31,908	31,908	31,908	31,908		0									0	1,276	07/26/2036.		
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	01/26/2012.	Pass-Through Loss.....	22,352	4,121				0									0	112	07/26/2036.		
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	02/26/2012.	Pass-Through Loss.....	23,993	4,423				0									0	240	07/26/2036.		
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	03/26/2012.	Pass-Through Loss.....	15,133	2,790				0									0	227	07/26/2036.		
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	04/26/2012.	Pass-Through Loss.....	14,674	2,705				0									0	293	07/26/2036.		
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	05/26/2012.	Pass-Through Loss.....	8,624	1,590				0									0	216	07/26/2036.		
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	06/26/2012.	Pass-Through Loss.....	3,563	657				0									0	107	07/26/2036.		
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	07/26/2012.	Pass-Through Loss.....	11,035	2,034				0									0	386	07/26/2036.		
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	08/26/2012.	Pass-Through Loss.....	16,266	2,999				0									0	651	07/26/2036.		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.113

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	09/26/2012.	Pass-Through Loss.....				12,524	2,309						0					0	564	07/26/2036.	
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	10/26/2012.	Pass-Through Loss.....				11,775	2,171						0					0	589	07/26/2036.	
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	11/26/2012.	Pass-Through Loss.....				8,357	1,541						0					0	460	07/26/2036.	
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	12/26/2012.	Pass-Through Loss.....				2,941	542				(28)		(28)					0	176	07/26/2036.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	08/26/2012.	MBS Paydown 0.220532231.....			5,793	5,793	5,793	5,793					0		5,793			0	210	04/26/2037.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	07/26/2012.	MBS Paydown 0.222828567.....			10,773	10,773	10,773	10,773					0		10,773			0	344	04/26/2037.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	04/26/2012.	MBS Paydown 0.242425099.....			12,535	12,535	12,535	12,535					0		12,535			0	220	04/26/2037.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	10/26/2012.	MBS Paydown 0.209176558.....			13,113	13,113	13,113	13,113					0		13,113			0	584	04/26/2037.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	09/26/2012.	MBS Paydown 0.214374659.....			15,534	15,534	15,534	15,534					0		15,534			0	627	04/26/2037.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	05/26/2012.	MBS Paydown 0.235760497.....			16,813	16,813	16,813	16,813					0		16,813			0	376	04/26/2037.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	02/26/2012.	MBS Paydown 0.25435256.....			17,505	17,505	17,505	17,505					0		17,505			0	150	04/26/2037.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	03/26/2012.	MBS Paydown 0.247393892.....			17,554	17,554	17,554	17,554					0		17,554			0	227	04/26/2037.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	06/26/2012.	MBS Paydown 0.227099084.....			21,850	21,850	21,850	21,850					0		21,850			0	591	04/26/2037.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	11/26/2012.	MBS Paydown 0.198250432.....			27,563	27,563	27,563	27,563					0		27,563			0	1,345	04/26/2037.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	12/26/2012.	MBS Paydown 0.186786298.....			28,920	28,920	28,920	28,920					0		28,920			0	1,530	04/26/2037.	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	01/26/2012.	MBS Paydown 0.26129173.....			38,101	38,101	38,101	38,101					0		38,101			0	160	04/26/2037.	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	03/26/2012.	MBS Paydown 0.956717395.....			49,658	49,658	49,658	49,584		(1)		(1)	49,658				0	690	11/26/2035.		
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	08/26/2012.	MBS Paydown 0.905184094.....			56,458	56,458	56,458	56,374		(2)		(2)	56,458				0	2,080	11/26/2035.		
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	05/26/2012.	MBS Paydown 0.938358286.....			56,607	56,607	56,607	56,523		(7)		(7)	56,607				0	1,307	11/26/2035.		
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	10/26/2012.	MBS Paydown 0.881481187.....			58,399	58,399	58,306	58,226		1		1	58,399				0	2,494	11/26/2035.		
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	07/26/2012.	MBS Paydown 0.913249492.....			58,949	58,949	58,949	58,861		(12)		(12)	58,949				0	1,901	11/26/2035.		
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	11/26/2012.	MBS Paydown 0.872511283.....			69,068	69,068	68,958	68,864		(4)		(4)	69,068				0	3,276	11/26/2035.		
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	04/26/2012.	MBS Paydown 0.946444999.....			71,907	71,907	71,907	71,800		(30)		(30)	71,907				0	1,329	11/26/2035.		
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	01/26/2012.	MBS Paydown 0.977329788.....			72,814	72,814	72,814	72,706		(12)		(12)	72,814				0	336	11/26/2035.		
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	02/26/2012.	MBS Paydown 0.963811332.....			94,629	94,629	94,629	94,488		(2)		(2)	94,629				0	878	11/26/2035.		
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	06/26/2012.	MBS Paydown 0.921670719.....			116,813	116,813	116,813	116,639		(131)		(131)	116,813				0	3,229	11/26/2035.		
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	09/26/2012.	MBS Paydown 0.889065465.....			124,113	124,113	123,915	123,747		(49)		(49)	124,113				0	4,726	11/26/2035.		
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	12/26/2012.	MBS Paydown 0.855658111.....			129,769	129,769	129,562	129,386		(38)		(38)	129,769				0	6,751	11/26/2035.		
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	01/26/2012.	Pass-Through Loss.....				39,205	38,998						0					0	181	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	02/26/2012.	Pass-Through Loss.....				73,661	73,272						0					0	684	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	03/26/2012.	Pass-Through Loss.....				37,273	37,076						0					0	518	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	04/26/2012.	Pass-Through Loss.....				28,695	28,543				(160)		(160)					0	530	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	05/26/2012.	Pass-Through Loss.....				35,446	35,258				(197)		(197)					0	818	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	06/26/2012.	Pass-Through Loss.....				61,411	61,086				(342)		(342)					0	1,697	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	07/26/2012.	Pass-Through Loss.....				31,962	31,793				(178)		(178)					0	1,030	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	08/26/2012.	Pass-Through Loss.....				15,668	15,585				(87)		(87)					0	577	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	09/26/2012.	Pass-Through Loss.....				43,724	40,257				(221)		(221)		1,664			0	1,664	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	10/26/2012.	Pass-Through Loss.....				62,029	57,111				(314)		(314)					0	2,647	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	11/26/2012.	Pass-Through Loss.....				73,837	67,982				(374)		(374)					0	3,499	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	12/26/2012.	Pass-Through Loss.....				55,490	51,090				(959)		(959)					0	2,884	11/26/2035.	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	07/26/2012.	MBS Paydown 0.472488915.....			10,431	10,431	10,246	10,279			20		20		10,431			0	358	05/26/2036.	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	06/26/2012.	MBS Paydown 0.474379154.....			22,881	22,881	22,474	22,546			41		41		22,881			0	673	05/26/2036.	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	10/26/2012.	MBS Paydown 0.452415654.....			33,414	33,414	32,965	33,037			62		62		33,414			0	1,216	05/26/2036.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.114

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	08/26/2012.	MBS Paydown 0.464941822.....	.....	.....41,649	41,649	40,909	41,040	.....	.....86	.....	.....86	.....	.....41,649	.....	.....41,649	.....	.....0	1,633	05/26/2036.		
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	01/26/2012.	MBS Paydown 0.539199894.....	.....	.....43,935	43,935	43,155	43,293	.....	.....0	.....	.....43,935	.....	.....43,935	.....	.....43,935	.....	.....0	216	05/26/2036.		
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	05/26/2012.	MBS Paydown 0.478525329.....	.....	.....59,771	59,771	58,710	58,898	.....	.....125	.....	.....125	.....	.....59,771	.....	.....59,771	.....	.....0	1,464	05/26/2036.		
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	09/26/2012.	MBS Paydown 0.456518767.....	.....	.....68,593	68,593	67,673	67,819	.....	.....94	.....	.....94	.....	.....68,593	.....	.....68,593	.....	.....0	2,157	05/26/2036.		
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	12/26/2012.	MBS Paydown 0.432969686.....	.....	.....69,147	69,147	68,219	68,366	.....	.....203	.....	.....203	.....	.....69,147	.....	.....69,147	.....	.....0	3,196	05/26/2036.		
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	02/26/2012.	MBS Paydown 0.525452255.....	.....	.....75,866	75,866	74,519	74,758	.....	.....162	.....	.....162	.....	.....75,866	.....	.....75,866	.....	.....0	744	05/26/2036.		
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	11/26/2012.	MBS Paydown 0.441460714.....	.....	.....89,212	89,212	88,014	88,205	.....	.....353	.....	.....353	.....	.....89,212	.....	.....89,212	.....	.....0	3,686	05/26/2036.		
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	03/26/2012.	MBS Paydown 0.508756505.....	.....	.....92,135	92,135	90,499	90,790	.....	.....398	.....	.....398	.....	.....92,135	.....	.....92,135	.....	.....0	1,356	05/26/2036.		
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	04/26/2012.	MBS Paydown 0.489356352.....	.....	.....107,060	107,060	105,158	105,496	.....	.....620	.....	.....620	.....	.....107,060	.....	.....107,060	.....	.....0	2,100	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	01/26/2012.	Pass-Through Loss.....	.....	.....	.....25,769	19,646	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	.....0	126	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	02/26/2012.	Pass-Through Loss.....	.....	.....	.....18,468	14,079	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	.....0	180	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	03/26/2012.	Pass-Through Loss.....	.....	.....	.....13,669	10,421	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....	.....0	200	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	04/26/2012.	Pass-Through Loss.....	.....	.....	.....12,334	9,403	.....	.....	.....(420)	.....	.....(420)	.....	.....	.....	.....	.....	.....0	241	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	05/26/2012.	Pass-Through Loss.....	.....	.....	.....19,600	14,943	.....	.....	.....(668)	.....	.....(668)	.....	.....	.....	.....	.....	.....0	478	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	06/26/2012.	Pass-Through Loss.....	.....	.....	.....8,393	6,399	.....	.....	.....(286)	.....	.....(286)	.....	.....	.....	.....	.....	.....0	245	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	07/26/2012.	Pass-Through Loss.....	.....	.....	.....13,510	10,300	.....	.....	.....(461)	.....	.....(461)	.....	.....	.....	.....	.....	.....0	461	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	08/26/2012.	Pass-Through Loss.....	.....	.....	.....48,030	36,618	.....	.....	.....(1,637)	.....	.....(1,637)	.....	.....	.....	.....	.....	.....0	1,873	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	09/26/2012.	Pass-Through Loss.....	.....	.....	.....2,845	1,801	.....	.....	.....(66)	.....	.....(66)	.....	.....	.....	.....	.....	.....0	89	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	10/26/2012.	Pass-Through Loss.....	.....	.....	.....8,662	5,483	.....	.....	.....(200)	.....	.....(200)	.....	.....	.....	.....	.....	.....0	313	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	11/26/2012.	Pass-Through Loss.....	.....	.....	.....26,487	16,766	.....	.....	.....(612)	.....	.....(612)	.....	.....	.....	.....	.....	.....0	1,087	05/26/2036.		
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	12/26/2012.	Pass-Through Loss.....	.....	.....	.....27,103	17,156	.....	.....	.....871	.....	.....871	.....	.....	.....	.....	.....	.....0	1,245	05/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	03/26/2012.	MBS Paydown 0.579973689.....	.....	.....6,347	6,347	6,173	6,208	.....	.....5	.....	.....5	.....	.....6,347	.....	.....6,347	.....	.....0	103	11/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	06/26/2012.	MBS Paydown 0.567917762.....	.....	.....7,387	7,387	7,185	7,225	.....	.....13	.....	.....13	.....	.....7,387	.....	.....7,387	.....	.....0	241	11/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	12/26/2012.	MBS Paydown 0.529976874.....	.....	.....17,527	17,527	17,046	17,142	.....	.....67	.....	.....67	.....	.....17,527	.....	.....17,527	.....	.....0	1,145	11/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	09/26/2012.	MBS Paydown 0.544863596.....	.....	.....98,132	98,132	95,442	95,977	.....	.....268	.....	.....268	.....	.....98,132	.....	.....98,132	.....	.....0	4,809	11/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	05/26/2012.	MBS Paydown 0.568183773.....	.....	.....116,961	116,961	113,755	114,393	.....	.....161	.....	.....161	.....	.....116,961	.....	.....116,961	.....	.....0	3,184	11/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	10/26/2012.	MBS Paydown 0.539055561.....	.....	.....161,289	161,289	156,868	157,747	.....	.....491	.....	.....491	.....	.....161,289	.....	.....161,289	.....	.....0	8,783	11/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	07/26/2012.	MBS Paydown 0.561916174.....	.....	.....166,664	166,664	162,096	163,004	.....	.....316	.....	.....316	.....	.....166,664	.....	.....166,664	.....	.....0	6,352	11/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	04/26/2012.	MBS Paydown 0.572395545.....	.....	.....210,445	210,445	204,677	205,824	.....	.....1,386	.....	.....1,386	.....	.....210,445	.....	.....210,445	.....	.....0	4,569	11/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	11/26/2012.	MBS Paydown 0.530608007.....	.....	.....234,588	234,588	228,159	229,437	.....	.....2,203	.....	.....2,203	.....	.....234,588	.....	.....234,588	.....	.....0	14,052	11/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	02/26/2012.	MBS Paydown 0.580202254.....	.....	.....256,891	256,891	249,851	251,250	.....	.....2,136	.....	.....2,136	.....	.....256,891	.....	.....256,891	.....	.....0	2,801	11/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	01/26/2012.	MBS Paydown 0.589452944.....	.....	.....361,026	361,026	351,131	353,099	.....	.....3,834	.....	.....3,834	.....	.....361,026	.....	.....361,026	.....	.....0	1,967	11/26/2036.		
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	08/26/2012.	MBS Paydown 0.548397333.....	.....	.....375,418	375,418	365,129	367,174	.....	.....4,583	.....	.....4,583	.....	.....375,418	.....	.....375,418	.....	.....0	16,353	11/26/2036.		
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	04/26/2012.	Pass-Through Loss.....	.....	.....	.....48,150	14,322	.....	.....	.....(146)	.....	.....(146)	.....	.....	.....	.....	.....	.....0	1,045	11/26/2036.		
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	05/26/2012.	Pass-Through Loss.....	.....	.....	.....759	226	.....	.....	.....(3)	.....	.....(3)	.....	.....	.....	.....	.....	.....0	21	11/26/2036.		
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	06/26/2012.	Pass-Through Loss.....	.....	.....	.....796	237	.....	.....	.....(4)	.....	.....(4)	.....	.....	.....	.....	.....	.....0	26	11/26/2036.		
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	07/26/2012.	Pass-Through Loss.....	.....	.....	.....143,139	42,574	.....	.....	.....(920)	.....	.....(920)	.....	.....	.....	.....	.....	.....0	5,456	11/26/2036.		
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	08/26/2012.	Pass-Through Loss.....	.....	.....	.....100,698	29,951	.....	.....	.....(757)	.....	.....(757)	.....	.....	.....	.....	.....	.....0	4,386	11/26/2036.		
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	09/26/2012.	Pass-Through Loss.....	.....	.....	.....168,444	50,101	.....	.....	.....(1,551)	.....	.....(1,551)	.....	.....	.....	.....	.....	.....0	8,255	11/26/2036.		
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	10/26/2012.	Pass-Through Loss.....	.....	.....	.....97,004	28,852	.....	.....	.....(1,055)	.....	.....(1,055)	.....	.....	.....	.....	.....	.....0	5,282	11/26/2036.		
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	11/26/2012.	Pass-Through Loss.....	.....	.....	.....147,680	43,925	.....	.....	.....(1,711)	.....	.....(1,711)	.....	.....	.....	.....	.....	.....0	8,846	11/26/2036.		
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	09/26/2012.	MBS Paydown 0.99877011.....	.....	.....9,770	9,770	9,715	9,711	.....	.....23	.....	.....23	.....	.....9,770	.....	.....9,770	.....	.....0	316	09/26/2035.		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.115

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	...	11/26/2012.	MBS Paydown 0.967402702.....	.....	61,597	61,597	61,251	61,224	154	.....	.....	.....	154	.....	61,597	.....	.....	.....	0	2,529	09/26/2035.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	...	12/26/2012.	MBS Paydown 0.951477307.....	.....	126,511	126,511	125,800	125,744	320	.....	.....	.....	320	.....	126,511	.....	.....	.....	0	5,748	09/26/2035.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	...	10/26/2012.	MBS Paydown 0.975156635.....	.....	187,585	187,585	186,530	186,448	452	.....	.....	.....	452	.....	187,585	.....	.....	.....	0	6,882	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....	...	10/26/2012.	Pass-Through Loss.....	.....	29,570	29,570	19,023	.....	(522)	.....	.....	.....	(522)	.....	.....	.....	.....	.....	0	1,085	09/26/2035.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	10/26/2012.	MBS Paydown 0.175882833.....	.....	9,600	9,600	9,233	9,289	199	.....	.....	.....	199	.....	9,600	.....	.....	.....	0	431	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	05/26/2012.	MBS Paydown 0.253760281.....	.....	50,521	50,521	48,072	48,454	673	.....	.....	.....	673	.....	50,521	.....	.....	.....	0	1,522	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	11/26/2012.	MBS Paydown 0.168479741.....	.....	89,297	89,297	85,885	86,407	1,814	.....	.....	.....	1,814	.....	89,297	.....	.....	.....	0	4,453	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	06/26/2012.	MBS Paydown 0.242898937.....	.....	101,236	101,236	96,328	97,094	1,465	.....	.....	.....	1,465	.....	101,236	.....	.....	.....	0	3,556	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	02/26/2012.	MBS Paydown 0.332554019.....	.....	128,962	128,962	122,711	123,686	(841)	.....	.....	.....	(841)	.....	128,962	.....	.....	.....	0	1,951	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	12/26/2012.	MBS Paydown 0.155893784.....	.....	151,813	151,813	146,013	146,900	3,119	.....	.....	.....	3,119	.....	151,813	.....	.....	.....	0	8,330	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	07/26/2012.	MBS Paydown 0.224871383.....	.....	168,030	168,030	159,885	161,156	1,678	.....	.....	.....	1,678	.....	168,030	.....	.....	.....	0	6,742	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	01/26/2012.	MBS Paydown 0.346390069.....	.....	169,452	169,452	161,238	162,520	(472)	.....	.....	.....	(472)	.....	169,452	.....	.....	.....	0	1,716	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	08/26/2012.	MBS Paydown 0.202483379.....	.....	208,672	208,672	198,557	200,136	4,587	.....	.....	.....	4,587	.....	208,672	.....	.....	.....	0	9,416	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	04/26/2012.	MBS Paydown 0.259180562.....	.....	235,280	235,280	223,875	225,656	4,588	.....	.....	.....	4,588	.....	235,280	.....	.....	.....	0	5,912	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	09/26/2012.	MBS Paydown 0.176678684.....	.....	311,259	311,259	299,367	301,186	7,120	.....	.....	.....	7,120	.....	311,259	.....	.....	.....	0	12,410	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	...	03/26/2012.	MBS Paydown 0.28442329.....	.....	448,613	448,613	426,867	430,261	12,654	.....	.....	.....	12,654	.....	448,613	.....	.....	.....	0	9,029	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....	...	10/26/2012.	Pass-Through Loss.....	.....	31,451	31,451	6,955	.....	(1)	.....	.....	.....	(1)	.....	.....	.....	1	.....	1	1,287	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....	...	11/26/2012.	Pass-Through Loss.....	.....	14,986	14,986	3,314	.....	1	.....	.....	.....	1	.....	.....	.....	.....	.....	0	688	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....	...	12/31/2012.	Book Value Adjustment.....	.....	.....	.....	.....	.....	1	.....	.....	.....	1	.....	1	.....	(1)	(1)	.....	.....	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	03/26/2012.	MBS Paydown 0.611696991.....	.....	8,670	8,670	8,670	8,771	(2)	.....	.....	.....	(2)	.....	8,670	.....	.....	.....	0	130	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	09/26/2012.	MBS Paydown 0.560906603.....	.....	34,583	34,583	34,583	34,984	(43)	.....	.....	.....	(43)	.....	34,583	.....	.....	.....	0	1,556	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	04/26/2012.	MBS Paydown 0.603757012.....	.....	51,096	51,096	51,096	51,689	(19)	.....	.....	.....	(19)	.....	51,096	.....	.....	.....	0	1,022	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	05/26/2012.	MBS Paydown 0.59550145.....	.....	53,127	53,127	53,127	53,744	(32)	.....	.....	.....	(32)	.....	53,127	.....	.....	.....	0	1,328	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	07/26/2012.	MBS Paydown 0.575882555.....	.....	53,608	53,608	53,608	54,230	(79)	.....	.....	.....	(79)	.....	53,608	.....	.....	.....	0	1,876	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	10/26/2012.	MBS Paydown 0.55253098.....	.....	53,900	53,900	53,900	54,525	(138)	.....	.....	.....	(138)	.....	53,900	.....	.....	.....	0	2,695	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	11/26/2012.	MBS Paydown 0.543021542.....	.....	61,196	61,196	61,196	61,906	(281)	.....	.....	.....	(281)	.....	61,196	.....	.....	.....	0	3,366	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	08/26/2012.	MBS Paydown 0.566280546.....	.....	61,792	61,792	61,792	62,509	(234)	.....	.....	.....	(234)	.....	61,792	.....	.....	.....	0	2,472	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	02/26/2012.	MBS Paydown 0.613044312.....	.....	64,280	64,280	64,280	65,026	(750)	.....	.....	.....	(750)	.....	64,280	.....	.....	.....	0	643	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	12/26/2012.	MBS Paydown 0.53272034.....	.....	66,292	66,292	66,292	67,061	(389)	.....	.....	.....	(389)	.....	66,292	.....	.....	.....	0	3,977	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	01/26/2012.	MBS Paydown 0.623032955.....	.....	67,127	67,127	67,127	67,906	(494)	.....	.....	.....	(494)	.....	67,127	.....	.....	.....	0	336	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	...	06/26/2012.	MBS Paydown 0.584212816.....	.....	72,646	72,646	72,646	73,489	(365)	.....	.....	.....	(365)	.....	72,646	.....	.....	.....	0	2,179	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	01/26/2012.	Pass-Through Loss.....	.....	33,742	33,742	15,078	.....	0	.....	.....	.....	0	.....	.....	.....	.....	.....	0	169	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	02/26/2012.	Pass-Through Loss.....	.....	24,800	24,800	11,082	.....	0	.....	.....	.....	0	.....	.....	.....	.....	.....	0	248	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	03/26/2012.	Pass-Through Loss.....	.....	19,235	19,235	8,595	.....	0	.....	.....	.....	0	.....	.....	.....	.....	.....	0	289	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	04/26/2012.	Pass-Through Loss.....	.....	22,503	22,503	10,056	.....	(50)	.....	.....	.....	(50)	.....	.....	.....	.....	.....	0	450	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	05/26/2012.	Pass-Through Loss.....	.....	15,924	15,924	7,116	.....	(35)	.....	.....	.....	(35)	.....	.....	.....	.....	.....	0	398	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	06/26/2012.	Pass-Through Loss.....	.....	15,022	15,022	6,713	.....	(33)	.....	.....	.....	(33)	.....	.....	.....	.....	.....	0	451	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	07/26/2012.	Pass-Through Loss.....	.....	14,806	14,806	6,616	.....	(33)	.....	.....	.....	(33)	.....	.....	.....	.....	.....	0	518	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	08/26/2012.	Pass-Through Loss.....	.....	21,966	21,966	9,816	.....	(49)	.....	.....	.....	(49)	.....	.....	.....	.....	.....	0	879	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	09/26/2012.	Pass-Through Loss.....	.....	18,946	18,946	8,467	.....	(42)	.....	.....	.....	(42)	.....	.....	.....	.....	.....	0	853	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	10/26/2012.	Pass-Through Loss.....	.....	9,149	9,149	4,088	.....	(20)	.....	.....	.....	(20)	.....	.....	.....	.....	.....	0	457	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	11/26/2012.	Pass-Through Loss.....	.....	20,970	20,970	9,371	.....	(46)	.....	.....	.....	(46)	.....	.....	.....	.....	.....	0	1,153	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	...	12/26/2012.	Pass-Through Loss.....	.....	11,590	11,590	5,179	.....	(26)	.....	.....	.....	(26)	.....							

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.116

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		03/26/2012.	MBS Paydown 0.308303307.....		14,595	14,595	14,595	14,595	.....	.....	.....	.....0	.....	.....14,595	.....	.....	.....0	219	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		02/26/2012.	MBS Paydown 0.313003978.....		14,690	14,690	14,690	14,690	.....	.....	.....	.....0	.....	.....14,690	.....	.....	.....0	147	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		01/26/2012.	MBS Paydown 0.317735295.....		14,856	14,856	14,856	14,856	.....	.....	.....	.....0	.....	.....14,856	.....	.....	.....0	74	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		08/26/2012.	MBS Paydown 0.27236308.....		16,562	16,562	16,562	16,562	.....	.....	.....	.....0	.....	.....16,562	.....	.....	.....0	662	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		12/26/2012.	MBS Paydown 0.247113973.....		17,077	17,077	17,053	17,053	.....	.....	.....	.....0	.....	.....17,077	.....	.....	.....0	900	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		04/26/2012.	MBS Paydown 0.30267794.....		17,466	17,466	17,466	17,466	.....	.....	.....	.....0	.....	.....17,466	.....	.....	.....0	349	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		10/26/2012.	MBS Paydown 0.261478498.....		17,499	17,499	17,474	17,474	.....	.....	.....	.....0	.....	.....17,499	.....	.....	.....0	747	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		05/26/2012.	MBS Paydown 0.295345486.....		22,766	22,766	22,766	22,766	.....	.....	.....	.....0	.....	.....22,766	.....	.....	.....0	569	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		07/26/2012.	MBS Paydown 0.277697481.....		23,621	23,621	23,621	23,621	.....	.....	.....	.....0	.....	.....23,621	.....	.....	.....0	827	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		09/26/2012.	MBS Paydown 0.266086895.....		23,831	23,831	23,798	23,798	.....	.....	.....	.....0	.....	.....23,831	.....	.....	.....0	898	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		06/26/2012.	MBS Paydown 0.285305418.....		31,172	31,172	31,172	31,172	.....	.....	.....	.....0	.....	.....31,172	.....	.....	.....0	935	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	...		11/26/2012.	MBS Paydown 0.25161127.....		37,467	37,467	37,414	37,414	.....	.....	.....	.....0	.....	.....37,467	.....	.....	.....0	1,787	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	...		04/26/2012.	Pass-Through Loss.....		6,146	6,146	5,928	.....	.....	.....(9)	.....	.....(9)	.....	.....	.....	.....	.....0	123	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	...		05/26/2012.	Pass-Through Loss.....		16,325	16,325	15,746	.....	.....	.....(31)	.....	.....(31)	.....	.....	.....	.....	.....0	408	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	...		06/26/2012.	Pass-Through Loss.....		13,172	13,172	12,705	.....	.....	.....(30)	.....	.....(30)	.....	.....	.....	.....	.....0	395	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	...		07/26/2012.	Pass-Through Loss.....		8,431	8,431	8,132	.....	.....	.....(23)	.....	.....(23)	.....	.....	.....	.....	.....0	295	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	...		08/26/2012.	Pass-Through Loss.....		9,410	9,410	9,076	.....	.....	.....(30)	.....	.....(30)	.....	.....	.....	.....	.....0	376	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	...		09/26/2012.	Pass-Through Loss.....		1,280	1,280	1,088	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	48	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	...		10/26/2012.	Pass-Through Loss.....		10,660	10,660	9,065	.....	.....	.....(37)	.....	.....(37)	.....	.....	.....	.....	.....0	455	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	...		11/26/2012.	Pass-Through Loss.....		8,583	8,583	7,299	.....	.....	.....(34)	.....	.....(34)	.....	.....	.....	.....	.....0	409	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	...		12/26/2012.	Pass-Through Loss.....		11,039	11,039	9,388	.....	.....	.....(314)	.....	.....(314)	.....	.....	.....	.....	.....0	582	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	...		09/26/2012.	MBS Paydown 0.851620931.....		13,797	13,797	11,733	3,578	.....	.....10,474	.....	.....10,474	.....	.....13,797	.....	.....	.....0	520	07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		11/26/2012.	MBS Paydown 0.474297671.....		16,980	16,980	16,980	16,882	.....	.....13	.....	.....13	.....	.....16,980	.....	.....	.....0	934	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		05/26/2012.	MBS Paydown 0.517241091.....		17,757	17,757	17,757	17,654	.....	.....4	.....	.....4	.....	.....17,757	.....	.....	.....0	444	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		03/26/2012.	MBS Paydown 0.528265929.....		20,611	20,611	20,491	.....	.....	.....2	.....	.....2	.....	.....20,611	.....	.....	.....0	309	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		10/26/2012.	MBS Paydown 0.476944023.....		25,199	25,199	25,199	25,052	.....	.....18	.....	.....18	.....	.....25,199	.....	.....	.....0	1,260	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		06/26/2012.	MBS Paydown 0.512566116.....		29,997	29,997	29,997	29,823	.....	.....9	.....	.....9	.....	.....29,997	.....	.....	.....0	900	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		12/26/2012.	MBS Paydown 0.469410249.....		31,360	31,360	31,360	31,178	.....	.....26	.....	.....26	.....	.....31,360	.....	.....	.....0	1,882	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		02/26/2012.	MBS Paydown 0.53147808.....		42,910	42,910	42,910	42,661	.....	.....1	.....	.....1	.....	.....42,910	.....	.....	.....0	429	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		07/26/2012.	MBS Paydown 0.504434028.....		52,180	52,180	52,180	51,877	.....	.....19	.....	.....19	.....	.....52,180	.....	.....	.....0	1,826	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		04/26/2012.	MBS Paydown 0.520008536.....		52,984	52,984	52,984	52,676	.....	.....8	.....	.....8	.....	.....52,984	.....	.....	.....0	1,060	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		08/26/2012.	MBS Paydown 0.494695295.....		62,489	62,489	62,489	62,126	.....	.....100	.....	.....100	.....	.....62,489	.....	.....	.....0	2,500	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		01/26/2012.	MBS Paydown 0.538165519.....		77,105	77,105	77,105	76,658	.....	.....(98)	.....	.....(98)	.....	.....77,105	.....	.....	.....0	386	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	...		09/26/2012.	MBS Paydown 0.480871157.....		88,703	88,703	88,703	88,188	.....	.....166	.....	.....166	.....	.....88,703	.....	.....	.....0	3,992	03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...		04/26/2012.	MBS Paydown 0.427174569.....		5,160	5,160	5,201	5,189	.....	.....(2)	.....	.....(2)	.....	.....5,160	.....	.....	.....0	103	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...		06/26/2012.	MBS Paydown 0.416890002.....		6,219	6,219	6,269	6,255	.....	.....(4)	.....	.....(4)	.....	.....6,219	.....	.....	.....0	187	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...		03/26/2012.	MBS Paydown 0.429387212.....		7,193	7,193	7,251	7,234	.....	.....37	.....	.....37	.....	.....7,193	.....	.....	.....0	108	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...		02/26/2012.	MBS Paydown 0.432471764.....		11,942	11,942	12,038	12,010	.....	.....1	.....	.....1	.....	.....11,942	.....	.....	.....0	119	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...		07/26/2012.	MBS Paydown 0.40953735.....		17,146	17,146	17,284	17,244	.....	.....(24)	.....	.....(24)	.....	.....17,146	.....	.....	.....0	600	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...		12/26/2012.	MBS Paydown 0.340195962.....		17,608	17,608	17,750	17,709	.....	.....(149)	.....	.....(149)	.....	.....17,608	.....	.....	.....0	1,056	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...		05/26/2012.	MBS Paydown 0.419556823.....		17,764	17,764	17,908	17,866	.....	.....(23)	.....	.....(23)	.....	.....17,764	.....	.....	.....0	444	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...		01/26/2012.	MBS Paydown 0.437592544.....		20,193	20,193	20,356	20,308	.....	.....	.....	.....0	.....	.....20,193	.....	.....	.....0	101	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...		10/26/2012.	MBS Paydown 0.365014853.....		30,898	30,898	31,147	31,074	.....	.....(191)	.....	.....(191)	.....	.....30,898	.....	.....	.....0	1,545	03/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.117

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...	08/26/2012.	MBS Paydown 0.396145251.....	.....	31,230	31,230	31,482	31,408	.....	(173)	.....	(173)	.....	31,230	.....	.....	.....	0	1,249	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...	11/26/2012.	MBS Paydown 0.347746724.....	.....	40,269	40,269	40,593	40,499	.....	(286)	.....	(286)	.....	40,269	.....	.....	.....	0	2,214	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	...	09/26/2012.	MBS Paydown 0.378264364.....	.....	41,698	41,698	42,034	41,936	.....	(291)	.....	(291)	.....	41,698	.....	.....	.....	0	1,876	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	...	05/26/2012.	Pass-Through Loss.....	.....	7,020	7,077	.....	.....	.....	(27)	.....	(27)	.....	.....	.....	.....	.....	0	166	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	...	06/26/2012.	Pass-Through Loss.....	.....	11,380	11,472	.....	.....	.....	(44)	.....	(44)	.....	.....	.....	.....	.....	0	325	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	...	07/26/2012.	Pass-Through Loss.....	.....	15,838	15,966	.....	.....	.....	(61)	.....	(61)	.....	.....	.....	.....	.....	0	532	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	...	08/26/2012.	Pass-Through Loss.....	.....	21,698	21,873	.....	.....	.....	(84)	.....	(84)	.....	.....	.....	.....	.....	0	837	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	...	09/26/2012.	Pass-Through Loss.....	.....	17,478	17,619	.....	.....	.....	(68)	.....	(68)	.....	.....	.....	.....	.....	0	762	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	...	10/26/2012.	Pass-Through Loss.....	.....	14,214	14,329	.....	.....	.....	(55)	.....	(55)	.....	.....	.....	.....	.....	0	691	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	...	11/26/2012.	Pass-Through Loss.....	.....	19,371	19,528	.....	.....	.....	(75)	.....	(75)	.....	.....	.....	.....	.....	0	1,038	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	...	12/26/2012.	Pass-Through Loss.....	.....	5,702	5,748	.....	.....	.....	(22)	.....	(22)	.....	.....	.....	.....	.....	0	334	03/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	03/26/2012.	MBS Paydown 0.341907226.....	.....	5,547	5,547	5,630	5,606	.....	.....	.....	0	.....	5,547	.....	.....	.....	0	80	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	01/26/2012.	MBS Paydown 0.360299084.....	.....	5,598	5,598	5,682	5,659	.....	.....	.....	0	.....	5,598	.....	.....	.....	0	27	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	10/26/2012.	MBS Paydown 0.288119406.....	.....	5,938	5,938	6,027	6,002	.....	(19)	.....	(19)	.....	5,938	.....	.....	.....	0	285	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	05/26/2012.	MBS Paydown 0.328967881.....	.....	7,200	7,200	7,308	7,278	.....	(6)	.....	(6)	.....	7,200	.....	.....	.....	0	173	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	04/26/2012.	MBS Paydown 0.334450759.....	.....	9,792	9,792	9,939	9,898	.....	(4)	.....	(4)	.....	9,792	.....	.....	.....	0	188	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	12/26/2012.	MBS Paydown 0.269778797.....	.....	10,015	10,015	10,165	10,123	.....	(39)	.....	(39)	.....	10,015	.....	.....	.....	0	576	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	09/26/2012.	MBS Paydown 0.292640934.....	.....	10,742	10,742	10,903	10,858	.....	(30)	.....	(30)	.....	10,742	.....	.....	.....	0	463	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	07/26/2012.	MBS Paydown 0.309689509.....	.....	11,634	11,634	11,809	11,760	.....	(21)	.....	(21)	.....	11,634	.....	.....	.....	0	390	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	08/26/2012.	MBS Paydown 0.300820912.....	.....	11,647	11,647	11,821	11,772	.....	(27)	.....	(27)	.....	11,647	.....	.....	.....	0	446	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	06/26/2012.	MBS Paydown 0.318548826.....	.....	13,683	13,683	13,888	13,830	.....	(17)	.....	(17)	.....	13,683	.....	.....	.....	0	393	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	11/26/2012.	MBS Paydown 0.277405014.....	.....	14,071	14,071	14,281	14,222	.....	(163)	.....	(163)	.....	14,071	.....	.....	.....	0	742	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	...	02/26/2012.	MBS Paydown 0.346130794.....	.....	18,606	18,606	18,885	18,807	.....	(187)	.....	(187)	.....	18,606	.....	.....	.....	0	178	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	01/26/2012.	Pass-Through Loss.....	.....	8,044	8,164	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	39	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	02/26/2012.	Pass-Through Loss.....	.....	7,998	8,118	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	77	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	03/26/2012.	Pass-Through Loss.....	.....	7,989	8,109	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	115	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	04/26/2012.	Pass-Through Loss.....	.....	7,908	8,027	.....	.....	.....	(23)	.....	(23)	.....	.....	.....	.....	.....	0	152	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	05/26/2012.	Pass-Through Loss.....	.....	9,265	9,404	.....	.....	.....	(27)	.....	(27)	.....	.....	.....	.....	.....	0	222	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	06/26/2012.	Pass-Through Loss.....	.....	11,444	11,615	.....	.....	.....	(34)	.....	(34)	.....	.....	.....	.....	.....	0	329	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	07/26/2012.	Pass-Through Loss.....	.....	10,457	10,613	.....	.....	.....	(31)	.....	(31)	.....	.....	.....	.....	.....	0	351	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	08/26/2012.	Pass-Through Loss.....	.....	12,194	12,377	.....	.....	.....	(36)	.....	(36)	.....	.....	.....	.....	.....	0	467	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	09/26/2012.	Pass-Through Loss.....	.....	5,942	6,031	.....	.....	.....	(18)	.....	(18)	.....	.....	.....	.....	.....	0	256	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	10/26/2012.	Pass-Through Loss.....	.....	3,553	3,606	.....	.....	.....	(11)	.....	(11)	.....	.....	.....	.....	.....	0	170	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	11/26/2012.	Pass-Through Loss.....	.....	11,726	11,901	.....	.....	.....	(35)	.....	(35)	.....	.....	.....	.....	.....	0	618	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	...	12/26/2012.	Pass-Through Loss.....	.....	16,038	16,278	.....	.....	.....	(47)	.....	(47)	.....	.....	.....	.....	.....	0	922	04/26/2037.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...	06/26/2012.	MBS Paydown 0.340307612.....	.....	43,732	43,732	43,732	43,580	.....	46	.....	46	.....	43,732	.....	.....	.....	0	1,257	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...	01/26/2012.	MBS Paydown 0.498232176.....	.....	44,107	44,107	44,107	43,954	.....	.....	.....	0	.....	44,107	.....	.....	.....	0	211	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...	04/26/2012.	MBS Paydown 0.408658905.....	.....	57,519	57,519	57,519	57,319	.....	28	.....	28	.....	57,519	.....	.....	.....	0	1,102	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...	12/26/2012.	MBS Paydown 0.096543298.....	.....	61,111	61,111	61,110	60,913	.....	340	.....	340	.....	61,111	.....	.....	.....	0	3,354	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...	03/26/2012.	MBS Paydown 0.429749728.....	.....	72,791	72,791	72,791	72,538	.....	23	.....	23	.....	72,791	.....	.....	.....	0	1,046	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...	11/26/2012.	MBS Paydown 0.117420189.....	.....	90,426	90,426	90,425	90,133	.....	504	.....	504	.....	90,426	.....	.....	.....	0	4,529	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...	08/26/2012.	MBS Paydown 0.233606189.....	.....	97,100	97,100	97,100	96,763	.....	581	.....	581	.....	97,100	.....	.....	.....	0	3,722	01/26/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.118

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...		09/26/2012.	MBS Paydown 0.198164184.....		103,746	103,746	103,745	103,409		578		578		103,746			0	4,202	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...		02/26/2012.	MBS Paydown 0.456440522.....		113,974	113,974	113,974	113,578		6		6		113,974			0	1,092	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...		05/26/2012.	MBS Paydown 0.356343071.....		142,676	142,676	142,676	142,180		119		119		142,676			0	3,418	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...		10/26/2012.	MBS Paydown 0.14831178.....		145,928	145,928	145,927	145,455		813		813		145,928			0	6,610	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	...		07/26/2012.	MBS Paydown 0.269210507.....		193,896	193,896	193,896	193,223		261		261		193,896			0	6,504	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		01/26/2012.	Pass-Through Loss.....		15,500	15,365						0					0	74	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		02/26/2012.	Pass-Through Loss.....		12,631	12,521						0					0	121	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		03/26/2012.	Pass-Through Loss.....		25,640	25,418						0					0	369	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		04/26/2012.	Pass-Through Loss.....		22,146	21,954				(227)		(227)					0	424	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		05/26/2012.	Pass-Through Loss.....		51,011	50,568				(524)		(524)					0	1,222	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		06/26/2012.	Pass-Through Loss.....		18,039	17,883				(185)		(185)					0	519	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		07/26/2012.	Pass-Through Loss.....		32,443	32,161				(333)		(333)					0	1,088	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		08/26/2012.	Pass-Through Loss.....		47,739	47,324				(490)		(490)					0	1,830	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		09/26/2012.	Pass-Through Loss.....		13,606	12,940				(130)		(130)					0	551	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		10/26/2012.	Pass-Through Loss.....		29,839	28,379				(286)		(286)					0	1,352	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		11/26/2012.	Pass-Through Loss.....		72,394	68,851				(693)		(693)					0	3,626	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	...		12/26/2012.	Pass-Through Loss.....		26,524	25,226				(743)		(743)					0	1,456	01/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		08/26/2012.	MBS Paydown 0.222542122.....		8,021	8,021	8,021	8,021				0		8,021			0	294	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		02/26/2012.	MBS Paydown 0.267513486.....		16,586	16,586	16,586	16,586				0		16,586			0	152	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		05/26/2012.	MBS Paydown 0.246944395.....		17,060	17,060	17,060	17,060				0		17,060			0	391	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		04/26/2012.	MBS Paydown 0.253247754.....		17,277	17,277	17,277	17,277				0		17,277			0	317	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		12/26/2012.	MBS Paydown 0.185365307.....		17,798	17,798	17,798	17,798				0		17,798			0	979	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		09/26/2012.	MBS Paydown 0.215686858.....		18,553	18,553	18,553	18,553				0		18,553			0	765	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		03/26/2012.	MBS Paydown 0.25963126.....		21,333	21,333	21,333	21,333				0		21,333			0	293	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		01/26/2012.	MBS Paydown 0.273641959.....		23,656	23,656	23,656	23,656				0		23,656			0	108	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		11/26/2012.	MBS Paydown 0.191941522.....		27,823	27,823	27,823	27,823				0		27,823			0	1,403	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		06/26/2012.	MBS Paydown 0.236376831.....		28,600	28,600	28,600	28,600				0		28,600			0	787	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		07/26/2012.	MBS Paydown 0.225505872.....		29,422	29,422	29,422	29,422				0		29,422			0	944	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....	...		10/26/2012.	MBS Paydown 0.202221677.....		36,443	36,443	36,443	36,443				0		36,443			0	1,670	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		01/26/2012.	Pass-Through Loss.....		15,963	2,221						0					0	73	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		02/26/2012.	Pass-Through Loss.....		8,155	1,135						0					0	75	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		03/26/2012.	Pass-Through Loss.....		7,037	979						0					0	97	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		04/26/2012.	Pass-Through Loss.....		13,244	1,843						0					0	243	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		05/26/2012.	Pass-Through Loss.....		12,985	1,807						0					0	298	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		06/26/2012.	Pass-Through Loss.....		14,046	1,955						0					0	386	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		07/26/2012.	Pass-Through Loss.....		17,309	2,409						0					0	555	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		08/26/2012.	Pass-Through Loss.....		13,423	1,868						0					0	492	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		09/26/2012.	Pass-Through Loss.....		13,968	1,944						0					0	576	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		10/26/2012.	Pass-Through Loss.....		8,208	1,142						0					0	376	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		11/26/2012.	Pass-Through Loss.....		12,651	1,760						0					0	638	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	...		12/26/2012.	Pass-Through Loss.....		13,331	1,855				765		765					0	733	02/26/2036.
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....	...		03/26/2012.	MBS Paydown 0.07256634.....		61,534	61,534	61,534	61,534				0		61,534			0	808	01/26/2036.
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....	...		01/26/2012.	MBS Paydown 0.107747284.....		68,558	68,558	68,558	68,558				0		68,558			0	300	01/26/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.119

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....	...	06/26/2012.	MBS Paydown 0.0.....	86,934	86,934	86,934	86,934	86,934	.....	.....	.....	.....	.....0	.....	.....86,934	.....	.....	.....0	2,282	01/26/2036.
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....	...	05/26/2012.	MBS Paydown 0.015255511.....	112,401	112,401	112,401	112,401	112,401	.....	.....	.....	.....	.....0	.....	.....112,401	.....	.....	.....0	2,459	01/26/2036.
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....	...	02/26/2012.	MBS Paydown 0.083364646.....	138,945	138,945	138,945	138,945	138,945	.....	.....	.....	.....	.....0	.....	.....138,945	.....	.....	.....0	1,216	01/26/2036.
47232V FC 1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 1/26/36.....	...	04/26/2012.	MBS Paydown 0.034980166.....	214,185	214,185	214,185	214,185	214,185	.....	.....	.....	.....	.....0	.....	.....214,185	.....	.....	.....0	3,748	01/26/2036.
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	...	09/26/2012.	MBS Paydown 0.626952626.....	1,538	1,538	1,538	1,534	1,534	.....	.....	.....2	.....	.....2	.....	.....1,538	.....	.....	.....0	61	01/26/2036.
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	...	10/26/2012.	MBS Paydown 0.599064474.....	11,218	11,218	11,218	11,185	11,185	.....	.....	.....17	.....	.....17	.....	.....11,218	.....	.....	.....0	491	01/26/2036.
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	...	08/26/2012.	MBS Paydown 0.630776503.....	19,376	19,376	19,376	19,320	19,320	.....	.....	.....22	.....	.....22	.....	.....19,376	.....	.....	.....0	678	01/26/2036.
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	...	11/26/2012.	MBS Paydown 0.546954748.....	20,961	20,961	20,961	20,900	20,900	.....	.....	.....32	.....	.....32	.....	.....20,961	.....	.....	.....0	1,009	01/26/2036.
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	...	12/26/2012.	MBS Paydown 0.494028526.....	21,289	21,289	21,289	21,228	21,228	.....	.....	.....39	.....	.....39	.....	.....21,289	.....	.....	.....0	1,118	01/26/2036.
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	...	06/26/2012.	MBS Paydown 0.943870879.....	22,578	22,578	22,578	22,512	22,512	.....	.....	.....(8)	.....	.....(8)	.....	.....22,578	.....	.....	.....0	593	01/26/2036.
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	...	07/26/2012.	MBS Paydown 0.678945841.....	106,566	106,566	106,566	106,257	106,257	.....	.....	.....(50)	.....	.....(50)	.....	.....106,566	.....	.....	.....0	3,264	01/26/2036.
47232V FF 4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....	...	09/26/2012.	MBS Paydown 0.761383522.....	17,549	17,549	17,739	17,024	17,024	.....	.....	.....460	.....	.....460	.....	.....17,549	.....	.....	.....0	757	01/26/2036.
47232V FF 4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....	...	10/26/2012.	MBS Paydown 0.633394303.....	127,989	127,989	129,371	124,160	124,160	.....	.....	.....3,367	.....	.....3,367	.....	.....127,989	.....	.....	.....0	6,133	01/26/2036.
47232V FF 4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....	...	08/26/2012.	MBS Paydown 0.778932733.....	221,067	221,067	223,453	214,454	214,454	.....	.....	.....5,466	.....	.....5,466	.....	.....221,067	.....	.....	.....0	8,474	01/26/2036.
47232V FF 4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....	...	11/26/2012.	MBS Paydown 0.394243122.....	239,151	239,151	241,733	231,996	231,996	.....	.....	.....6,540	.....	.....6,540	.....	.....239,151	.....	.....	.....0	12,605	01/26/2036.
47232V FF 4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....	...	12/26/2012.	MBS Paydown 0.151344768.....	242,898	242,898	245,520	235,632	235,632	.....	.....	.....7,409	.....	.....7,409	.....	.....242,898	.....	.....	.....0	13,967	01/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	10/26/2012.	MBS Paydown 0.267372002.....	3,151	3,151	3,150	3,136	3,136	.....	.....	.....(1)	.....	.....(1)	.....	.....3,151	.....	.....	.....0	123	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	11/26/2012.	MBS Paydown 0.264994232.....	27,226	27,226	27,216	27,100	27,100	.....	.....	.....(1)	.....	.....(1)	.....	.....27,226	.....	.....	.....0	1,182	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	12/26/2012.	MBS Paydown 0.258895187.....	69,836	69,836	69,809	69,513	69,513	.....	.....	.....18	.....	.....18	.....	.....69,836	.....	.....	.....0	3,328	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	05/26/2012.	MBS Paydown 0.333009434.....	90,521	90,521	90,486	90,054	90,054	.....	.....	.....52	.....	.....52	.....	.....90,521	.....	.....	.....0	1,967	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	04/26/2012.	MBS Paydown 0.341932131.....	91,043	91,043	91,008	90,574	90,574	.....	.....	.....40	.....	.....40	.....	.....91,043	.....	.....	.....0	1,587	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	01/26/2012.	MBS Paydown 0.38358746.....	165,775	165,775	165,712	164,920	164,920	.....	.....	.....	.....	.....0	.....	.....165,775	.....	.....	.....0	724	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	02/26/2012.	MBS Paydown 0.367246898.....	165,775	165,775	165,712	164,920	164,920	.....	.....	.....22	.....	.....22	.....	.....165,775	.....	.....	.....0	1,447	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	03/26/2012.	MBS Paydown 0.350906336.....	165,775	165,775	165,712	164,920	164,920	.....	.....	.....46	.....	.....46	.....	.....165,775	.....	.....	.....0	2,170	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	06/26/2012.	MBS Paydown 0.316668872.....	165,775	165,775	165,712	164,920	164,920	.....	.....	.....119	.....	.....119	.....	.....165,775	.....	.....	.....0	4,316	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	08/26/2012.	MBS Paydown 0.283987747.....	165,775	165,775	165,712	164,920	164,920	.....	.....	.....(327)	.....	.....(327)	.....	.....165,775	.....	.....	.....0	5,736	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	07/26/2012.	MBS Paydown 0.300328309.....	165,775	165,775	165,712	164,920	164,920	.....	.....	.....139	.....	.....139	.....	.....165,775	.....	.....	.....0	5,026	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	09/26/2012.	MBS Paydown 0.267647185.....	187,106	187,106	187,032	186,240	186,240	.....	.....	.....(145)	.....	.....(145)	.....	.....187,106	.....	.....	.....0	6,536	06/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	...	11/26/2012.	MBS Paydown 0.423399537.....	15,667	15,667	15,667	15,654	15,654	.....	.....	.....(4)	.....	.....(4)	.....	.....15,667	.....	.....	.....0	130	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	...	06/26/2012.	MBS Paydown 0.476184286.....	20,085	20,085	20,085	20,068	20,068	.....	.....	.....1	.....	.....1	.....	.....20,085	.....	.....	.....0	92	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	...	04/26/2012.	MBS Paydown 0.493668872.....	26,087	26,087	26,087	26,065	26,065	.....	.....	.....1	.....	.....1	.....	.....26,087	.....	.....	.....0	81	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	...	09/26/2012.	MBS Paydown 0.437547142.....	30,861	30,861	30,861	30,835	30,835	.....	.....	.....(10)	.....	.....(10)	.....	.....30,861	.....	.....	.....0	210	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	...	07/26/2012.	MBS Paydown 0.466048631.....	47,862	47,862	47,862	47,821	47,821	.....	.....	.....1	.....	.....1	.....	.....47,862	.....	.....	.....0	255	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	...	10/26/2012.	MBS Paydown 0.426717323.....	51,140	51,140	51,140	51,096	51,096	.....	.....	.....(9)	.....	.....(9)	.....	.....51,140	.....	.....	.....0	385	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	...	01/26/2012.	MBS Paydown 0.538485974.....	60,134	60,134	60,134	60,083	60,083	.....	.....	.....2	.....	.....2	.....	.....60,134	.....	.....	.....0	47	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	...	05/26/2012.	MBS Paydown 0.480437739.....	62,479	62,479	62,479	62,426	62,426	.....	.....	.....5	.....	.....5	.....	.....62,479	.....	.....	.....0	240	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	...	12/26/2012.	MBS Paydown 0.409289091.....	66,631	66,631	66,631	66,574	66,574	.....	.....	.....11	.....	.....11	.....	.....66,631	.....	.....	.....0	602	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	...	02/26/2012.	MBS Paydown 0.522396916.....	75,974	75,974	75,974	75,910	75,910	.....	.....	.....6	.....								

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.120

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description									11	12	13	14	15						
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V	FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		02/26/2012.	MBS Paydown 0.554771092.....		59,827	59,827	59,827	58,196				0		59,827			0	530	07/26/2037.
47232V	FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		06/26/2012.	MBS Paydown 0.519753644.....		64,217	64,217	64,217	62,467				0		64,217			0	1,676	07/26/2037.
47232V	FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		05/26/2012.	MBS Paydown 0.528368025.....		68,858	68,858	68,858	66,981				0		68,858			0	1,503	07/26/2037.
47232V	FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		01/26/2012.	MBS Paydown 0.562796504.....		70,184	70,184	70,184	68,271				0		70,184			0	313	07/26/2037.
47232V	FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		04/26/2012.	MBS Paydown 0.537604902.....		81,262	81,262	81,262	79,047				0		81,262			0	1,425	07/26/2037.
47232V	FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		11/26/2012.	MBS Paydown 0.472519791.....		83,092	83,092	83,092	80,827				0		83,092			0	3,894	07/26/2037.
47232V	FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		07/26/2012.	MBS Paydown 0.507282402.....		92,969	92,969	92,969	90,435				0		92,969			0	2,817	07/26/2037.
47232V	FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		12/26/2012.	MBS Paydown 0.459800857.....		94,815	94,815	94,815	92,231				0		94,815			0	4,828	07/26/2037.
47232V	FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		10/26/2012.	MBS Paydown 0.483666057.....		109,365	109,365	109,365	106,384				0		109,365			0	4,679	07/26/2037.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		10/26/2012.	MBS Paydown 0.420396325.....		5,867	5,867	5,867	5,805		71		71		5,867			0	281	02/26/2036.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		09/26/2012.	MBS Paydown 0.425763134.....		9,054	9,054	9,054	8,959		109		109		9,054			0	390	02/26/2036.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		11/26/2012.	MBS Paydown 0.401350965.....		20,819	20,819	20,819	20,600		251		251		20,819			0	1,097	02/26/2036.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		08/26/2012.	MBS Paydown 0.43404573.....		23,475	23,475	23,475	23,228		284		284		23,475			0	900	02/26/2036.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		05/26/2012.	MBS Paydown 0.533208749.....		25,175	25,175	25,175	24,910		304		304		25,175			0	603	02/26/2036.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		01/26/2012.	MBS Paydown 0.688608412.....		30,177	30,177	30,177	29,859				0		30,177			0	145	02/26/2036.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		07/26/2012.	MBS Paydown 0.455520894.....		36,948	36,948	36,948	36,559		446		446		36,948			0	1,239	02/26/2036.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		02/26/2012.	MBS Paydown 0.652101392.....		39,907	39,907	39,907	39,487		71		71		39,907			0	382	02/26/2036.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		06/26/2012.	MBS Paydown 0.489320354.....		47,976	47,976	47,976	47,471		580		580		47,976			0	1,379	02/26/2036.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		12/26/2012.	MBS Paydown 0.354524781.....		51,188	51,188	51,188	50,649		618		618		51,188			0	2,943	02/26/2036.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		03/26/2012.	MBS Paydown 0.604870918.....		51,630	51,630	51,630	51,086		190		190		51,630			0	742	02/26/2036.
47232V	GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		04/26/2012.	MBS Paydown 0.556238642.....		53,162	53,162	53,162	52,602		635		635		53,162			0	1,019	02/26/2036.
47232V	GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		05/26/2012.	Pass-Through Loss.....			2,345	1,818			(6)		(6)					0	56	02/26/2036.
47232V	GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		06/26/2012.	Pass-Through Loss.....			12,647	9,800			(45)		(45)					0	364	02/26/2036.
47232V	GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		07/26/2012.	Pass-Through Loss.....			7,599	5,889			(33)		(33)					0	255	02/26/2036.
47232V	GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		08/26/2012.	Pass-Through Loss.....			641	497			(3)		(3)					0	325	02/26/2036.
47232V	GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		09/26/2012.	Pass-Through Loss.....			7,613	5,900			(47)		(47)					0	328	02/26/2036.
47232V	GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		10/26/2012.	Pass-Through Loss.....			11,018	8,538			(79)		(79)					0	528	02/26/2036.
47232V	GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		11/26/2012.	Pass-Through Loss.....			8,531	6,611			(70)		(70)					0	450	02/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		04/26/2012.	MBS Paydown 0.343354119.....		18,571	18,571	18,571	18,330		27		27		18,571			0	402	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		01/26/2012.	MBS Paydown 0.387027867.....		39,261	39,261	39,261	38,752				0		39,261			0	213	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		02/26/2012.	MBS Paydown 0.371763079.....		47,830	47,830	47,830	47,209		296		296		47,830			0	518	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		05/26/2012.	MBS Paydown 0.324615459.....		58,715	58,715	58,715	57,953		400		400		58,715			0	1,590	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		03/26/2012.	MBS Paydown 0.34928109.....		70,444	70,444	70,444	69,530		520		520		70,444			0	1,145	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		06/26/2012.	MBS Paydown 0.300077678.....		76,885	76,885	76,885	75,888		617		617		76,885			0	2,499	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....		09/26/2012.	MBS Paydown 0.278042719.....		77,620	77,620	77,369	76,473		732		732		77,620			0	3,361	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		01/26/2012.	Pass-Through Loss.....			68,549	14,425					0					0	795	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		02/26/2012.	Pass-Through Loss.....			87,352	18,381					0					0	1,486	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		03/26/2012.	Pass-Through Loss.....			62,734	13,201					0					0	1,407	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		04/26/2012.	Pass-Through Loss.....			44,516	9,367					0					0	1,239	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		05/26/2012.	Pass-Through Loss.....			92,341	19,431					0					0	3,071	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		06/26/2012.	Pass-Through Loss.....			52,349	11,016					0					0	2,025	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....		07/26/2012.	Pass-Through Loss.....			19,689	4,143					0					0	861	03/26/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.121

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	08/26/2012.	Pass-Through Loss.....			5,457	1,148							0					0	266	03/26/2036.	
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	09/26/2012.	Pass-Through Loss.....			10,936	2,362							0					0	527	03/26/2036.	
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	10/26/2012.	Pass-Through Loss.....			55,705	12,031							0					0	2,990	03/26/2036.	
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	11/26/2012.	Pass-Through Loss.....			19,515	4,215							0					0	1,144	03/26/2036.	
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	12/26/2012.	Pass-Through Loss.....			6,131	1,324					67		67					0	391	03/26/2036.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	02/26/2012.	MBS Paydown 0.558022288.....		37,135	37,135	34,257	34,794				44		44		37,135			0	161	03/26/2037.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	03/26/2012.	MBS Paydown 0.552679208.....		38,079	38,079	35,128	35,679				91		91		38,079			0	249	03/26/2037.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	10/26/2012.	MBS Paydown 0.486117502.....		50,619	50,619	46,696	47,428				547		547		50,619			0	1,142	03/26/2037.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	04/26/2012.	MBS Paydown 0.545375139.....		52,055	52,055	48,021	48,774				1,073		1,073		52,055			0	457	03/26/2037.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	11/26/2012.	MBS Paydown 0.477833578.....		59,038	59,038	54,463	55,317				2,005		2,005		59,038			0	1,467	03/26/2037.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	01/26/2012.	MBS Paydown 0.563232876.....		59,710	59,710	55,083	55,946				1,408		1,408		59,710			0	129	03/26/2037.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	12/26/2012.	MBS Paydown 0.469109998.....		62,172	62,172	57,353	58,253				2,274		2,274		62,172			0	1,688	03/26/2037.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	05/26/2012.	MBS Paydown 0.536625178.....		62,360	62,360	57,527	58,429				1,773		1,773		62,360			0	690	03/26/2037.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	07/26/2012.	MBS Paydown 0.514291096.....		66,762	66,762	61,588	62,554				2,223		2,223		66,762			0	1,045	03/26/2037.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	08/26/2012.	MBS Paydown 0.504192241.....		71,973	71,973	66,395	67,436				2,627		2,627		71,973			0	1,292	03/26/2037.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	09/26/2012.	MBS Paydown 0.493220052.....		78,197	78,197	72,137	73,268				3,104		3,104		78,197			0	1,583	03/26/2037.	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37....	06/26/2012.	MBS Paydown 0.523658754.....		92,410	92,410	85,248	86,585				3,767		3,767		92,410			0	1,234	03/26/2037.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	07/26/2012.	MBS Paydown 0.493239478.....		2,008	2,008	1,856	1,888				17		17		2,008			0	34	08/26/2046.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	11/26/2012.	MBS Paydown 0.474071777.....		2,851	2,851	2,635	2,681				39		39		2,851			0	74	08/26/2046.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	05/26/2012.	MBS Paydown 0.499772333.....		3,801	3,801	3,513	3,574				22		22		3,801			0	48	08/26/2046.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	06/26/2012.	MBS Paydown 0.495482558.....		3,839	3,839	3,549	3,610				28		28		3,839			0	57	08/26/2046.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	04/26/2012.	MBS Paydown 0.504019395.....		3,985	3,985	3,683	3,747				18		18		3,985			0	42	08/26/2046.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	02/26/2012.	MBS Paydown 0.515982721.....		4,385	4,385	4,053	4,123				7		7		4,385			0	28	08/26/2046.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	08/26/2012.	MBS Paydown 0.488318845.....		4,404	4,404	4,070	4,141				42		42		4,404			0	84	08/26/2046.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	10/26/2012.	MBS Paydown 0.477257558.....		4,652	4,652	4,300	4,374				58		58		4,652			0	110	08/26/2046.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	12/26/2012.	MBS Paydown 0.46826045.....		5,201	5,201	4,807	4,891				78		78		5,201			0	147	08/26/2046.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	09/26/2012.	MBS Paydown 0.482455309.....		5,248	5,248	4,850	4,935				58		58		5,248			0	113	08/26/2046.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	01/26/2012.	MBS Paydown 0.520881669.....		5,461	5,461	5,047	5,135						0		5,461			0	23	08/26/2046.	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	03/26/2012.	MBS Paydown 0.508471513.....		6,723	6,723	6,213	6,321				19		19		6,723			0	57	08/26/2046.	
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	12/26/2012.	MBS Paydown 0.819533352.....		254,855	254,855	239,564	246,125				3,007		3,007		254,855			0	16,566	09/26/2036.	
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	10/26/2012.	MBS Paydown 0.881736744.....		940,216	940,216	883,803	908,007				13,756		13,756		940,216			0	51,712	09/26/2036.	
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	11/26/2012.	MBS Paydown 0.831077914.....		1,118,334	1,118,334	1,051,234	1,080,024				21,148		21,148		1,118,334			0	67,100	09/26/2036.	
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	09/26/2012.	MBS Paydown 0.924327102.....		1,670,540	1,670,540	1,570,307	1,613,312				53,223		53,223		1,670,540			0	83,527	09/26/2036.	
47770# AB 1	JOBSON MEDICAL T/L L+500 12/01/11.....	01/09/2012.	Private Placement.....		731	731	384	377						0		377		354	354	27	12/01/2011.	
47770# AB 1	JOBSON MEDICAL T/L L+500 12/01/11.....	01/12/2012.	Private Placement.....		731	731	384	377						0		377		354	354	27	12/01/2011.	
47770# AB 1	JOBSON MEDICAL T/L L+500 12/01/11.....	03/20/2012.	Exchanged.....		685,173	1,054,112	834,999	340,416						0		340,416		344,756	344,756	23,711	12/01/2011.	
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014.....	04/20/2012.	Paydown 100.0.....		45	45	29	29				16		16		45			0	0	12/31/2014.	
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014.....	07/10/2012.	Paydown 100.0.....		225	225	146	146				79		79		225			0	7	12/31/2014.	
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014.....	08/07/2012.	Paydown 100.0.....		225	225	146	146				79		79		225			0	9	12/31/2014.	
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014.....	08/14/2012.	Paydown 100.0.....		225	225	146	146				79		79		225			0	10	12/31/2014.	
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014.....	09/28/2012.	Paydown 100.0.....		19,600	19,600	12,740	12,740				6,856		6,856		19,600			0	1,098	12/31/2014.	
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29.....	10/25/2012.	MBS Paydown 0.206088503.....		31,368	31,368	25,408	8,961				(1)		(1)		31,368			0	250	07/25/2029.	
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29.....	01/25/2012.	MBS Paydown 0.232647549.....		34,034	34,034	27,567	9,723						0		34,034			0	63	07/25/2029.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
493268	AY 2	KSLT 2000-B A2 ABS FLT 07/25/29.....	...	07/25/2012.	MBS Paydown 0.21393046.....		36,088	36,088	29,231	10,310		(1)		(1)		36,088			0	217	07/25/2029.
493268	AY 2	KSLT 2000-B A2 ABS FLT 07/25/29.....	...	04/25/2012.	MBS Paydown 0.222952357.....		38,781	38,781	31,412	11,079		(1)		(1)		38,781			0	157	07/25/2029.
493268	BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041 FB.....	...	10/27/2012.	MBS Paydown 0.441008838.....		812,336	812,336	759,026	759,551		16,164		16,164		812,336			0	6,418	10/28/2041.
493268	BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041 FB.....	...	01/27/2012.	MBS Paydown 0.534205336.....		817,544	817,544	763,892	764,421		1,250		1,250		817,544			0	1,509	10/28/2041.
493268	BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041 FB.....	...	07/27/2012.	MBS Paydown 0.471095353.....		844,001	844,001	788,613	789,159		13,264		13,264		844,001			0	5,019	10/28/2041.
493268	BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041 FB.....	...	04/27/2012.	MBS Paydown 0.502354646.....		859,969	859,969	803,533	804,089		8,882		8,882		859,969			0	3,449	10/28/2041.
49327H	AE 5	KSLT 2006-A 2A2 ABS FLT 06/27/2025.....	...	12/27/2012.	MBS Paydown 0.101366292.....		129,329	129,329	93,117	115,409		16,084		16,084		129,329			0	720	06/27/2025.
49327H	AE 5	KSLT 2006-A 2A2 ABS FLT 06/27/2025.....	...	09/27/2012.	MBS Paydown 0.173215823.....		132,123	132,123	95,129	117,902		13,684		13,684		132,123			0	588	06/27/2025.
49327H	AE 5	KSLT 2006-A 2A2 ABS FLT 06/27/2025.....	...	03/27/2012.	MBS Paydown 0.326491991.....		132,557	132,557	95,441	118,290		8,054		8,054		132,557			0	219	06/27/2025.
49327H	AE 5	KSLT 2006-A 2A2 ABS FLT 06/27/2025.....	...	06/27/2012.	MBS Paydown 0.246617593.....		143,774	143,774	103,517	128,299		12,205		12,205		143,774			0	441	06/27/2025.
494550	BM 7	KINDER MORGAN ENER 3.45 02/15/2023.....	...	09/07/2012.	BANK OF AMER/ML.....		4,062,240	4,000,000	3,983,920	3,983,920		104		104		3,984,024		78,216	78,216	11,117	02/15/2023.
49460W	ZZ 5	KINETIC CONCEPTS TLB-2 LIBOR+375 11/4/16....	...	03/30/2012.	Paydown 100.0.....		12,500	12,500	12,125	12,133		367		367		12,500			0	34,253	11/04/2016.
49460W	ZZ 5	KINETIC CONCEPTS TLB-2 LIBOR+375 11/4/16....	...	06/29/2012.	Paydown 100.0.....		12,500	12,500	12,125	12,133		367		367		12,500			0	411	11/04/2016.
49460W	ZZ 5	KINETIC CONCEPTS TLB-2 LIBOR+375 11/4/16....	...	09/28/2012.	Paydown 100.0.....		12,500	12,500	12,125	12,133		367		367		12,500			0	616	11/04/2016.
49460W	ZZ 5	KINETIC CONCEPTS TLB-2 LIBOR+375 11/4/16....	...	11/07/2012.	Exchanged.....		4,981,109	4,962,500	4,813,625	4,816,658		22,119		22,119		4,838,778		142,332	142,332	246,402	11/04/2016.
49460Y	AS 4	KINETIC CONCEPTS TL C-2 L+375 11/4/2016.....	...	12/31/2012.	Paydown 100.0.....		12,500	12,500	12,547	12,547		(47)		(47)		12,500			0	178	11/04/2016.
500630	BX 5	KOREA DEV BANK 3.00 09/14/2022.....	R	09/06/2012.	HSBC SECURITIES INC.....		4,960,250	5,000,000	4,939,050	4,939,050		0		0		4,939,050		21,200	21,200		09/14/2022.
50075N	AH 7	KRAFT FOODS INC 6 06/01/12.....	...	06/01/2012.	Maturity 100.0.....		731,000	731,000	819,590	736,328		(5,328)		(5,328)		731,000			0	85,344	06/01/2012.
50075N	BA 1	KRAFT FOODS INC 5.375 02/10/2020.....	...	07/18/2012.	Exchanged.....		3,156,287	2,618,000	2,633,001	2,630,807		(704)		(704)		2,602,688		553,599	553,599	132,118	02/10/2020.
50075N	BA 1	KRAFT FOODS INC 5.375 02/10/2020.....	...	07/18/2012.	Consent Fee.....		52,360			5,024,459		0		0		52,360			0		02/10/2020.
50105H	AB 7	KRONOS WORLDWIDE T/L L+475 6/13/2018.....	...	09/28/2012.	Paydown 100.0.....		62,500	62,500	61,563	61,563		32		32		62,500			0	829	06/13/2018.
50105H	AB 7	KRONOS WORLDWIDE T/L L+475 6/13/2018.....	...	12/30/2012.	Paydown 100.0.....		62,500	62,500	61,563	61,563		73		73		62,500			0	1,637	06/13/2018.
50212X	AL 0	LPL HOLDINGS INC TL L+375 06/28/2017.....	...	03/29/2012.	Paydown 100.0.....		2,486,964	2,486,964	2,449,659	2,451,416		35,548		35,548		2,486,964			0	32,642	06/28/2017.
502413	AU 1	L-3 COMMS CORP B 6.375 10/15/2015.....	...	07/26/2012.	Partial Call 102.125.....		172,591	169,000	167,462	168,295		705		705		169,000		3,591	3,591	8,410	10/15/2015.
502413	AU 1	L-3 COMMS CORP B 6.375 10/15/2015.....	...	10/15/2012.	Call 101.063.....		182,924	181,000	179,353	180,245		755		755		181,000		1,924	1,924	11,539	10/15/2015.
513075	AM 3	LAMAR MEDIA CORP 6.625 08/15/2015.....	...	02/27/2012.	Cash Tender 102.583.....		174,391	170,000	170,000	169,906		4		4		169,910		4,481	4,481	6,007	08/15/2015.
513075	AM 3	LAMAR MEDIA CORP 6.625 08/15/2015.....	...	02/09/2012.	Cash Tender 102.583.....		851,439	830,000	830,000	829,543		457		457		830,000		21,439	21,439	26,577	08/15/2015.
513075	AP 6	LAMAR MEDIA CORP B 6.625 08/15/2015.....	...	02/27/2012.	Cash Tender 102.583.....		174,391	170,000	157,775	164,061		221		221		164,282		10,109	10,109	6,007	08/15/2015.
513075	AP 6	LAMAR MEDIA CORP B 6.625 08/15/2015.....	...	02/09/2012.	Cash Tender 102.583.....		851,439	830,000	770,315	801,002		28,998		28,998		830,000		21,439	21,439	26,577	08/15/2015.
515074	AA 0	LANDMARK LEASING 6.20 10/01/2022.....	...	04/01/2012.	Sinking Fund Redemption 100.0.....		263,105	263,105	266,881	265,814		(263)		(263)		263,105			0	8,156	10/01/2022.
515074	AA 0	LANDMARK LEASING 6.20 10/01/2022.....	...	10/01/2012.	Sinking Fund Redemption 100.0.....		278,284	278,284	282,278	281,150		(845)		(845)		278,284			0	17,254	10/01/2022.
524660	AW 7	LEGGETT & PLATT 3.40 08/15/2022.....	...	09/18/2012.	WELLS FARGO BROKERAGE.....		1,025,030	1,000,000	997,060	997,060		25		25		997,085		27,945	27,945	3,400	08/15/2022.
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	12/26/2012.	MBS Paydown 0.017731844.....		2,704	2,704	2,582	2,704		0		0		2,704			0		07/26/2024.
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	09/26/2012.	MBS Paydown 0.018732679.....		2,991	2,991	2,855	2,991		0		0		2,991			0		07/26/2024.
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	02/26/2012.	MBS Paydown 0.021411761.....		3,292	3,292	3,143	3,292		0		0		3,292			0		07/26/2024.
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	03/26/2012.	MBS Paydown 0.021073346.....		3,316	3,316	3,166	3,316		0		0		3,316			0		07/26/2024.
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	11/26/2012.	MBS Paydown 0.018007792.....		3,442	3,442	3,286	3,442		0		0		3,442			0		07/26/2024.
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	10/26/2012.	MBS Paydown 0.018359034.....		3,662	3,662	3,496	3,662		0		0		3,662			0		07/26/2024.
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	01/26/2012.	MBS Paydown 0.021747659.....		3,687	3,687	3,520	3,687		0		0		3,687			0		07/26/2024.
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	07/26/2012.	MBS Paydown 0.019491261.....		3,711	3,711	3,543	3,711		0		0		3,711			0		07/26/2024.
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	05/26/2012.	MBS Paydown 0.020274228.....		3,732	3,732	3,563	3,732		0		0		3,732			0		07/26/2024.
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	06/26/2012.	MBS Paydown 0.019869943.....		3,962	3,962	3,782	3,962		0		0		3,962			0		07/26/2024.
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	04/26/2012.	MBS Paydown 0.020655045.....		4,099	4,099	3,914	4,099		0		0		4,099			0		07/26/2024.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.123

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
52518R	BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	...	08/26/2012.	MBS Paydown 0.019037875.....		4,443	4,443	4,242	4,443				0		4,443			0		07/26/2024.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	01/25/2012.	Pass-Through Loss.....		693	693	504					0					0	3	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	02/25/2012.	Pass-Through Loss.....		2,191	2,191	1,592					0					0	20	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	03/25/2012.	Pass-Through Loss.....		3,728	3,728	2,707					0					0	51	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	04/25/2012.	Pass-Through Loss.....		3,179	3,179	2,309					0					0	58	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	05/25/2012.	Pass-Through Loss.....		8,886	8,886	6,454					0					0	204	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	06/25/2012.	Pass-Through Loss.....		2,003	2,003	1,455					0					0	55	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	07/25/2012.	Pass-Through Loss.....		5,960	5,960	4,329					0					0	191	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	08/25/2012.	Pass-Through Loss.....		687	687	499					0					0	25	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	09/25/2012.	Pass-Through Loss.....		4,441	4,441	3,226					0					0	183	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	10/25/2012.	Pass-Through Loss.....		0	0	0					0					0	0	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	12/25/2012.	Pass-Through Loss.....		7,462	7,462	5,419					0					0	410	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	04/25/2012.	MBS Paydown 0.614925807.....		2,999	2,999	2,178	4,386		15		15		2,999			0	55	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	08/25/2012.	MBS Paydown 0.59399286.....		5,742	5,742	4,170	4,565		15		15		5,742			0	211	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	10/25/2012.	MBS Paydown 0.586651306.....		7,676	7,676	5,575	5,450		18		18		7,676			0	352	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	02/25/2012.	MBS Paydown 0.62567769.....		8,968	8,968	6,513	7,923				0		8,968			0	82	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	01/25/2012.	MBS Paydown 0.628746903.....		10,496	10,496	7,622	7,944				0		10,496			0	48	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	07/25/2012.	MBS Paydown 0.595761006.....		9,193	9,193	6,676	10,759		36		36		9,193			0	295	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	09/25/2012.	MBS Paydown 0.588762516.....		14,576	14,576	10,586	13,502		45		45		14,576			0	601	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	06/25/2012.	MBS Paydown 0.599928508.....		17,510	17,510	12,717	13,854		46		46		17,510			0	482	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	11/25/2012.	MBS Paydown 0.580237807.....		23,319	23,319	16,936	16,557		55		55		23,319			0	1,176	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	03/25/2012.	MBS Paydown 0.616624778.....		29,189	29,189	21,198	23,371				0		29,189			0	401	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	12/25/2012.	MBS Paydown 0.570925301.....		26,399	26,399	19,172	24,041		80		80		26,399			0	1,452	12/25/2035.
52520M	CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	...	05/25/2012.	MBS Paydown 0.605295178.....		26,131	26,131	18,977	24,862		83		83		26,131			0	599	12/25/2035.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	03/25/2012.	MBS Paydown 0.859326321.....		250,900	250,900	163,085	204,272		46,632		46,632		250,900			0	327	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	02/25/2012.	MBS Paydown 0.870730844.....		394,981	394,981	256,738	321,578		73,706		73,706		394,981			0	364	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	06/25/2012.	MBS Paydown 0.640867294.....		595,905	595,905	387,338	485,162		26,262		26,262		595,905			0	1,515	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	10/25/2012.	MBS Paydown 0.466878607.....		620,662	620,662	438,084	521,110		53,748		53,748		620,662			0	2,225	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	01/25/2012.	MBS Paydown 0.888684545.....		705,774	705,774	458,753	574,613		131,465		131,465		705,774			0	309	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	11/25/2012.	MBS Paydown 0.440733979.....		705,905	705,905	498,251	592,680		67,299		67,299		705,905			0	2,798	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	12/25/2012.	MBS Paydown 0.404420089.....		980,475	980,475	692,052	823,210		103,208		103,208		980,475			0	4,260	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	08/25/2012.	MBS Paydown 0.533446184.....		1,065,979	1,065,979	692,886	867,877		76,739		76,739		1,065,979			0	3,635	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	09/25/2012.	MBS Paydown 0.489866097.....		1,176,662	1,176,662	830,528	987,930		85,298		85,298		1,176,662			0	3,761	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	07/25/2012.	MBS Paydown 0.581899753.....		1,297,286	1,297,286	843,236	1,056,199		69,346		69,346		1,297,286			0	3,834	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	05/25/2012.	MBS Paydown 0.667953894.....		1,605,144	1,605,144	1,043,344	1,306,845		37,784		37,784		1,605,144			0	3,406	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	04/25/2012.	MBS Paydown 0.740915007.....		2,605,049	2,605,049	1,693,282	2,120,927		484,037		484,037		2,605,049			0	4,466	06/25/2037.
525221	AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	...	07/25/2012.	MBS Paydown 0.617517438.....		87,512	87,512	77,557	82,623		1,036		1,036		87,512			0	3,114	09/25/2035.
525221	AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	...	11/25/2012.	MBS Paydown 0.54313869.....		88,679	88,679	78,592	83,725		1,746		1,746		88,679			0	4,947	09/25/2035.
525221	AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	...	03/25/2012.	MBS Paydown 0.674191322.....		144,988	144,988	128,495	136,889		1,725		1,725		144,988			0	2,211	09/25/2035.
525221	AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	...	06/25/2012.	MBS Paydown 0.626302003.....		145,566	145,566	129,008	137,435		2,541		2,541		145,566			0	4,440	09/25/2035.
525221	AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	...	04/25/2012.	MBS Paydown 0.657720146.....		164,086	164,086	145,421	154,920		3,008		3,008		164,086			0	3,336	09/25/2035.
525221	AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	...	05/25/2012.	MBS Paydown 0.640914136.....		167,421	167,421	148,377	158,069		3,479		3,479		167,421			0	4,255	09/25/2035.

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	09/25/2012	MBS Paydown 0.571437032.....		183,925	183,925	163,003	173,650		5,617		5,617		183,925				0	8,410	09/25/2035
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	10/25/2012	MBS Paydown 0.552040389.....		193,229	193,229	171,250	182,436		6,520		6,520		193,229				0	9,809	09/25/2035
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	12/25/2012	MBS Paydown 0.522945401.....		201,166	201,166	178,283	189,928		7,585		7,585		201,166				0	12,214	09/25/2035
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	02/25/2012	MBS Paydown 0.688745391.....		252,681	252,681	223,939	238,566		7,008		7,008		252,681				0	2,569	09/25/2035
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	08/25/2012	MBS Paydown 0.589899644.....		275,128	275,128	243,833	259,760		10,485		10,485		275,128				0	11,189	09/25/2035
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	01/25/2012	MBS Paydown 0.714109889.....		277,950	277,950	246,333	262,423		7,815		7,815		277,950				0	1,413	09/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	01/25/2012	MBS Paydown 0.310345278.....		52,725	52,725	38,621	38,587		14,138		14,138		52,725				0	24	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	02/25/2012	MBS Paydown 0.307831386.....		54,300	54,300	39,775	39,740		14,560		14,560		54,300				0	52	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	12/25/2012	MBS Paydown 0.275357172.....		60,365	60,365	44,273	44,239		1,965		1,965		60,365				0	287	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	11/25/2012	MBS Paydown 0.277811105.....		61,986	61,986	45,461	45,427		1,863		1,863		61,986				0	270	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	10/25/2012	MBS Paydown 0.280330795.....		63,265	63,265	46,399	46,364		1,742		1,742		63,265				0	250	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	09/25/2012	MBS Paydown 0.282902539.....		63,473	63,473	46,552	46,517		1,589		1,589		63,473				0	225	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	06/25/2012	MBS Paydown 0.292026226.....		66,500	66,500	48,711	48,668		1,293		1,293		66,500				0	176	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	08/25/2012	MBS Paydown 0.28548273.....		68,587	68,587	50,240	50,196		1,727		1,727		68,587				0	243	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	07/25/2012	MBS Paydown 0.288658074.....		72,752	72,752	53,291	53,244		1,603		1,603		72,752				0	224	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	05/25/2012	MBS Paydown 0.29510493.....		89,680	89,680	65,691	65,633		3,888		3,888		89,680				0	198	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	04/25/2012	MBS Paydown 0.299256793.....		91,673	91,673	67,151	67,092		3,892		3,892		91,673				0	163	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	03/25/2012	MBS Paydown 0.303500926.....		93,538	93,538	68,517	68,456		19,717		19,717		93,538				0	127	12/25/2035
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....	11/25/2012	Pass-Through Loss.....			6,299	3,716					0						0	4	10/25/2036
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....	12/25/2012	Pass-Through Loss.....			21,857	12,896					0						0	21	10/25/2036
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....	10/25/2012	MBS Paydown 0.339063817.....		38,453	38,453	22,688	22,688		41		41		38,453				0	12	10/25/2036
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....	12/25/2012	MBS Paydown 0.333972058.....		17,832	17,832	10,521	23,417		114		114		17,832				0	17	10/25/2036
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....	11/25/2012	MBS Paydown 0.335956542.....		55,847	55,847	32,950	36,666		86		86		55,847				0	37	10/25/2036
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	02/25/2012	Pass-Through Loss.....			12,194	7,926					0						0	102	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	03/25/2012	Pass-Through Loss.....			21,846	14,200					0						0	279	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	05/25/2012	Pass-Through Loss.....			13,433	8,731					0						0	286	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	06/25/2012	Pass-Through Loss.....			21,315	13,855			1,188		1,188						0	535	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	07/25/2012	Pass-Through Loss.....			7,621	4,953					0						0	223	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	08/25/2012	Pass-Through Loss.....			16,726	10,872					0						0	565	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	09/25/2012	Pass-Through Loss.....			5,116	3,326					0						0	193	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	11/25/2012	Pass-Through Loss.....			14,900	9,685					0						0	684	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	04/25/2012	MBS Paydown 0.436015871.....		3,317	3,317	2,156	1,761		163		163		3,317				0	56	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	01/25/2012	MBS Paydown 0.445128441.....		3,324	3,324	2,161	1,765				0		3,324				0	14	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	10/25/2012	MBS Paydown 0.418767523.....		3,663	3,663	2,381	1,944		200		200		3,663				0	153	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	07/25/2012	MBS Paydown 0.427137765.....		2,857	2,857	1,857	5,561		571		571		2,857				0	84	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	12/25/2012	MBS Paydown 0.410814597.....		17,782	17,782	11,558	9,439		970		970		17,782				0	890	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	02/25/2012	MBS Paydown 0.441685665.....		8,462	8,462	5,501	10,965				0		8,462				0	71	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	05/25/2012	MBS Paydown 0.432436516.....		8,043	8,043	5,228	11,399		(7,129)		(7,129)		8,043				0	171	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	08/25/2012	MBS Paydown 0.423544758.....		4,832	4,832	3,141	11,443		1,176		1,176		4,832				0	163	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	09/25/2012	MBS Paydown 0.419378062.....		19,884	19,884	12,925	13,270		1,364		1,364		19,884				0	751	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	11/25/2012	MBS Paydown 0.413778277.....		15,036	15,036	9,773	15,890		1,633		1,633		15,036				0	690	01/25/2037
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	03/25/2012	MBS Paydown 0.436568689.....		8,855	8,855	5,756	16,296				0		8,855				0	113	01/25/2037
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....	04/25/2012	Pass-Through Loss.....			21,211	6,469					0						0		05/25/2037

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.125

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	05/25/2012.	Pass-Through Loss	...	...	...	...	32,958	10,052	...	...	...	...	0	...	...	...	...	0	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	06/25/2012.	Pass-Through Loss	...	...	...	...	17,843	5,442	...	...	...	...	0	...	...	...	...	0	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	07/25/2012.	Pass-Through Loss	...	...	...	...	19,092	5,823	...	...	...	...	0	...	...	...	...	0	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	08/25/2012.	Pass-Through Loss	...	...	...	...	39,573	12,070	...	...	...	...	0	...	...	...	...	0	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	09/25/2012.	Pass-Through Loss	...	...	...	...	5,168	1,576	...	...	...	...	0	...	...	...	...	0	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	11/25/2012.	Pass-Through Loss	...	...	...	...	6,072	1,852	...	...	...	...	0	...	...	...	...	0	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	12/25/2012.	Pass-Through Loss	...	...	...	...	29,942	9,132	...	...	...	...	0	...	...	...	...	0	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	10/25/2012.	MBS Paydown 0.44632588	...	...	5,929	...	5,929	1,808	1,808	...	...	...	0	...	5,929	...	...	...	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	11/25/2012.	MBS Paydown 0.444781455	...	...	5,485	...	5,485	1,673	3,525	...	...	...	0	...	5,485	...	...	...	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	09/25/2012.	MBS Paydown 0.44711817	...	...	6,713	...	6,713	2,047	3,624	...	...	...	0	...	6,713	...	...	...	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	06/25/2012.	MBS Paydown 0.463440575	...	...	5,718	...	5,718	1,744	7,186	...	...	...	0	...	5,718	...	...	...	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	07/25/2012.	MBS Paydown 0.459961608	...	...	6,941	...	6,941	2,117	7,940	...	...	...	0	...	6,941	...	...	...	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	04/25/2012.	MBS Paydown 0.473478253	...	...	14,473	...	14,473	4,414	10,883	...	...	...	0	...	14,473	...	...	...	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	05/25/2012.	MBS Paydown 0.466589242	...	...	18,592	...	18,592	5,671	15,723	...	...	...	0	...	18,592	...	...	...	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	12/25/2012.	MBS Paydown 0.437063071	...	...	27,815	...	27,815	8,483	17,616	...	...	...	0	...	27,815	...	...	...	...	05/25/2037.	
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	...	08/25/2012.	MBS Paydown 0.448705931	...	...	44,653	...	44,653	13,619	25,689	...	...	...	0	...	44,653	...	...	...	...	05/25/2037.	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	01/25/2012.	MBS Paydown 0.497989938	...	...	9,086	...	9,086	7,863	7,927	...	...	...	0	...	9,086	...	...	...	44	07/25/2047.	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	08/25/2012.	MBS Paydown 0.427896601	...	...	21,625	...	21,625	18,713	18,865	...	185	...	185	...	21,625	...	...	...	836	07/25/2047.	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	06/25/2012.	MBS Paydown 0.457526037	...	...	21,886	...	21,886	18,939	19,093	...	120	...	120	...	21,886	...	...	...	635	07/25/2047.	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	03/25/2012.	MBS Paydown 0.46802732	...	...	22,132	...	22,132	19,152	19,307	...	56	...	56	...	22,132	...	...	...	322	07/25/2047.	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	05/25/2012.	MBS Paydown 0.458143975	...	...	22,457	...	22,457	19,433	19,591	...	120	...	120	...	22,457	...	...	...	544	07/25/2047.	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	09/25/2012.	MBS Paydown 0.427252839	...	...	25,376	...	25,376	22,384	22,544	...	203	...	203	...	25,376	...	...	...	1,004	07/25/2047.	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	04/25/2012.	MBS Paydown 0.458778033	...	...	327,591	...	327,591	283,484	285,785	...	923	...	923	...	327,591	...	...	...	6,350	07/25/2047.	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	12/25/2012.	MBS Paydown 0.378920719	...	...	482,742	...	482,742	425,832	428,879	...	27,431	...	27,431	...	482,742	...	...	...	25,916	07/25/2047.	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	07/25/2012.	MBS Paydown 0.428507161	...	...	1,027,791	...	1,027,791	889,408	896,627	...	91,248	...	91,248	...	1,027,791	...	...	...	34,802	07/25/2047.	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	02/25/2012.	MBS Paydown 0.46865219	...	...	1,039,084	...	1,039,084	899,181	906,480	...	78,233	...	78,233	...	1,039,084	...	...	...	10,088	07/25/2047.	
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	11/25/2012.	MBS Paydown 0.391167469	...	...	1,422,413	...	1,422,413	1,254,725	1,263,702	...	126,702	...	126,702	...	1,422,413	...	...	...	69,724	07/25/2047.	
526020 ZZ 8	LENDER PROCESSING TL B L+450 8/14/18	...	03/30/2012.	Paydown 100.0	...	...	16,250	...	16,250	15,997	16,004	...	8	...	8	...	16,250	...	...	...	226	08/14/2018.	
526020 ZZ 8	LENDER PROCESSING TL B L+450 8/14/18	...	06/29/2012.	Paydown 100.0	...	...	16,250	...	16,250	15,997	16,004	...	16	...	16	...	16,250	...	...	...	528	08/14/2018.	
526020 ZZ 8	LENDER PROCESSING TL B L+450 8/14/18	...	09/28/2012.	Paydown 100.0	...	...	16,250	...	16,250	15,997	16,004	...	24	...	24	...	16,250	...	...	...	757	08/14/2018.	
526020 ZZ 8	LENDER PROCESSING TL B L+450 8/14/18	...	10/12/2012.	Paydown 100.0	...	...	6,418,750	...	6,418,750	6,318,645	6,321,469	...	97,972	...	97,972	...	6,418,750	...	...	...	281,299	08/14/2018.	
52602E AC 6	LENDER PROC SERV 8.125 07/01/2016	...	10/12/2012.	Cash Tender 101.438	...	...	8,355,040	...	8,000,000	7,790,000	7,804,737	...	435,263	...	435,263	...	8,240,000	...	115,040	...	115,040	832,361	07/01/2016.
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20	...	01/15/2012.	Sinking Fund Redemption 100.0	...	...	123,755	...	123,755	123,755	123,755	...	...	...	0	...	123,755	...	...	...	3,171	07/15/2020.	
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20	...	07/15/2012.	Sinking Fund Redemption 100.0	...	...	126,773	...	126,773	126,773	126,773	...	...	...	0	...	126,773	...	...	...	6,496	07/15/2020.	
53079E AC 8	LIBERTY MUTUAL 5.75 03/15/2014	...	05/07/2012.	Cash Tender 107.248	...	...	6,434,880	...	6,000,000	5,944,300	5,983,984	...	16,016	...	16,016	...	6,000,000	...	434,880	...	434,880	222,333	03/15/2014.
532457 AU 2	ELI LILLY 6.00 03/15/2012	...	03/15/2012.	Maturity 100.0	...	...	1,000,000	...	1,000,000	1,128,743	1,003,852	...	(3,852)	...	(3,852)	...	1,000,000	...	...	...	30,000	03/15/2012.	
54323M AJ 7	LONGVIEW POWER TL FAC L+475 2/28/14	...	03/30/2012.	Paydown 100.0	...	...	4,333	...	4,333	4,073	4,073	...	24	...	24	...	4,333	...	...	...	47	02/28/2014.	
54323M AJ 7	LONGVIEW POWER TL FAC L+475 2/28/14	...	06/29/2012.	Paydown 100.0	...	...	4,333	...	4,333	4,073	4,073	...	53	...	53	...	4,333	...	...	...	89	02/28/2014.	
54323M AJ 7	LONGVIEW POWER TL FAC L+475 2/28/14	...	09/28/2012.	Paydown 100.0	...	...	4,333	...	4,333	4,073	4,073	...	83	...	83	...	4,333	...	...	...	145	02/28/2014.	
54323M AJ 7	LONGVIEW POWER TL FAC L+475 2/28/14	...	12/31/2012.	Paydown 100.0	...	...	4,333	...	4,333	4,073	4,073	...	112	...	112	...	4,333	...	...	...	200	02/28/2014.	
547777 ZZ 8	LOWER BRULE COMM PR+200 11/30/2030	...	05/01/2012.	Paydown 100.0	...	...	46,223	...	46,223	46,223	46,223	...	...	...	0	...	46,223	...	...	...	250	11/30/2030.	
547777 ZZ 8	LOWER BRULE COMM PR+200 11/30/2030	...	06/01/2012.	Paydown 100.0	...	...	46,474	...	46,474	46,474	46,474	...	...	...	0	...	46,474	...	...	...	503	11/30/2030.	
547777 ZZ 8	LOWER BRULE COMM PR+200 11/30/2030	...	07/01/2012.	Paydown 100.0	...	...	46,725	...	46,725	46,725	46,725	...	...	...	0	...	46,725	...	...	...	759	11/30/2030.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.126

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
547777 ZZ 8			LOWER BRULE COMM PR+200 11/30/2030.....		08/01/2012.	Paydown 100.0.....		46,979	46,979	46,979	46,979				0		46,979			0	1,018	11/30/2030.
547777 ZZ 8			LOWER BRULE COMM PR+200 11/30/2030.....		09/01/2012.	Paydown 100.0.....		47,233	47,233	47,233	47,233				0		47,233			0	1,279	11/30/2030.
547777 ZZ 8			LOWER BRULE COMM PR+200 11/30/2030.....		10/01/2012.	Paydown 100.0.....		47,489	47,489	47,489	47,489				0		47,489			0	1,543	11/30/2030.
547777 ZZ 8			LOWER BRULE COMM PR+200 11/30/2030.....		11/01/2012.	Paydown 100.0.....		47,746	47,746	47,746	47,746				0		47,746			0	1,810	11/30/2030.
547777 ZZ 8			LOWER BRULE COMM PR+200 11/30/2030.....		12/01/2012.	Paydown 100.0.....		48,005	48,005	48,005	48,005				0		48,005			0	2,080	11/30/2030.
547777 ZZ 8			LOWER BRULE COMM PR+200 11/30/2030.....		12/31/2012.	Paydown 100.0.....		48,265	48,265	48,265	48,265				0		48,265			0	2,353	11/30/2030.
55265K 6U 8			MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		02/25/2012.	MBS Paydown 0.9954837.....		52,208	52,208	52,078	52,047		(29)		(29)		52,208			0	478	02/25/2034.
55265K 6U 8			MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		12/25/2012.	MBS Paydown 0.69139094.....		314,426	314,426	313,640	313,451		211		211		314,426			0	17,242	02/25/2034.
55265K 6U 8			MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		11/25/2012.	MBS Paydown 0.71859039.....		322,173	322,173	321,368	321,174		171		171		322,173			0	16,190	02/25/2034.
55265K 6U 8			MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		10/25/2012.	MBS Paydown 0.74646004.....		330,100	330,100	329,275	329,077		129		129		330,100			0	15,087	02/25/2034.
55265K 6U 8			MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		09/25/2012.	MBS Paydown 0.77501543.....		338,211	338,211	337,366	337,163		85		85		338,211			0	13,913	02/25/2034.
55265K 6U 8			MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		08/25/2012.	MBS Paydown 0.80427245.....		346,510	346,510	345,643	345,435		40		40		346,510			0	12,677	02/25/2034.
55265K 6U 8			MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		07/25/2012.	MBS Paydown 0.83424733.....		355,000	355,000	354,112	353,899		(7)		(7)		355,000			0	11,360	02/25/2034.
55265K 6U 8			MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		06/25/2012.	MBS Paydown 0.86495667.....		363,687	363,687	362,777	362,559		(56)		(56)		363,687			0	9,971	02/25/2034.
55265K 6U 8			MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		05/25/2012.	MBS Paydown 0.89641744.....		372,574	372,574	371,642	371,419		(106)		(106)		372,574			0	8,522	02/25/2034.
55265K 6U 8			MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		04/25/2012.	MBS Paydown 0.92864699.....		381,665	381,665	380,711	380,482		(158)		(158)		381,665			0	6,985	02/25/2034.
55265K 6U 8			MASTR 2004-1 5A18 PAC 5.50 2/25/34.....		03/25/2012.	MBS Paydown 0.96166303.....		390,967	390,967	389,990	389,755		(213)		(213)		390,967			0	5,365	02/25/2034.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		12/25/2012.	MBS Paydown 0.651568542.....		17,377	17,377	16,215	14,522		951		951		17,377			0	2,740	09/25/2033.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		09/25/2012.	MBS Paydown 0.70768275.....		21,556	21,556	20,115	18,015		(90,464)		(90,464)		21,556			0	2,544	09/25/2033.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		02/25/2012.	MBS Paydown 0.89976863.....		32,610	32,610	30,430	27,254		691		691		32,610			0	849	09/25/2033.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		11/25/2012.	MBS Paydown 0.66209988.....		33,148	33,148	30,931	27,703		1,574		1,574		33,150			0	4,789	09/25/2033.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		07/25/2012.	MBS Paydown 0.76003215.....		35,427	35,427	33,057	29,607		407		407		35,427			0	3,251	09/25/2033.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		10/25/2012.	MBS Paydown 0.68218972.....		42,064	42,064	39,251	35,154		3,458		3,458		42,064			0	5,520	09/25/2033.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		04/25/2012.	MBS Paydown 0.84011389.....		44,771	44,771	41,777	37,416		547		547		44,771			0	2,342	09/25/2033.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		05/25/2012.	MBS Paydown 0.81086781.....		48,256	48,256	45,029	40,329		2,296		2,296		48,256			0	3,159	09/25/2033.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		06/25/2012.	MBS Paydown 0.78150283.....		48,452	48,452	45,212	40,493		2,753		2,753		48,452			0	3,809	09/25/2033.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		03/25/2012.	MBS Paydown 0.86724757.....		53,660	53,660	50,071	44,845		2,727		2,727		53,660			0	2,102	09/25/2033.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		08/25/2012.	MBS Paydown 0.72074713.....		64,820	64,820	60,485	54,172		6,520		6,520		64,820			0	6,798	09/25/2033.
55265K G7 8			MASTR 2003-7 4A42 INV 9/25/2033.....		01/25/2012.	MBS Paydown 0.91953251.....		72,050	72,050	67,232	60,215		9,728		9,728		72,050			0	935	09/25/2033.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		10/25/2012.	MBS Paydown 0.04916155.....		18,231	18,231	17,604	17,821		101		101		18,231			0	759	06/25/2018.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		11/25/2012.	MBS Paydown 0.04804741.....		24,511	24,511	23,669	23,959		151		151		24,511			0	1,122	06/25/2018.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		03/25/2012.	MBS Paydown 0.06718987.....		29,983	29,983	28,952	29,308		33		33		29,983			0	375	06/25/2018.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		12/25/2012.	MBS Paydown 0.04652364.....		33,523	33,523	32,371	32,768		556		556		33,523			0	1,675	06/25/2018.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		05/25/2012.	MBS Paydown 0.0598896.....		41,109	41,109	39,696	40,183		565		565		41,109			0	855	06/25/2018.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		08/25/2012.	MBS Paydown 0.05214868.....		45,156	45,156	43,604	44,139		732		732		45,156			0	1,504	06/25/2018.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		01/25/2012.	MBS Paydown 0.0706919.....		46,260	46,260	44,670	45,218		550		550		46,260			0	193	06/25/2018.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		02/25/2012.	MBS Paydown 0.06855272.....		47,062	47,062	45,444	46,003		589		589		47,062			0	392	06/25/2018.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		09/25/2012.	MBS Paydown 0.04999024.....		47,486	47,486	45,853	46,417		808		808		47,486			0	1,779	06/25/2018.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		07/25/2012.	MBS Paydown 0.05420122.....		50,898	50,898	49,149	49,752		828		828		50,898			0	1,483	06/25/2018.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		06/25/2012.	MBS Paydown 0.05651478.....		74,246	74,246	71,694	72,575		1,281		1,281		74,246			0	1,854	06/25/2018.
55265K XJ 3			MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....		04/25/2012.	MBS Paydown 0.06175818.....		119,497	119,497	115,389	116,807		2,096		2,096		119,497			0	1,988	06/25/2018.
55265K YX 1			MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....		10/25/2012.	MBS Paydown 0.08804236.....		1,523	1,523	1,547	1,541		(1)		(1)		1,523			0	63	07/25/2033.

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	...		07/25/2012.	MBS Paydown 0.09514732.....		9,283	9,283	9,431	9,390		3		3		9,283			0	270	07/25/2033.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	...		12/25/2012.	MBS Paydown 0.08410417.....		11,918	11,918	12,108	12,055		(22)		(22)		11,918			0	595	07/25/2033.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	...		11/25/2012.	MBS Paydown 0.0859663.....		13,287	13,287	13,499	13,440		(11)		(11)		13,287			0	608	07/25/2033.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	...		08/25/2012.	MBS Paydown 0.09264528.....		16,013	16,013	16,268	16,198		(609)		(609)		16,013			0	533	07/25/2033.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	...		06/25/2012.	MBS Paydown 0.09659772.....		16,261	16,261	16,520	16,449		6		6		16,261			0	406	07/25/2033.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	...		03/25/2012.	MBS Paydown 0.11308214.....		23,752	23,752	24,130	24,026		(324)		(324)		23,752			0	297	07/25/2033.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	...		09/25/2012.	MBS Paydown 0.08828034.....		27,936	27,936	28,381	28,258		(1,101)		(1,101)		27,936			0	1,047	07/25/2033.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	...		02/25/2012.	MBS Paydown 0.11679336.....		33,483	33,483	34,017	33,870		(469)		(469)		33,483			0	279	07/25/2033.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	...		05/25/2012.	MBS Paydown 0.0991385.....		37,001	37,001	37,591	37,429		(508)		(508)		37,001			0	770	07/25/2033.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	...		01/25/2012.	MBS Paydown 0.12202506.....		50,412	50,412	51,216	50,995		(725)		(725)		50,412			0	210	07/25/2033.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	...		04/25/2012.	MBS Paydown 0.10491989.....		52,238	52,238	53,071	52,842		(735)		(735)		52,238			0	869	07/25/2033.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		03/25/2012.	MBS Paydown 0.91367913.....		58,855	58,855	53,264	53,028		(38)		(38)		58,855			0	883	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		02/25/2012.	MBS Paydown 0.91760278.....		98,474	98,474	89,119	88,725		(30)		(30)		98,474			0	985	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		07/25/2012.	MBS Paydown 0.8656908.....		106,498	106,498	96,381	95,955		(218)		(218)		106,498			0	3,727	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		10/25/2012.	MBS Paydown 0.83457977.....		122,897	122,897	111,222	110,730		1,659		1,659		122,897			0	6,145	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		05/25/2012.	MBS Paydown 0.89317611.....		152,111	152,111	137,660	137,052		4,591		4,591		152,111			0	3,803	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		04/25/2012.	MBS Paydown 0.90331681.....		155,435	155,435	140,668	140,047		4,857		4,857		155,435			0	3,109	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		09/25/2012.	MBS Paydown 0.8427729.....		162,174	162,174	146,767	146,119		5,229		5,229		162,174			0	7,298	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		08/25/2012.	MBS Paydown 0.8535845.....		181,595	181,595	164,343	163,617		6,576		6,576		181,595			0	7,264	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		01/25/2012.	MBS Paydown 0.92416772.....		218,242	218,242	197,509	196,636		10,658		10,658		218,242			0	1,091	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		12/25/2012.	MBS Paydown 0.7962607.....		271,053	271,053	245,303	244,218		17,426		17,426		271,053			0	16,263	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		11/25/2012.	MBS Paydown 0.81433087.....		303,734	303,734	274,879	273,664		21,380		21,380		303,734			0	16,705	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	...		06/25/2012.	MBS Paydown 0.87279068.....		305,781	305,781	276,732	275,509		18,494		18,494		305,781			0	9,173	06/25/2036.
55277@ AA 6	WALGREEN CO-HALTOM 6.69 02/15/2019.....	...		01/15/2012.	Paydown 100.0.....		9,355	9,355	10,086	9,792		(3)		(3)		9,355			0	52	02/15/2019.
55277@ AA 6	WALGREEN CO-HALTOM 6.69 02/15/2019.....	...		02/15/2012.	Paydown 100.0.....		9,407	9,407	10,142	9,847		(9)		(9)		9,407			0	105	02/15/2019.
55277@ AA 6	WALGREEN CO-HALTOM 6.69 02/15/2019.....	...		03/15/2012.	Paydown 100.0.....		9,460	9,460	10,198	9,902		(15)		(15)		9,460			0	158	02/15/2019.
55277@ AA 6	WALGREEN CO-HALTOM 6.69 02/15/2019.....	...		04/15/2012.	Paydown 100.0.....		9,513	9,513	10,255	9,957		(21)		(21)		9,513			0	212	02/15/2019.
55277@ AA 6	WALGREEN CO-HALTOM 6.69 02/15/2019.....	...		05/15/2012.	Paydown 100.0.....		9,566	9,566	10,312	10,012		(27)		(27)		9,566			0	267	02/15/2019.
55277@ AA 6	WALGREEN CO-HALTOM 6.69 02/15/2019.....	...		06/15/2012.	Paydown 100.0.....		9,619	9,619	10,370	10,068		(33)		(33)		9,619			0	322	02/15/2019.
55277@ AA 6	WALGREEN CO-HALTOM 6.69 02/15/2019.....	...		06/15/2012.	Paydown 127.3950271.....		2,548,919	2,000,800	2,156,992	2,094,234		(95,986)		(95,986)		2,000,800		548,120	548,120	66,927	02/15/2019.
55313N AB 1	MONDRIAN INITIAL TL LIBOR+425 7/12/2018.....	R		12/31/2012.	Paydown 100.0.....		159,091	159,091	152,951	153,139		5,952		5,952		159,091			0	8,920	07/12/2018.
55313N AB 1	MONDRIAN INITIAL TL LIBOR+425 7/12/2018.....	R		03/30/2012.	Paydown 100.0.....		340,909	340,909	327,751	328,154		12,755		12,755		340,909			0	4,740	07/12/2018.
55313N AB 1	MONDRIAN INITIAL TL LIBOR+425 7/12/2018.....	R		06/29/2012.	Paydown 100.0.....		340,909	340,909	327,751	328,154		12,755		12,755		340,909			0	9,479	07/12/2018.
55313N AB 1	MONDRIAN INITIAL TL LIBOR+425 7/12/2018.....	R		09/28/2012.	Paydown 100.0.....		363,636	363,636	349,601	350,031		13,605		13,605		363,636			0	15,167	07/12/2018.
571748 AE 2	MARSH & MCLENNAN 6.25 03/15/2012.....	...		03/15/2012.	Maturity 100.0.....		1,000,000	1,000,000	1,121,711	1,003,684		(3,684)		(3,684)		1,000,000			0	31,250	03/15/2012.
57430U JO 1	MDIBS 2006-1A A ABS 5.55 12/10/2065.....	...		11/10/2012.	MBS Paydown 0.980879541.....		152,964	152,964	143,834	144,743		8,221		8,221		152,964			0	7,782	12/10/2065.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	...		01/25/2012.	Pass-Through Loss.....			6,732	5,419	0				0					0	17	11/25/2036.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	...		02/25/2012.	Pass-Through Loss.....			2,226	1,792	0				0					0	11	11/25/2036.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	...		03/25/2012.	Pass-Through Loss.....			18	14	0				0					0	0	11/25/2036.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	...		04/25/2012.	Pass-Through Loss.....			3	2	0				0					0	0	11/25/2036.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	...		05/25/2012.	Pass-Through Loss.....			17,942	14,443	0				0					0	221	11/25/2036.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	...		06/25/2012.	Pass-Through Loss.....			16,166	13,014	0				0					0	239	11/25/2036.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	...		07/25/2012.	Pass-Through Loss.....			6,507	5,238	0				0					0	112	11/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.128

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
576431	AJ	9		08/25/2012.	Pass-Through Loss.....			11,236	9,045					0						0	221	11/25/2036.
576431	AJ	9		12/25/2012.	Pass-Through Loss.....			975	785					0						0	29	11/25/2036.
576431	AJ	9		09/25/2012.	MBS Paydown 0.424315847.....		760	760	612	446				0		760				0	17	11/25/2036.
576431	AJ	9		10/25/2012.	MBS Paydown 0.424036453.....		918	918	739	539				0		918				0	23	11/25/2036.
576431	AJ	9		03/25/2012.	MBS Paydown 0.45173089.....		1,015	1,015	817	606				0		1,015				0	7	11/25/2036.
576431	AJ	9		04/25/2012.	MBS Paydown 0.45131514.....		1,363	1,363	1,097	801				0		1,363				0	13	11/25/2036.
576431	AJ	9		12/25/2012.	MBS Paydown 0.41830068.....		2,059	2,059	1,658	1,780				0		2,059				0	62	11/25/2036.
576431	AJ	9		02/25/2012.	MBS Paydown 0.45204521.....		2,322	2,322	1,869	2,669				0		2,322				0	11	11/25/2036.
576431	AJ	9		07/25/2012.	MBS Paydown 0.43093999.....		3,994	3,994	3,215	6,161				0		3,994				0	69	11/25/2036.
576431	AJ	9		11/25/2012.	MBS Paydown 0.41922436.....		15,808	15,808	12,725	9,275				0		15,808				0	434	11/25/2036.
576431	AJ	9		01/25/2012.	MBS Paydown 0.45342983.....		11,659	11,659	9,385	10,791				0		11,659				0	29	11/25/2036.
576431	AJ	9		08/25/2012.	MBS Paydown 0.424547278.....		9,764	9,764	7,860	12,322				0		9,764				0	192	11/25/2036.
576431	AJ	9		06/25/2012.	MBS Paydown 0.43413636.....		6,789	6,789	5,465	13,468				0		6,789				0	100	11/25/2036.
576431	AJ	9		05/25/2012.	MBS Paydown 0.44112406.....		15,536	15,536	12,506	19,643				0		15,536				0	191	11/25/2036.
576434	J7	0		07/25/2012.	MBS Paydown 0.22355309.....		116,441	116,441	96,791	96,791		182		182		116,441				0	63	03/25/2035.
576434	J7	0		12/25/2012.	MBS Paydown 0.20426304.....		154,174	154,174	128,157	128,157		4,122		4,122		154,174				0	483	03/25/2035.
576434	J7	0		08/25/2012.	MBS Paydown 0.21998631.....		160,587	160,587	133,488	133,488		1,240		1,240		160,587				0	173	03/25/2035.
576434	J7	0		09/25/2012.	MBS Paydown 0.21503018.....		223,140	223,140	185,485	185,485		13,638		13,638		223,140				0	358	03/25/2035.
576434	J7	0		10/25/2012.	MBS Paydown 0.20768737.....		330,595	330,595	274,807	274,807		35,481		35,481		330,595				0	701	03/25/2035.
57645T	AA	5		03/25/2012.	MBS Paydown 0.49970405.....		22,815	22,815	17,425	17,167				0		22,815				0	33	09/25/2037.
57645T	AA	5		06/25/2012.	MBS Paydown 0.4850332.....		65,047	65,047	49,680	48,944				0		65,047				0	185	09/25/2037.
57645T	AA	5		05/25/2012.	MBS Paydown 0.48828555.....		94,666	94,666	72,301	71,230				0		94,666				0	224	09/25/2037.
57645T	AA	5		08/25/2012.	MBS Paydown 0.47394688.....		100,250	100,250	76,566	75,432				0		100,250				0	382	09/25/2037.
57645T	AA	5		10/25/2012.	MBS Paydown 0.46269724.....		110,399	110,399	84,317	83,068				0		110,399				0	518	09/25/2037.
57645T	AA	5		09/25/2012.	MBS Paydown 0.46821717.....		114,594	114,594	87,521	86,225				0		114,594				0	488	09/25/2037.
57645T	AA	5		02/25/2012.	MBS Paydown 0.50084478.....		118,487	118,487	90,494	89,154				0		118,487				0	121	09/25/2037.
57645T	AA	5		07/25/2012.	MBS Paydown 0.47895938.....		121,476	121,476	92,778	91,403				0		121,476				0	402	09/25/2037.
57645T	AA	5		04/25/2012.	MBS Paydown 0.49301885.....		133,704	133,704	102,116	100,604				0		133,704				0	256	09/25/2037.
57645T	AA	5		01/25/2012.	MBS Paydown 0.50676912.....		148,553	148,553	113,458	111,777				0		148,553				0	72	09/25/2037.
57645T	AA	5		12/25/2012.	MBS Paydown 0.44518658.....		166,304	166,304	127,015	125,134				0		166,304				0	929	09/25/2037.
57645T	AA	5		11/25/2012.	MBS Paydown 0.4535018.....		183,909	183,909	140,460	138,380				0		183,909				0	948	09/25/2037.
580169	AM	2		04/01/2012.	Maturity 100.0.....		3,800,000	3,800,000	5,092,981	3,847,682		(47,682)		(47,682)		3,800,000				0	185,250	04/01/2012.
582333	ZA	1		01/20/2012.	Paydown 100.0.....		1,120,000	1,120,000	448,000	416,547		81,232		81,232		1,120,000				0	27,263	12/31/2013.
58501W	AV	3		03/01/2012.	Paydown 100.0.....		159,265	159,265	169,730	162,719		(189)		(189)		159,265				0	6,004	03/01/2017.
58501W	AV	3		09/01/2012.	Paydown 100.0.....		165,269	165,269	176,129	168,853		(793)		(793)		165,269				0	12,461	03/01/2017.
589929	TP	3		01/20/2012.	MBS Paydown 0.053121078.....		5,682	5,682	5,681	5,682				0		5,682				0	34	05/20/2028.
589929	TP	3		07/20/2012.	MBS Paydown 0.048858425.....		5,814	5,814	5,812	5,814				0		5,814				0	246	05/20/2028.
589929	TP	3		06/20/2012.	MBS Paydown 0.049439792.....		5,913	5,913	5,912	5,913				0		5,913				0	214	05/20/2028.
589929	TP	3		04/20/2012.	MBS Paydown 0.051542238.....		6,556	6,556	6,555	6,556				0		6,556				0	158	05/20/2028.
589929	TP	3		12/20/2012.	MBS Paydown 0.036259285.....		8,152	8,152	8,151	8,152				0		8,152				0	591	05/20/2028.
589929	TP	3		11/20/2012.	MBS Paydown 0.037074522.....		8,619	8,619	8,617	8,619				0		8,619				0	573	05/20/2028.
589929	TP	3		02/20/2012.	MBS Paydown 0.05219785.....		9,232	9,232	9,230	9,232				0		9,232				0	111	05/20/2028.
589929	TP	3		08/20/2012.	MBS Paydown 0.047465852.....		13,926	13,926	13,923	13,926				0		13,926				0	588	05/20/2028.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028.....	...	05/20/2012.	MBS Paydown 0.050031109.....	.....	.....15,111	15,111	15,108	15,111	15,111	.....	.....	.....	.....	.....0	.....	.....15,111	.....	.....	.....0	456	05/20/2028.
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028.....	...	09/20/2012.	MBS Paydown 0.045652045.....	.....	.....18,138	18,138	18,134	18,138	.....	.....	.....	.....	.....	.....0	.....	.....18,138	.....	.....	.....0	987	05/20/2028.
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028.....	...	10/20/2012.	MBS Paydown 0.037936411.....	.....	.....77,156	77,156	77,141	77,156	.....	.....	.....	.....	.....	.....0	.....	.....77,156	.....	.....	.....0	4,662	05/20/2028.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	02/25/2012.	MBS Paydown 0.327087.....	.....	.....16,848	16,848	14,657	14,687	.....	.....	.....	.....31	.....	.....31	.....	.....16,848	.....	.....	.....0	56	10/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	04/25/2012.	MBS Paydown 0.32152415.....	.....	.....18,760	18,760	16,321	16,354	.....	.....	.....	.....79	.....	.....79	.....	.....18,760	.....	.....	.....0	125	10/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	10/25/2012.	MBS Paydown 0.29429225.....	.....	.....19,848	19,848	17,268	17,303	.....	.....	.....	.....311	.....	.....311	.....	.....19,848	.....	.....	.....0	329	10/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	12/25/2012.	MBS Paydown 0.28499364.....	.....	.....20,721	20,721	18,027	18,064	.....	.....	.....	.....405	.....	.....405	.....	.....20,721	.....	.....	.....0	413	10/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	03/25/2012.	MBS Paydown 0.32409401.....	.....	.....21,849	21,849	19,008	19,047	.....	.....	.....	.....63	.....	.....63	.....	.....21,849	.....	.....	.....0	109	10/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	06/25/2012.	MBS Paydown 0.31472446.....	.....	.....21,883	21,883	19,038	19,077	.....	.....	.....	.....155	.....	.....155	.....	.....21,883	.....	.....	.....0	218	10/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	05/25/2012.	MBS Paydown 0.31772215.....	.....	.....27,755	27,755	24,147	24,196	.....	.....	.....	.....150	.....	.....150	.....	.....27,755	.....	.....	.....0	231	10/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	01/25/2012.	MBS Paydown 0.32939489.....	.....	.....32,603	32,603	28,365	28,423	.....	.....	.....	.....	.....	.....0	.....	.....32,603	.....	.....	.....0	54	10/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	08/25/2012.	MBS Paydown 0.30339752.....	.....	.....35,041	35,041	30,486	30,548	.....	.....	.....	.....384	.....	.....384	.....	.....35,041	.....	.....	.....0	466	10/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	09/25/2012.	MBS Paydown 0.29701114.....	.....	.....46,621	46,621	40,560	40,643	.....	.....	.....	.....1,413	.....	.....1,413	.....	.....46,621	.....	.....	.....0	697	10/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	11/25/2012.	MBS Paydown 0.28783213.....	.....	.....47,159	47,159	41,028	41,112	.....	.....	.....	.....1,810	.....	.....1,810	.....	.....47,159	.....	.....	.....0	861	10/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	...	07/25/2012.	MBS Paydown 0.30819769.....	.....	.....47,645	47,645	41,452	41,536	.....	.....	.....	.....1,156	.....	.....1,156	.....	.....47,645	.....	.....	.....0	554	10/25/2035.
59022C CS 0	MERRILL LYNCH 5.70 05/02/2017.....	...	02/17/2012.	Cash Tender 98.174.....	.....	.....5,399,570	5,500,000	5,225,105	5,329,938	.....	.....	.....	.....69,632	.....	.....69,632	.....	.....5,399,570	.....	.....	.....0	91,438	05/02/2017.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	01/25/2012.	Pass-Through Loss.....	.....	.....	.....155	93	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	02/25/2012.	Pass-Through Loss.....	.....	.....	.....1,907	1,144	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	03/25/2012.	Pass-Through Loss.....	.....	.....	.....448	269	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	04/25/2012.	Pass-Through Loss.....	.....	.....	.....70	42	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	05/25/2012.	Pass-Through Loss.....	.....	.....	.....124	75	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	06/25/2012.	Pass-Through Loss.....	.....	.....	.....910	546	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	07/25/2012.	Pass-Through Loss.....	.....	.....	.....23,203	13,922	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	08/25/2012.	Pass-Through Loss.....	.....	.....	.....149	89	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	09/25/2012.	Pass-Through Loss.....	.....	.....	.....16	10	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	10/25/2012.	Pass-Through Loss.....	.....	.....	.....299	180	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	11/25/2012.	Pass-Through Loss.....	.....	.....	.....38	23	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	12/25/2012.	Pass-Through Loss.....	.....	.....	.....51	30	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	11/25/2012.	MBS Paydown 0.24459859.....	.....	.....959	959	576	441	.....	.....	.....	.....	.....	.....0	.....	.....959	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	12/25/2012.	MBS Paydown 0.24416097.....	.....	.....951	951	571	443	.....	.....	.....	.....	.....	.....0	.....	.....951	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	09/25/2012.	MBS Paydown 0.25134994.....	.....	.....991	991	595	446	.....	.....	.....	.....	.....	.....0	.....	.....991	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	04/25/2012.	MBS Paydown 0.30427576.....	.....	.....1,465	1,465	879	679	.....	.....	.....	.....	.....	.....0	.....	.....1,465	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	02/25/2012.	MBS Paydown 0.31498842.....	.....	.....1,198	1,198	719	1,374	.....	.....	.....	.....	.....	.....0	.....	.....1,198	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	05/25/2012.	MBS Paydown 0.3028804.....	.....	.....3,070	3,070	1,842	1,414	.....	.....	.....	.....	.....	.....0	.....	.....3,070	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	01/25/2012.	MBS Paydown 0.31634493.....	.....	.....6,218	6,218	3,731	2,820	.....	.....	.....	.....	.....	.....0	.....	.....6,218	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	08/25/2012.	MBS Paydown 0.2517898.....	.....	.....9,007	9,007	5,404	4,052	.....	.....	.....	.....	.....	.....0	.....	.....9,007	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	10/25/2012.	MBS Paydown 0.24503407.....	.....	.....14,159	14,159	8,495	6,399	.....	.....	.....	.....	.....	.....0	.....	.....14,159	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	03/25/2012.	MBS Paydown 0.3049462.....	.....	.....22,541	22,541	13,525	10,174	.....	.....	.....	.....	.....	.....0	.....	.....22,541	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	07/25/2012.	MBS Paydown 0.25578915.....	.....	.....27,542	27,542	16,525	22,457	.....	.....	.....	.....	.....	.....0	.....	.....27,542	.....	.....	.....0	.....	10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....	...	06/25/2012.	MBS Paydown 0.27795601.....	.....	.....56,147	56,147	33,688	25,251	.....	.....	.....	.....	.....	.....0	.....	.....56,147	.....	.....	.....0	.....	10/25/2036.
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....	...	06/25/2012.	MBS Paydown 0.26979602.....	.....	.....5,770	5,770	5,164	5,172	.....	.....	.....	.....28	.....	.....28	.....	.....5,770	.....	.....	.....0	72	10/25/2036.
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....	...	05/25/2012.	MBS Paydown 0.27022362.....	.....	.....8,887	8,887	7,954	7,968	.....	.....	.....	.....40	.....	.....40	.....	.....8,887	.....	.....	.....0	92	10/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.130

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description										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.						
59023P AB 9		MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			02/25/2012.	MBS Paydown 0.27733382.....		14,865	14,865	13,304	13,327			24	24		14,865			0	.60	10/25/2036.
59023P AB 9		MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			12/25/2012.	MBS Paydown 0.25159792.....		19,583	19,583	17,526	17,556			228	228		19,583			0	.504	10/25/2036.
59023P AB 9		MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			10/25/2012.	MBS Paydown 0.25557913.....		27,471	27,471	24,586	24,627			269	269		27,471			0	.584	10/25/2036.
59023P AB 9		MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			08/25/2012.	MBS Paydown 0.26295562.....		28,337	28,337	25,362	25,405			194	194		28,337			0	.476	10/25/2036.
59023P AB 9		MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			11/25/2012.	MBS Paydown 0.25304924.....		34,136	34,136	30,552	30,603			363	363		34,136			0	.802	10/25/2036.
59023P AB 9		MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			04/25/2012.	MBS Paydown 0.27088228.....		39,948	39,948	35,754	35,814			135	135		39,948			0	.328	10/25/2036.
59023P AB 9		MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			03/25/2012.	MBS Paydown 0.27384295.....		47,102	47,102	42,157	42,227			97	97		47,102			0	.288	10/25/2036.
59023P AB 9		MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			01/25/2012.	MBS Paydown 0.27843551.....		58,854	58,854	52,674	52,763				0		58,854			0	.118	10/25/2036.
59023P AB 9		MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			07/25/2012.	MBS Paydown 0.26505577.....		63,960	63,960	57,244	57,341			321	321		63,960			0	.934	10/25/2036.
59023P AB 9		MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			09/25/2012.	MBS Paydown 0.25761504.....		72,060	72,060	64,494	64,603			554	554		72,060			0	1,370	10/25/2036.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			04/15/2012.	MBS Paydown 0.542452448.....		7,691	7,691	7,383	7,417			9	9		7,691			0	.147	01/15/2040.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			10/15/2012.	MBS Paydown 0.524210802.....		8,954	8,954	8,596	8,636			32	32		8,954			0	.429	01/15/2040.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			11/15/2012.	MBS Paydown 0.522234394.....		9,062	9,062	8,699	8,740			35	35		9,062			0	.477	01/15/2040.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			07/15/2012.	MBS Paydown 0.533206651.....		11,094	11,094	10,650	10,699			26	26		11,094			0	.372	01/15/2040.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			01/15/2012.	MBS Paydown 0.549933488.....		12,261	12,261	11,771	11,825				0		12,261			0	.59	01/15/2040.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			03/15/2012.	MBS Paydown 0.544129805.....		13,021	13,021	12,501	12,558			10	10		13,021			0	.187	01/15/2040.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			02/15/2012.	MBS Paydown 0.546969801.....		13,589	13,589	13,045	13,105			5	5		13,589			0	.130	01/15/2040.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			08/15/2012.	MBS Paydown 0.530095443.....		14,265	14,265	13,694	13,758			38	38		14,265			0	.546	01/15/2040.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			06/15/2012.	MBS Paydown 0.535626259.....		14,373	14,373	13,798	13,861			27	27		14,373			0	.413	01/15/2040.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			05/15/2012.	MBS Paydown 0.538760982.....		16,925	16,925	16,248	16,323			25	25		16,925			0	.405	01/15/2040.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			09/15/2012.	MBS Paydown 0.526163709.....		18,027	18,027	17,306	17,386			56	56		18,027			0	.777	01/15/2040.
595481 AA 0		MDST 2005-1 A SEQ 5.745 01/15/40.....			12/15/2012.	MBS Paydown 0.517126449.....		23,420	23,420	22,483	22,587			495	495		23,420			0	1,345	01/15/2040.
59549N AA 1		MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35.....			04/01/2012.	MBS Paydown 0.201074074.....		100,454	100,454	99,987	100,208			12	12		100,454			0	3,687	07/01/2035.
59549N AA 1		MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35.....			10/01/2012.	MBS Paydown 0.190187631.....		106,272	106,272	105,779	106,012			38	38		106,272			0	7,800	07/01/2035.
59549N AA 1		MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35.....			01/01/2012.	MBS Paydown 0.206096749.....		109,467	109,467	108,959	109,200				0		109,467			0	2,009	07/01/2035.
59549N AA 1		MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35.....			07/01/2012.	MBS Paydown 0.195501227.....		111,457	111,457	110,940	111,185			26	26		111,457			0	6,136	07/01/2035.
59549P AA 6		MID-STATE TR 4A ABS 8.33 4/1/2030.....			07/01/2012.	MBS Paydown 0.075326111.....		146,934	146,934	148,150	147,222			(90)	(90)		146,934			0	9,180	04/01/2030.
59549P AA 6		MID-STATE TR 4A ABS 8.33 4/1/2030.....			04/01/2012.	MBS Paydown 0.07887953.....		155,500	155,500	156,786	155,805			(49)	(49)		155,500			0	6,477	04/01/2030.
59549P AA 6		MID-STATE TR 4A ABS 8.33 4/1/2030.....			10/01/2012.	MBS Paydown 0.071445012.....		162,424	162,424	163,850	162,837			(154)	(154)		162,424			0	13,409	04/01/2030.
59549P AA 6		MID-STATE TR 4A ABS 8.33 4/1/2030.....			01/01/2012.	MBS Paydown 0.082640101.....		172,629	172,629	174,057	172,967				0		172,629			0	3,595	04/01/2030.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			04/15/2012.	MBS Paydown 0.448297112.....		10,309	10,309	10,309	10,309				0		10,309			0	.167	07/15/2038.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			01/15/2012.	MBS Paydown 0.454455806.....		11,957	11,957	11,956	11,956				0		11,957			0	.48	07/15/2038.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			02/15/2012.	MBS Paydown 0.452668833.....		14,296	14,296	14,295	14,296				0		14,296			0	.116	07/15/2038.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			11/15/2012.	MBS Paydown 0.433993424.....		14,927	14,927	14,927	14,927				0		14,927			0	.666	07/15/2038.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			08/15/2012.	MBS Paydown 0.439841177.....		14,975	14,975	14,974	14,974				0		14,975			0	.486	07/15/2038.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			10/15/2012.	MBS Paydown 0.435859359.....		15,171	15,171	15,170	15,170				0		15,171			0	.615	07/15/2038.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			05/15/2012.	MBS Paydown 0.446248501.....		16,389	16,389	16,388	16,389				0		16,389			0	.332	07/15/2038.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			09/15/2012.	MBS Paydown 0.437755673.....		16,684	16,684	16,684	16,684				0		16,684			0	.609	07/15/2038.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			07/15/2012.	MBS Paydown 0.441712995.....		16,736	16,736	16,736	16,736				0		16,736			0	.475	07/15/2038.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			12/15/2012.	MBS Paydown 0.43178829.....		17,641	17,641	17,641	17,641				0		17,641			0	.858	07/15/2038.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			06/15/2012.	MBS Paydown 0.443805049.....		19,548	19,548	19,547	19,547				0		19,548			0	.475	07/15/2038.
59549W AA 1		MDST 11 A1 4.864 07/15/2038.....			03/15/2012.	MBS Paydown 0.449585762.....		24,665	24,665	24,664	24,664				0		24,665			0	.300	07/15/2038.
59560W AA 5		MDST 2010-1 A SEQ 3.50 12/15/2045.....			08/15/2012.	MBS Paydown 0.907360701.....		13,409	13,409	13,380	13,377				0		13,409			0	.313	12/15/2045.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.131

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	...	05/15/2012.	MBS Paydown 0.918171428	...	20,830	20,830	20,785	20,780	...	...	...	13	...	...	...	20,830	...	...	0	304	12/15/2045.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	...	07/15/2012.	MBS Paydown 0.909276309	...	25,240	25,240	25,184	25,179	...	...	...	11	...	...	...	25,240	...	...	0	515	12/15/2045.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	...	10/15/2012.	MBS Paydown 0.898417594	...	27,567	27,567	27,507	27,501	...	...	...	10	...	...	...	27,567	...	...	0	804	12/15/2045.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	...	01/15/2012.	MBS Paydown 0.938304174	...	30,448	30,448	30,381	30,375	...	...	...	8	...	...	...	30,448	...	...	0	89	12/15/2045.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	...	12/15/2012.	MBS Paydown 0.888593773	...	34,065	34,065	33,991	33,983	...	...	...	6	...	...	...	34,065	...	...	0	1,192	12/15/2045.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	...	11/15/2012.	MBS Paydown 0.893460259	...	34,701	34,701	34,625	34,618	...	...	...	6	...	...	...	34,701	...	...	0	1,113	12/15/2045.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	...	09/15/2012.	MBS Paydown 0.902355734	...	35,035	35,035	34,958	34,950	...	...	...	6	...	...	...	35,035	...	...	0	920	12/15/2045.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	...	06/15/2012.	MBS Paydown 0.912881969	...	37,026	37,026	36,945	36,937	...	...	...	4	...	...	...	37,026	...	...	0	648	12/15/2045.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	...	02/15/2012.	MBS Paydown 0.932757832	...	38,824	38,824	38,739	38,731	...	...	...	3	...	...	...	38,824	...	...	0	226	12/15/2045.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	...	04/15/2012.	MBS Paydown 0.921147156	...	38,955	38,955	38,870	38,862	...	...	...	3	...	...	...	38,955	...	...	0	454	12/15/2045.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	...	03/15/2012.	MBS Paydown 0.926712201	...	42,319	42,319	42,227	42,218	...	...	...	1	...	...	...	42,319	...	...	0	370	12/15/2045.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025	...	03/15/2012.	Sinking Fund Redemption 100.0	...	77,000	77,000	77,000	77,003	...	...	...	2	...	...	...	77,000	...	...	0	2,580	03/15/2025.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025	...	09/15/2012.	Sinking Fund Redemption 100.0	...	108,500	108,500	108,500	108,504	...	...	...	2	...	...	...	108,500	...	...	0	6,890	03/15/2025.
60253X AA 3	MCS VA 1 CLO FLTR 3/26/2013	R	12/26/2012.	MBS Paydown 0.18911474	...	141,996	141,996	147,690	14,200	...	...	...	441,188	...	...	...	90,000	...	51,996	51,996	3,208	03/26/2013.
60253X AA 3	MCS VA 1 CLO FLTR 3/26/2013	R	09/26/2012.	MBS Paydown 0.224613713	...	151,810	151,810	157,897	15,181	...	...	...	...	...	...	...	...	...	151,810	151,810	3,429	03/26/2013.
60253X AA 3	MCS VA 1 CLO FLTR 3/26/2013	R	06/26/2012.	MBS Paydown 0.262566136	...	2,949,735	2,949,735	3,068,020	294,974	...	...	...	...	...	...	...	400,000	...	2,549,735	2,549,735	49,970	03/26/2013.
60253X AA 3	MCS VA 1 CLO FLTR 3/26/2013	R	11/30/2012.	Book Value Adjustment	...	...	...	...	...	...	...	...	...	...	...	...	2,701,545	...	(2,701,545)	(2,701,545)	...	03/26/2013.
60253X AA 3	MCS VA 1 CLO FLTR 3/26/2013	R	12/31/2012.	Book Value Adjustment	...	...	...	...	...	...	...	...	441,188	...	...	...	51,996	...	(51,996)	(51,996)	...	03/26/2013.
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021	...	10/20/2012.	MBS Paydown 0.685714286	...	1,478,571	1,478,571	1,481,464	1,481,444	...	...	...	(1,062)	...	...	...	1,478,571	...	...	0	79,420	10/20/2021.
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021	...	01/20/2012.	MBS Paydown 0.921428571	...	1,571,429	1,571,429	1,571,429	1,571,404	...	...	...	(20)	...	...	...	1,571,429	...	...	0	11,731	10/20/2021.
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021	...	04/20/2012.	MBS Paydown 0.842857143	...	1,807,143	1,807,143	1,810,679	1,810,654	...	...	...	(328)	...	...	...	1,807,143	...	...	0	39,968	10/20/2021.
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021	...	07/20/2012.	MBS Paydown 0.75	...	2,135,714	2,135,714	2,139,893	2,139,864	...	...	...	(960)	...	...	...	2,135,714	...	...	0	80,605	10/20/2021.
60688V AC 8	MMODAL INC TL B L+550 8/17/2019	...	12/31/2012.	Paydown 100.0	...	8,652	8,652	8,541	8,541	...	...	...	111	...	...	...	8,652	...	...	0	168	08/17/2019.
61166W AA 9	MONSANTO COMPANY 7.375 08/15/2012	...	08/15/2012.	Maturity 100.0	...	2,500,000	2,500,000	2,482,715	2,498,523	...	...	...	1,477	...	...	...	2,500,000	...	...	0	184,375	08/15/2012.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	...	11/25/2012.	MBS Paydown 0.005516422	...	127	127	130	128	...	...	...	(3)	...	...	...	127	...	...	0	6	07/25/2017.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	...	12/25/2012.	MBS Paydown 0.005433968	...	128	128	131	129	...	...	...	(4)	...	...	...	128	...	...	0	7	07/25/2017.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	...	10/25/2012.	MBS Paydown 0.005598473	...	140	140	143	141	...	...	...	(3)	...	...	...	140	...	...	0	6	07/25/2017.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	...	01/25/2012.	MBS Paydown 0.006949677	...	150	150	154	151	...	...	...	...	...	...	...	150	...	...	0	1	07/25/2017.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	...	08/25/2012.	MBS Paydown 0.005881226	...	154	154	158	155	...	...	...	(2)	...	...	...	154	...	...	0	6	07/25/2017.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	...	07/25/2012.	MBS Paydown 0.005980699	...	203	203	208	204	...	...	...	(1)	...	...	...	203	...	...	0	6	07/25/2017.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	...	09/25/2012.	MBS Paydown 0.00568865	...	298	298	305	301	...	...	...	(5)	...	...	...	298	...	...	0	12	07/25/2017.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	...	06/25/2012.	MBS Paydown 0.006111531	...	1,299	1,299	1,330	1,308	...	...	...	(13)	...	...	...	1,299	...	...	0	35	07/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	...	09/25/2012.	MBS Paydown 0.00106301	...	114	114	116	114	...	...	...	(1)	...	...	...	114	...	...	0	5	04/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	...	11/25/2012.	MBS Paydown	...	115	115	118	116	...	...	...	(1)	...	...	...	115	...	...	0	6	04/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	...	10/25/2012.	MBS Paydown 0.001016588	...	125	125	128	126	...	...	...	(1)	...	...	...	125	...	...	0	6	04/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	...	03/25/2012.	MBS Paydown 0.001726349	...	145	145	148	146	...	...	...	...	...	...	...	145	...	...	0	2	04/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	...	06/25/2012.	MBS Paydown 0.001520311	...	148	148	151	149	...	...	...	...	...	...	...	148	...	...	0	4	04/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	...	07/25/2012.	MBS Paydown 0.001465277	...	149	149	152	150	...	...	...	(1)	...	...	...	149	...	...	0	5	04/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	...	12/25/2012.	MBS Paydown	...	152	152	155	152	...	...	...	(2)	...	...	...	152	...	...	0	8	04/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	...	01/25/2012.	MBS Paydown 0.001837105	...	153	153	157	154	...	...	...	...	...	...	...	153	...	...	0	1	04/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	...	02/25/2012.	MBS Paydown 0.001779935	...	154	154	158	155	...	...	...	...	...	...	...	154	...	...	0	1	04/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	...	05/25/2012.	MBS Paydown 0.00157504	...	158	158	161	159	...	...	...	...	...	...	...	158	...	...	0	4	04/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	...	04/25/2012.	MBS Paydown 0.001633422	...	251	251	257	252	...	...	...	...	...	...	...	251	...	...	0	5	04/25/2017.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.132

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17.....		08/25/2012.	MBS Paydown 0.001105128.....		972	972	994	978		(44)		(44)	(44)	972				0	35	04/25/2017.
61748A AE 6	MORGAN STANLEY 4.75 04/01/2014.....		06/05/2012.	MORGAN STANLEY & CO.....		605,588	614,000	587,985	606,905		1,311		1,311	1,311	608,216			(2,628)	(2,628)	20,010	04/01/2014.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		06/25/2012.	MBS Paydown 0.39591699.....		41,337	41,337	30,254	30,394		436		436	436	41,337				0	489	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		01/25/2012.	MBS Paydown 0.4210115.....		46,323	46,323	33,903	34,060					0	46,323				0	88	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		09/25/2012.	MBS Paydown 0.38460627.....		103,067	103,067	75,432	75,782		1,711		1,711	1,711	103,067				0	1,874	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		04/25/2012.	MBS Paydown 0.39941764.....		103,949	103,949	76,078	76,430		672		672	672	103,949				0	805	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		05/25/2012.	MBS Paydown 0.39688963.....		107,440	107,440	78,633	78,997		909		909	909	107,440				0	1,052	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		07/25/2012.	MBS Paydown 0.3927508.....		134,563	134,563	98,483	98,939		1,562		1,562	1,562	134,563				0	1,876	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		11/25/2012.	MBS Paydown 0.37079877.....		222,514	222,514	162,853	163,607		23,675		23,675	23,675	222,514				0	4,988	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		08/25/2012.	MBS Paydown 0.38703138.....		243,075	243,075	177,901	178,724		32,056		32,056	32,056	243,075				0	3,904	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		12/25/2012.	MBS Paydown 0.36459223.....		263,778	263,778	193,052	193,946		37,164		37,164	37,164	263,778				0	6,466	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		03/25/2012.	MBS Paydown 0.4018635.....		264,323	264,323	193,452	194,347		31,423		31,423	31,423	264,323				0	1,521	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		10/25/2012.	MBS Paydown 0.3760344.....		364,304	364,304	266,625	267,860		64,904		64,904	64,904	364,304				0	7,395	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB.....		02/25/2012.	MBS Paydown 0.40808287.....		549,467	549,467	402,141	404,003		103,671		103,671	103,671	549,467				0	2,093	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		06/25/2012.	MBS Paydown 0.45464002.....		145	145	112	72		(2)		(2)	(2)	145				0	4	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		02/25/2012.	MBS Paydown 0.50059654.....		401	401	311	200		(1)		(1)	(1)	401				0	4	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		03/25/2012.	MBS Paydown 0.50036895.....		439	439	340	219		(2)		(2)	(2)	439				0	6	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		04/25/2012.	MBS Paydown 0.50002318.....		666	666	517	333		(6)		(6)	(6)	666				0	12	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		07/25/2012.	MBS Paydown 0.447303.....		14,138	14,138	10,975	7,069		6,367		6,367	6,367	14,138				0	459	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		11/25/2012.	MBS Paydown 0.38466344.....		16,808	16,808	13,047	8,404		7,482		7,482	7,482	16,808				0	844	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		10/25/2012.	MBS Paydown 0.39338592.....		19,852	19,852	15,410	9,926		9,140		9,140	9,140	19,852				0	910	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		01/25/2012.	MBS Paydown 0.5008046.....		21,006	21,006	16,306	10,503		9,934		9,934	9,934	21,006				0	98	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		12/25/2012.	MBS Paydown 0.37044919.....		27,391	27,391	21,262	13,696		13,358		13,358	13,358	27,391				0	1,494	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		09/25/2012.	MBS Paydown 0.4036878.....		31,019	31,019	24,079	15,510		14,663		14,663	14,663	31,019				0	1,286	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		08/25/2012.	MBS Paydown 0.41978506.....		53,027	53,027	41,162	26,514		25,864		25,864	25,864	53,027				0	1,968	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		05/25/2012.	MBS Paydown 0.45471522.....		87,308	87,308	67,773	43,655		43,180		43,180	43,180	87,308				0	2,028	06/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		09/25/2012.	MBS Paydown 0.816731584.....		25,489	25,489	14,608	15,325		458		458	458	25,489				0	68	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		11/25/2012.	MBS Paydown 0.80351608.....		26,967	26,967	15,456	16,214		52		52	52	26,967				0	86	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		06/25/2012.	MBS Paydown 0.861089012.....		79,381	79,381	45,495	47,726		1,705		1,705	1,705	79,381				0	142	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		07/25/2012.	MBS Paydown 0.852333977.....		80,984	80,984	46,414	48,690		1,375		1,375	1,375	80,984				0	168	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		10/25/2012.	MBS Paydown 0.806431462.....		95,276	95,276	54,605	57,283		782		782	782	95,276				0	279	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		12/25/2012.	MBS Paydown 0.791464225.....		111,480	111,480	63,892	67,025		(1,075)		(1,075)	(1,075)	111,480				0	386	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		05/25/2012.	MBS Paydown 0.869670747.....		144,000	144,000	82,530	86,577		3,147		3,147	3,147	144,000				0	216	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		01/25/2012.	MBS Paydown 0.970220342.....		176,248	176,248	101,012	105,966		926		926	926	176,248				0	56	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		04/25/2012.	MBS Paydown 0.885238295.....		180,169	180,169	103,259	108,323		3,646		3,646	3,646	180,169				0	219	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		02/25/2012.	MBS Paydown 0.94102971.....		270,013	270,013	154,751	162,340		(2,525)		(2,525)	(2,525)	270,013				0	179	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		08/25/2012.	MBS Paydown 0.819487118.....		303,833	303,833	174,135	182,673		15,384		15,384	15,384	303,833				0	727	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....		03/25/2012.	MBS Paydown 0.904716036.....		335,901	335,901	192,514	201,954		28,432										

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....		02/25/2012.	MBS Paydown 0.72051615.....		259,084	259,084	161,928	161,928		4,434		4,434		259,084			0	19	11/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....		09/25/2012.	MBS Paydown 0.612554514.....		273,353	273,353	170,845	170,845		21,730		21,730		273,353			0	131	11/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....		03/25/2012.	MBS Paydown 0.70111313.....		310,448	310,448	194,030	194,030		8,368		8,368		310,448			0	38	11/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....		05/25/2012.	MBS Paydown 0.659014378.....		331,565	331,565	207,228	207,228		17,454		17,454		331,565			0	80	11/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....		04/25/2012.	MBS Paydown 0.679737216.....		342,015	342,015	213,759	213,759		16,488		16,488		342,015			0	63	11/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....		01/25/2012.	MBS Paydown 0.736708928.....		385,439	385,439	240,899	240,899		24,932		24,932		385,439			0		11/25/2036.
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42.....		07/06/2012.	RBC DOMINION.....		5,858,398	5,000,000	4,955,859	4,970,249		1,871		1,871		4,972,120		886,279	886,279	166,773	06/11/2042.
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42.....		07/05/2012.	RBC DOMINION.....		8,192,188	7,000,000	6,842,461	6,892,639		8,315		8,315		6,900,954		1,291,233	1,291,233	233,483	06/11/2042.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		03/25/2012.	MBS Paydown 0.36045088.....		69,033	69,033	58,333	58,802		649		649		69,033			0	61	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		09/25/2012.	MBS Paydown 0.33228946.....		80,684	80,684	68,178	68,726		2,059		2,059		80,684			0	203	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		05/25/2012.	MBS Paydown 0.35274086.....		80,781	80,781	68,260	68,808		1,137		1,137		80,781			0	114	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		04/25/2012.	MBS Paydown 0.35649636.....		85,062	85,062	71,877	72,455		988		988		85,062			0	98	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		02/25/2012.	MBS Paydown 0.36366024.....		90,928	90,928	76,834	77,452		608		608		90,928			0	57	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		11/25/2012.	MBS Paydown 0.32191805.....		94,103	94,103	79,517	80,156		2,898		2,898		94,103			0	284	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		06/25/2012.	MBS Paydown 0.34755514.....		111,545	111,545	94,255	95,013		1,854		1,854		111,545			0	188	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		07/25/2012.	MBS Paydown 0.34226028.....		113,892	113,892	96,239	97,013		2,215		2,215		113,892			0	223	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		12/25/2012.	MBS Paydown 0.31648589.....		116,846	116,846	98,735	99,528		3,866		3,866		116,846			0	381	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		01/25/2012.	MBS Paydown 0.3678875.....		122,645	122,645	103,635	104,468		425		425		122,645			0	37	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		10/25/2012.	MBS Paydown 0.32629292.....		128,986	128,986	108,993	109,869		3,573		3,573		128,986			0	356	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		08/25/2012.	MBS Paydown 0.33604046.....		133,788	133,788	113,051	113,960		2,986		2,986		133,788			0	302	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....		11/26/2012.	MBS Paydown 0.61542533.....		170,080	170,080	176,628	176,628		(279)		(279)		170,080			0	2,551	04/26/2036.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....		10/26/2012.	MBS Paydown 0.62046475.....		383,569	383,569	398,335	398,335		(10,185)		(10,185)		383,569			0	3,836	04/26/2036.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....		09/26/2012.	MBS Paydown 0.631829758.....		406,295	406,295	421,935	421,935		(7,774)		(7,774)		406,295			0	2,031	04/26/2036.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....		12/26/2012.	MBS Paydown 0.594304714.....		712,821	712,821	740,261	740,261		(31,864)		(31,864)		712,821			0	14,256	04/26/2036.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		04/26/2012.	MBS Paydown 0.46311124.....		1,345	1,345	1,345	1,352				0		1,345			0	29	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		10/26/2012.	MBS Paydown 0.382989492.....		80,980	80,980	80,980	81,401		(74)		(74)		80,980			0	4,386	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		08/26/2012.	MBS Paydown 0.404409762.....		89,372	89,372	89,372	89,836		(58)		(58)		89,372			0	3,873	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		05/26/2012.	MBS Paydown 0.454046898.....		110,585	110,585	110,585	111,159		(46)		(46)		110,585			0	2,995	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		01/26/2012.	MBS Paydown 0.50527959.....		125,445	125,445	125,445	126,097				0		125,445			0	680	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		11/26/2012.	MBS Paydown 0.370590636.....		151,266	151,266	151,266	152,051		(937)		(937)		151,266			0	9,013	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		06/26/2012.	MBS Paydown 0.439929948.....		172,227	172,227	172,227	173,121		(1,077)		(1,077)		172,227			0	5,597	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		09/26/2012.	MBS Paydown 0.389627217.....		180,347	180,347	180,347	181,283		(1,187)		(1,187)		180,347			0	8,792	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		12/26/2012.	MBS Paydown 0.351007872.....		238,910	238,910	238,910	240,150		(1,776)		(1,776)		238,910			0	15,529	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		02/26/2012.	MBS Paydown 0.485158882.....		245,473	245,473	245,473	246,747		(1,747)		(1,747)		245,473			0	2,659	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		03/26/2012.	MBS Paydown 0.463221457.....		267,637	267,637	267,637	269,026		(1,966)		(1,966)		267,637			0	4,349	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37.....		07/26/2012.	MBS Paydown 0.411735318.....		343,974	343,974	343,974	345,761		(2,738)		(2,738)		343,974			0	13,042	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....		03/26/2012.	Pass-Through Loss.....		14,268		5,973			(33)		(33)					0	232	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....		04/26/2012.	Pass-Through Loss.....			11,192	4,686			(39)		(39)					0	242	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....		05/26/2012.	Pass-Through Loss.....			136,784	57,267			(637)		(637)					0	3,705	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....		06/26/2012.	Pass-Through Loss.....			17,502	7,328			(101)		(101)					0	569	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....		07/26/2012.	Pass-Through Loss.....			121,211	50,747			(857)		(857)					0	4,596	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....		08/26/2012.	Pass-Through Loss.....			62,730	26,263			(522)		(522)					0	2,718	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....		09/26/2012.	Pass-Through Loss.....			3,411	1,428			(33)		(33)					0	166	10/26/2037.

E14.133

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.134

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37	10/26/2012.	Pass-Through Loss.....					49,359	20,665			(535)		(535)						0	2,674	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37	11/26/2012.	Pass-Through Loss.....					21,602	9,044			(260)		(260)						0	1,287	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37	12/26/2012.	Pass-Through Loss.....					3,147	1,318			(41)		(41)						0	205	10/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	06/26/2012.	MBS Paydown 0.452874021.....				37,387	37,387	37,387	37,387				0		37,387				0	747	01/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	04/26/2012.	MBS Paydown 0.475794072.....				47,213	47,213	47,213	47,213				0		47,213				0	629	01/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	10/26/2012.	MBS Paydown 0.38324435.....				129,065	129,065	129,065	129,065				0		129,065				0	4,301	01/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	01/26/2012.	MBS Paydown 0.530481765.....				198,099	198,099	198,099	198,099				0		198,099				0	660	01/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	07/26/2012.	MBS Paydown 0.437693583.....				231,820	231,820	231,820	231,820				0		231,820				0	5,407	01/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	09/26/2012.	MBS Paydown 0.391696007.....				269,824	269,824	269,824	269,824				0		269,824				0	8,092	01/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	05/26/2012.	MBS Paydown 0.455322254.....				312,625	312,625	312,625	312,625				0		312,625				0	5,208	01/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	02/26/2012.	MBS Paydown 0.505584275.....				380,210	380,210	380,210	380,210				0		380,210				0	2,535	01/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	03/26/2012.	MBS Paydown 0.478885722.....				407,714	407,714	407,714	407,714				0		407,714				0	4,074	01/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	08/26/2012.	MBS Paydown 0.409365028.....				432,605	432,605	432,605	432,605				0		432,605				0	11,532	01/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	11/26/2012.	MBS Paydown 0.349417521.....				516,570	516,570	516,570	516,570				0		516,570				0	18,936	01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037...	07/26/2012.	Pass-Through Loss.....					22,469	15,223			(296)		(296)						0	1,106	01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037...	08/26/2012.	Pass-Through Loss.....					67,943	46,033			(1,044)		(1,044)						0	3,753	01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037...	09/26/2012.	Pass-Through Loss.....					189,156	128,159			(3,317)		(3,317)						0	11,573	01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037...	10/26/2012.	Pass-Through Loss.....					185,162	125,453			(3,656)		(3,656)						0	12,426	01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037...	11/26/2012.	Pass-Through Loss.....					78,626	53,271			(1,732)		(1,732)						0	5,742	01/26/2037.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	10/19/2012.	MBS Paydown 0.611210119.....				51,373	51,373	50,609	50,704		609		609		51,373				0	1,819	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	11/19/2012.	MBS Paydown 0.606898127.....				86,240	86,240	84,956	85,116		1,024		1,024		86,240				0	3,360	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	12/19/2012.	MBS Paydown 0.592403633.....				289,890	289,890	285,576	286,111		3,446		3,446		289,890				0	12,320	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	08/19/2012.	MBS Paydown 0.647075412.....				304,523	304,523	299,991	300,554		3,560		3,560		304,523				0	8,628	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	06/19/2012.	MBS Paydown 0.731619988.....				352,278	352,278	347,035	347,686		4,016		4,016		352,278				0	7,486	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	04/19/2012.	MBS Paydown 0.774894318.....				358,090	358,090	352,760	353,422		4,036		4,036		358,090				0	5,073	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	05/19/2012.	MBS Paydown 0.749233879.....				513,209	513,209	505,571	506,519		5,811		5,811		513,209				0	9,088	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	03/19/2012.	MBS Paydown 0.792798807.....				576,716	576,716	568,133	569,199		6,454		6,454		576,716				0	6,128	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	09/19/2012.	MBS Paydown 0.6137778791.....				665,932	665,932	656,021	657,252		7,819		7,819		665,932				0	21,227	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	02/19/2012.	MBS Paydown 0.821634605.....				1,347,511	1,347,511	1,327,456	1,329,947		14,831		14,831		1,347,511				0	9,545	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	07/19/2012.	MBS Paydown 0.662301582.....				1,386,368	1,386,368	1,365,735	1,368,298		15,879		15,879		1,386,368				0	34,370	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	01/19/2012.	MBS Paydown 0.889010151.....				1,756,414	1,756,414	1,730,274	1,733,521		18,942		18,942		1,756,414				0	6,221	12/17/2040.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	07/25/2012.	MBS Paydown 0.34131869.....				430	430	247	267		11		11		430				0	1	08/25/2035.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	02/25/2012.	MBS Paydown 0.35193204.....				490	490	282	305		3		3		490				0	0	08/25/2035.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	03/25/2012.	MBS Paydown 0.35039457.....				615	615	354	383		6		6		615				0	1	08/25/2035.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	10/25/2012.	MBS Paydown 0.33523114.....				751	751	432	467		26		26		751				0	3	08/25/2035.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	08/25/2012.	MBS Paydown 0.3393777.....				776	776	446	483		21		21		776				0	3	08/25/2035.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	06/25/2012.	MBS Paydown 0.34239353.....				807	807	464	502		17		17		807				0	2	08/25/2035.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	05/25/2012.	MBS Paydown 0.34440983.....				895	895	515	557		16		16		895				0	2	08/25/2035.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	09/25/2012.	MBS Paydown 0.33710927.....				907	907	522	564		27		27		907				0	4	08/25/2035.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	12/25/2012.	MBS Paydown 0.32844868.....				1,157	1,157	665	720		50		50		1,157				0	6	08/25/2035.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	01/25/2012.	MBS Paydown 0.35315601.....				1,402	1,402	806	872		2		2		1,402				0	1	08/25/2035.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	04/25/2012.	MBS Paydown 0.34664794.....				1,499	1,499	862	932		18		18		1,499				0	3	08/25/2035.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	11/25/2012.	MBS Paydown 0.33134181.....				1,556	1,556	895	968		58		58		1,556				0	8	08/25/2035.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.135

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	02/25/2012.	MBS Paydown 0.42774738.....	.....	22,970	22,970	14,815	15,663	.....	84	.....	84	.....	22,970	.....	.....	0	22	12/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	01/25/2012.	MBS Paydown 0.42918181.....	.....	31,200	31,200	20,124	21,276	.....	38	.....	38	.....	31,200	.....	.....	0	14	12/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	03/25/2012.	MBS Paydown 0.42576734.....	.....	31,706	31,706	20,451	21,621	.....	183	.....	183	.....	31,706	.....	.....	0	42	12/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	12/25/2012.	MBS Paydown 0.399431.....	.....	33,051	33,051	21,318	22,538	.....	1,042	.....	1,042	.....	33,051	.....	.....	0	168	12/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	10/25/2012.	MBS Paydown 0.40360505.....	.....	33,688	33,688	21,729	22,973	.....	884	.....	884	.....	33,688	.....	.....	0	144	12/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	11/25/2012.	MBS Paydown 0.40149501.....	.....	33,788	33,788	21,793	23,041	.....	976	.....	976	.....	33,788	.....	.....	0	159	12/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	06/25/2012.	MBS Paydown 0.41735611.....	.....	39,102	39,102	25,221	26,665	.....	579	.....	579	.....	39,102	.....	.....	0	101	12/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	05/25/2012.	MBS Paydown 0.41979802.....	.....	39,886	39,886	25,726	27,199	.....	473	.....	473	.....	39,886	.....	.....	0	86	12/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	08/25/2012.	MBS Paydown 0.41079932.....	.....	45,022	45,022	29,039	30,701	.....	967	.....	967	.....	45,022	.....	.....	0	157	12/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	04/25/2012.	MBS Paydown 0.42228886.....	.....	55,701	55,701	35,927	37,983	.....	460	.....	460	.....	55,701	.....	.....	0	97	12/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	07/25/2012.	MBS Paydown 0.41361092.....	.....	59,972	59,972	38,682	40,896	.....	1,059	.....	1,059	.....	59,972	.....	.....	0	181	12/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	...	09/25/2012.	MBS Paydown 0.40570887.....	.....	81,513	81,513	52,576	55,586	.....	23,479	.....	23,479	.....	81,513	.....	.....	0	316	12/25/2035.
62402X AZ 4	MOUNTAIN FUEL MTNC 6.91 08/06/2012.....	...	08/06/2012.	Maturity 100.0.....	.....	5,000,000	5,000,000	5,286,900	5,022,348	.....	(22,348)	.....	(22,348)	.....	5,000,000	.....	.....	0	292,715	08/06/2012.
62871N AA 3	NAB HOLDING LLC TL L+550 4/24/2018.....	...	09/28/2012.	Paydown 100.0.....	.....	37,500	37,500	36,938	36,938	.....	39	.....	39	.....	37,500	.....	.....	0	1,108	04/24/2018.
62871N AA 3	NAB HOLDING LLC TL L+550 4/24/2018.....	...	12/31/2012.	Paydown 100.0.....	.....	37,500	37,500	36,938	36,938	.....	64	.....	64	.....	37,500	.....	.....	0	1,396	04/24/2018.
62912Y AE 2	NGPL PIPECO T/L LIEN 1 LIBOR+550 9/15/17.....	...	12/31/2012.	Paydown 100.0.....	.....	205,357	205,357	200,359	200,359	.....	834	.....	834	.....	205,357	.....	.....	0	8,162	09/15/2017.
637432 CU 7	NATL RURAL UTIL MTNC 7.25 03/01/2012.....	...	03/01/2012.	Maturity 100.0.....	.....	13,739,000	13,739,000	15,921,341	13,798,896	.....	(59,896)	.....	(59,896)	.....	13,739,000	.....	.....	0	498,039	03/01/2012.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	...	06/25/2012.	MBS Paydown 0.33308742.....	.....	25,709	25,709	19,474	20,448	.....	1,267	.....	1,267	.....	25,709	.....	.....	0	50	04/25/2037.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	...	08/25/2012.	MBS Paydown 0.32230958.....	.....	41,222	41,222	31,226	32,786	.....	2,569	.....	2,569	.....	41,222	.....	.....	0	107	04/25/2037.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	...	09/25/2012.	MBS Paydown 0.31871694.....	.....	46,273	46,273	35,052	36,803	.....	3,133	.....	3,133	.....	46,273	.....	.....	0	134	04/25/2037.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	...	10/25/2012.	MBS Paydown 0.31442246.....	.....	55,313	55,313	41,900	43,993	.....	4,053	.....	4,053	.....	55,313	.....	.....	0	176	04/25/2037.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	...	12/25/2012.	MBS Paydown 0.2985991.....	.....	77,634	77,634	58,808	61,746	.....	6,842	.....	6,842	.....	77,634	.....	.....	0	292	04/25/2037.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	...	03/25/2012.	MBS Paydown 0.34865081.....	.....	95,049	95,049	71,999	75,597	.....	2,464	.....	2,464	.....	95,049	.....	.....	0	95	04/25/2037.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	...	07/25/2012.	MBS Paydown 0.32551006.....	.....	97,596	97,596	73,929	77,623	.....	5,298	.....	5,298	.....	97,596	.....	.....	0	220	04/25/2037.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	...	01/25/2012.	MBS Paydown 0.36519178.....	.....	98,823	98,823	74,858	78,599	.....	827	.....	827	.....	98,823	.....	.....	0	34	04/25/2037.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	...	02/25/2012.	MBS Paydown 0.35603037.....	.....	117,999	117,999	89,384	93,850	.....	1,953	.....	1,953	.....	117,999	.....	.....	0	84	04/25/2037.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	...	11/25/2012.	MBS Paydown 0.30462661.....	.....	126,171	126,171	95,574	100,350	.....	10,000	.....	10,000	.....	126,171	.....	.....	0	439	04/25/2037.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	...	04/25/2012.	MBS Paydown 0.33508345.....	.....	174,748	174,748	132,371	138,985	.....	8,827	.....	8,827	.....	174,748	.....	.....	0	230	04/25/2037.
65364T AA 7	NIAGARA MOHAWK 5.469 01/01/18.....	...	01/01/2012.	Sinking Fund Redemption 100.0.....	.....	313,000	313,000	313,000	312,375	.....	0	.....	0	.....	313,000	.....	.....	0	8,559	01/01/2018.
654902 AB 1	NOKIA CORP 5.375 05/15/2019.....	R	04/16/2012.	J. P. MORGAN SECURITIES.....	.....	1,840,000	2,000,000	1,977,970	1,982,692	.....	576	.....	576	.....	1,983,268	.....	(143,268)	(143,268)	45,986	05/15/2019.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	09/25/2012.	MBS Paydown 0.24950615.....	.....	9,012	9,012	8,369	8,654	.....	110	.....	110	.....	9,012	.....	.....	0	323	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	12/25/2012.	MBS Paydown 0.23917443.....	.....	16,080	16,080	14,935	15,443	.....	250	.....	250	.....	16,080	.....	.....	0	770	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	11/25/2012.	MBS Paydown 0.24221419.....	.....	16,117	16,117	14,969	15,478	.....	233	.....	233	.....	16,117	.....	.....	0	707	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	10/25/2012.	MBS Paydown 0.24526092.....	.....	22,457	22,457	20,857	21,567	.....	296	.....	296	.....	22,457	.....	.....	0	896	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	07/25/2012.	MBS Paydown 0.25665631.....	.....	22,479	22,479	20,877	21,588	.....	214	.....	214	.....	22,479	.....	.....	0	628	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	06/25/2012.	MBS Paydown 0.26090562.....	.....	23,752	23,752	22,059	22,810	.....	195	.....	195	.....	23,752	.....	.....	0	568	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	08/25/2012.	MBS Paydown 0.25120965.....	.....	28,813	28,813	26,760	27,671	.....	311	.....	311	.....	28,813	.....	.....	0	919	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	05/25/2012.	MBS Paydown 0.26539551.....	.....	45,230	45,230	42,008	43,437	.....	288	.....	288	.....	45,230	.....	.....	0	902	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	04/25/2012.	MBS Paydown 0.27394565.....	.....	49,131	49,131	45,630	47,183	.....	217	.....	217	.....	49,131	.....	.....	0	784	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	03/25/2012.	MBS Paydown 0.28323311.....	.....	61,847	61,847	57,440	59,395	.....	1,368	.....	1,368	.....	61,847	.....	.....	0	740	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	01/25/2012.	MBS Paydown 0.30879803.....	.....	66,278	66,278	61,555	63,650	.....	1,351	.....	1,351	.....	66,278	.....	.....	0	264	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	...	02/25/2012.	MBS Paydown 0.2949244.....	.....	73,392	73,392	68,162	70,482	.....	1,702	.....	1,702	.....	73,392	.....	.....	0	585	03/25/2035.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	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	
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	01/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	8,446	2,998	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.41	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	02/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	6,395	2,270	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.62	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	03/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	8,316	2,952	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.121	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	04/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	7,898	2,804	.....	.....	83	.....	.....83	.....	.....	.....	.....	.....0	.....	.153	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	05/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	3,939	1,398	.....	.....	41	.....	.....41	.....	.....	.....	.....	.....0	.....	.95	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	06/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	9,329	3,312	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.271	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	07/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	3,757	1,334	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.127	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	08/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	7,156	2,540	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.277	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	09/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	7,266	2,580	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.317	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	10/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	4,707	1,671	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.228	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	12/25/2012.	Pass-Through Loss.....	.....	.....	.....	.....	3,821	1,356	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.222	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	07/25/2012.	MBS Paydown 0.55430549.....	.....	.....	12,039	.....	12,039	4,274	4,510	.....	166	.....	166	.....	12,039	.....	.....	0	.....	.408	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	11/25/2012.	MBS Paydown 0.50332875.....	.....	.....	17,970	.....	17,970	6,379	5,131	.....	189	.....	189	.....	17,970	.....	.....	0	.....	.957	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	12/25/2012.	MBS Paydown 0.49206349.....	.....	.....	14,767	.....	14,767	5,242	5,307	.....	196	.....	196	.....	14,767	.....	.....	0	.....	.858	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	09/25/2012.	MBS Paydown 0.5289225.....	.....	.....	13,117	.....	13,117	4,657	5,820	.....	215	.....	215	.....	13,117	.....	.....	0	.....	.572	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	08/25/2012.	MBS Paydown 0.54127629.....	.....	.....	14,342	.....	14,342	5,091	6,138	.....	226	.....	226	.....	14,342	.....	.....	0	.....	.556	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	10/25/2012.	MBS Paydown 0.51421957.....	.....	.....	19,553	.....	19,553	6,941	6,927	.....	255	.....	255	.....	19,553	.....	.....	0	.....	.947	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	...	06/25/2012.	MBS Paydown 0.56387894.....	.....	.....	16,900	.....	16,900	5,999	7,489	.....	276	.....	276	.....	16,900	.....	.....	0	.....	.491	04/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	07/25/2012.	MBS Paydown 0.71593388.....	.....	.....	109,298	.....	109,298	86,190	88,195	.....	3,585	.....	3,585	.....	109,298	.....	.....	0	.....	.272	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	12/25/2012.	MBS Paydown 0.661692.....	.....	.....	112,293	.....	112,293	88,551	90,612	.....	5,749	.....	5,749	.....	112,293	.....	.....	0	.....	.468	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	08/25/2012.	MBS Paydown 0.70768594.....	.....	.....	115,471	.....	115,471	91,057	93,176	.....	4,133	.....	4,133	.....	115,471	.....	.....	0	.....	.331	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	10/25/2012.	MBS Paydown 0.68593876.....	.....	.....	116,456	.....	116,456	91,834	93,971	.....	5,025	.....	5,025	.....	116,456	.....	.....	0	.....	.410	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	04/25/2012.	MBS Paydown 0.74770901.....	.....	.....	125,803	.....	125,803	99,205	101,514	.....	2,586	.....	2,586	.....	125,803	.....	.....	0	.....	.182	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	05/25/2012.	MBS Paydown 0.73700264.....	.....	.....	149,889	.....	149,889	118,198	120,949	.....	3,620	.....	3,620	.....	149,889	.....	.....	0	.....	.268	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	02/25/2012.	MBS Paydown 0.77155902.....	.....	.....	166,068	.....	166,068	130,957	134,004	.....	1,873	.....	1,873	.....	166,068	.....	.....	0	.....	.130	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	06/25/2012.	MBS Paydown 0.72374091.....	.....	.....	185,664	.....	185,664	146,410	149,817	.....	5,243	.....	5,243	.....	185,664	.....	.....	0	.....	.397	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	09/25/2012.	MBS Paydown 0.69425705.....	.....	.....	188,004	.....	188,004	148,255	151,705	.....	7,300	.....	7,300	.....	188,004	.....	.....	0	.....	.601	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	03/25/2012.	MBS Paydown 0.75669496.....	.....	.....	208,097	.....	208,097	164,099	167,918	.....	3,252	.....	3,252	.....	208,097	.....	.....	0	.....	.230	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	11/25/2012.	MBS Paydown 0.66971293.....	.....	.....	227,162	.....	227,162	179,133	183,302	.....	10,465	.....	10,465	.....	227,162	.....	.....	0	.....	.876	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	...	01/25/2012.	MBS Paydown 0.78342104.....	.....	.....	264,204	.....	264,204	208,344	213,192	.....	1,364	.....	1,364	.....	264,204	.....	.....	0	.....	.99	03/25/2036.
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....	...	07/27/2012.	MBS Paydown 0.976257384.....	.....	.....	250,670	.....	250,670	208,056	208,056	.....	1,930	.....	1,930	.....	250,670	.....	.....	0	.....	.147	08/27/2047.
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....	...	10/27/2012.	MBS Paydown 0.938527878.....	.....	.....	282,999	.....	282,999	234,890	234,890	.....	8,115	.....	8,115	.....	282,999	.....	.....	0	.....	.750	08/27/2047.
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....	...	11/27/2012.	MBS Paydown 0.926923011.....	.....	.....	290,122	.....	290,122	240,801	240,801	.....	11,297	.....	11,297	.....	290,122	.....	.....	0	.....	.926	08/27/2047.
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....	...	09/27/2012.	MBS Paydown 0.949847854.....	.....	.....	322,881	.....	322,881	267,992	267,992	.....	13,429	.....	13,429	.....	322,881	.....	.....	0	.....	.667	08/27/2047.
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....	...	08/27/2012.	MBS Paydown 0.962763109.....	.....	.....	337,357	.....	337,357	280,006	280,006	.....	15,375	.....	15,375	.....	337,357	.....	.....	0	.....	.578	08/27/2047.
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE.....	...	06/27/2012.	MBS Paydown 0.986284189.....	.....	.....	342,895	.....	342,895	284,603	284,603	.....	9,743	.....	9,743	.....	342,895	.....	.....	0	.....	.175	08/27/2047.
659421 AD 3	NORTH FORK BANC 5.875 08/15/2012.....	...	08/15/2012.	Maturity 100.0.....	.....	.....	16,500,000	.....	16,500,000	17,485,560	16,584,235	.....	(84,235)	.....	(84,235)	.....	16,500,000	.....	.....	0	.....	.969,375	08/15/2012.
665772 BW 8	NORTHERN ST PWR-MINN 8.00 08/28/12.....	...	08/28/2012.	Maturity 100.0.....	.....	.....	500,000	.....	500,000	500,000	500,000	.....	.....	.....	0	.....	500,000	.....	.....	0	.....	.40,000	08/28/2012.
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11/28/2023.....	...	08/28/2012.	MBS Paydown 0.0.....	.....	.....	19,897	.....	19,897	16,714	19,366	.....	765	.....	765	.....	19,897	.....	.....	0	.....	.103	11/28/2023.
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11/28/2023.....	...	05/28/2012.	MBS Paydown 0.005939438.....	.....	.....	271,426	.....	271,426	227,997	264,177	.....	8,813	.....	8,813	.....	271,426	.....	.....	0	.....	.945	11/28/2023.
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11/28/2023.....	...	02/28/2012.	MBS Paydown 0.086961991.....	.....	.....	331,900	.....	331,900	278,796	323,037	.....	7,064	.....	7,064	.....	331,900	.....	.....	0	.....	.590	11/28/2023.
667294 AW 2	NORTHWEST NORTHWEST																						

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.137

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
667294 AY 8	NORTHWEST AIR 01 01-B 7.691 04/01/2017.....	...	10/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....14,003	14,003	13,653	13,675	.....	......62	.....	......62	.....	.....14,003	.....	.....	......0	1,077	04/01/2017.
667294 AY 8	NORTHWEST AIR 01 01-B 7.691 04/01/2017.....	...	04/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....18,348	18,348	17,889	17,918	.....	......27	.....	......27	.....	.....18,348	.....	.....	......0	706	04/01/2017.
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19.....	...	05/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....148,184	148,184	148,184	1,333,728	.....	.....	.....	.....	.....	.....148,184	.....	.....	......0	5,206	11/01/2019.
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19.....	...	11/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....203,781	203,781	203,781	1,834,135	.....	.....(1)	.....	.....(1)	.....	.....203,781	.....	.....	......0	14,320	11/01/2019.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	02/15/2012.	MBS Paydown 0.387784388.....	.....	.....6,977	6,977	6,977	3,671	.....	.....	.....	......0	.....	.....6,977	.....	.....	......0	70	05/15/2024.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	08/15/2012.	MBS Paydown 0.360568927.....	.....	.....12,580	12,580	12,579	6,620	.....	.....	.....	......0	.....	.....12,580	.....	.....	......0	506	05/15/2024.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	07/15/2012.	MBS Paydown 0.363714002.....	.....	.....13,153	13,153	13,152	6,921	.....	.....	.....	......0	.....	.....13,153	.....	.....	......0	463	05/15/2024.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	11/15/2012.	MBS Paydown 0.347080603.....	.....	.....13,363	13,363	13,362	7,032	.....	.....	.....	......0	.....	.....13,363	.....	.....	......0	739	05/15/2024.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	12/15/2012.	MBS Paydown 0.343447626.....	.....	.....14,532	14,532	14,531	7,647	.....	.....	.....	......0	.....	.....14,532	.....	.....	......0	876	05/15/2024.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	10/15/2012.	MBS Paydown 0.350421355.....	.....	.....16,127	16,127	16,126	8,486	.....	.....	.....	......0	.....	.....16,127	.....	.....	......0	810	05/15/2024.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	01/15/2012.	MBS Paydown 0.389528656.....	.....	.....18,453	18,453	18,452	9,710	.....	.....	.....	......0	.....	.....18,453	.....	.....	......0	93	05/15/2024.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	04/15/2012.	MBS Paydown 0.377781535.....	.....	.....19,264	19,264	19,263	10,137	.....	.....	.....	......0	.....	.....19,264	.....	.....	......0	387	05/15/2024.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	06/15/2012.	MBS Paydown 0.367002265.....	.....	.....20,351	20,351	20,349	10,709	.....	.....	.....	......0	.....	.....20,351	.....	.....	......0	614	05/15/2024.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	03/15/2012.	MBS Paydown 0.382597538.....	.....	.....20,747	20,747	20,746	10,917	.....	.....	.....	......0	.....	.....20,747	.....	.....	......0	313	05/15/2024.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	05/15/2012.	MBS Paydown 0.372089977.....	.....	.....22,766	22,766	22,765	11,980	.....	.....	.....	......0	.....	.....22,766	.....	.....	......0	572	05/15/2024.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	...	09/15/2012.	MBS Paydown 0.354453112.....	.....	.....24,463	24,463	24,461	12,872	.....	.....	.....	......0	.....	.....24,463	.....	.....	......0	1,106	05/15/2024.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	...	01/15/2012.	Pass-Through Loss.....	.....	.....	.....19,765	18,921	.....	.....	.....	.....	......0	.....	.....	.....	.....	......0	127	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	...	02/15/2012.	Pass-Through Loss.....	.....	.....	.....5,291	5,243	.....	.....	.....	.....	......0	.....	.....	.....	.....	......0	68	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	...	03/15/2012.	Pass-Through Loss.....	.....	.....	.....7,285	7,220	.....	.....	.....	.....	......0	.....	.....	.....	.....	......0	140	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	...	04/15/2012.	Pass-Through Loss.....	.....	.....	.....20,169	19,989	.....	.....	.....	.....	......0	.....	.....	.....	.....	......0	517	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	...	05/15/2012.	Pass-Through Loss.....	.....	.....	.....7,808	7,738	.....	.....	.....	.....	......0	.....	.....	.....	.....	......0	250	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	...	07/15/2012.	Pass-Through Loss.....	.....	.....	.....10,252	10,161	.....	.....	.....	.....	......0	.....	.....	.....	.....	......0	460	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	...	08/15/2012.	Pass-Through Loss.....	.....	.....	.....12,517	12,405	.....	.....	.....	.....	......0	.....	.....	.....	.....	......0	642	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	...	09/15/2012.	Pass-Through Loss.....	.....	.....	.....1,215	1,204	.....	.....	.....	.....	......0	.....	.....	.....	.....	......0	70	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	...	10/15/2012.	Pass-Through Loss.....	.....	.....	.....6,239	6,183	.....	.....	.....	.....	......0	.....	.....	.....	.....	......0	400	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	...	11/15/2012.	Pass-Through Loss.....	.....	.....	.....8,193	8,119	.....	.....	.....	.....	......0	.....	.....	.....	.....	......0	578	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029.....	...	12/15/2012.	Pass-Through Loss.....	.....	.....	.....20,041	19,862	.....	.....	.....(728)	.....	.....(728)	.....	.....	.....	.....	......0	1,541	04/15/2029.
677071 AA 0	OHANA MILITARY 5.471 10/01/21.....	...	04/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....110,000	110,000	109,456	109,665	.....	......15	.....	......15	.....	.....110,000	.....	.....	......0	3,009	10/01/2021.
677071 AA 0	OHANA MILITARY 5.471 10/01/21.....	...	10/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....185,000	185,000	184,084	184,437	.....	......190	.....	......190	.....	.....185,000	.....	.....	......0	10,121	10/01/2021.
677071 AF 9	OHANA MILITARY 5.675 10/01/2026.....	...	04/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....64,921	64,921	65,705	65,610	.....	.....(17)	.....	.....(17)	.....	.....64,921	.....	.....	......0	1,842	10/01/2026.
677071 AF 9	OHANA MILITARY 5.675 10/01/2026.....	...	10/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....67,932	67,932	68,752	68,652	.....	.....(54)	.....	.....(54)	.....	.....67,932	.....	.....	......0	3,855	10/01/2026.
677071 AM 4	OHANA MILITARY 5.462 10/01/2026.....	...	04/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....43,698	43,698	44,983	44,929	.....	.....(31)	.....	.....(31)	.....	.....43,698	.....	.....	......0	1,193	10/01/2026.
677071 AM 4	OHANA MILITARY 5.462 10/01/2026.....	...	10/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....44,960	44,960	46,282	46,226	.....	.....(97)	.....	.....(97)	.....	.....44,960	.....	.....	......0	2,456	10/01/2026.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028.....	...	12/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....604,167	604,167	650,981	648,659	.....	.....(3,298)	.....	.....(3,298)	.....	.....604,167	.....	.....	......0	35,578	12/01/2028.
679574 AH 6	OLD DOMIN ELEC 5.676 12/01/28.....	...	12/01/2012.	Sinking Fund Redemption 100.0.....	.....	.....166,672	166,672	173,195	173,185	.....	.....(179)	.....	.....(179)	.....	.....166,672	.....	.....	......0	8,278	12/01/2028.
68233D AS 6	ONCOR ELECTRIC 6.375 05/01/2012.....	...	05/01/2012.	Maturity 100.0.....	.....	.....2,600,000	2,600,000	2,671,916	2,603,189	.....	.....(3,189)	.....	.....(3,189)	.....	.....2,600,000	.....	.....	......0	82,875	05/01/2012.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....	...	07/25/2012.	MBS Paydown 0.22588367.....	.....	.....32,574	32,574	25,041	25,041	.....	......208	.....	......208	.....	.....32,574	.....	.....	......0	32	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....	...	11/25/2012.	MBS Paydown 0.21483001.....	.....	.....52,261	52,261	40,176	40,176	.....	.....1,130	.....	.....1,130	.....	.....52,261	.....	.....	......0	154	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....	...	09/25/2012.	MBS Paydown 0.21938843.....	.....	.....56,051	56,051	43,089	43,089	.....	......758	.....	......758	.....	.....56,051	.....	.....	......0	111	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....	...	10/25/2012.	MBS Paydown 0.21700757.....	.....	.....57,141	57,141	43,927	43,927	.....	.....1,005	.....	.....1,005	.....	.....57,141	.....	.....	......0	140	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....	...	06/25/2012.	MBS Paydown 0.22724091.....	.....	.....71,872	71,872	55,252	55,252	.....	.....2,162	.....	.....2,162	.....	.....71,872	.....	.....	......0	36	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....	...	12/25/2012.	MBS Paydown 0.2114222.....	.....	.....81,787	81,787	62,874	62,874	.....	.....7,304	.....	.....7,304	.....	.....81,787	.....	.....	......0	278	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....	...	08/25/2012.	MBS Paydown 0.22172387.....	.....	.....99,835	99,835	76,748	76,748	.....	.....9,964	.....	.....9,964	.....	.....99,835	.....	.....	......0	152	07/25/2035.

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21			
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date			
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	02/25/2012.	MBS Paydown 0.29393704.....	.....	38,714	.....	38,714	.....	33,391	.....	33,689	.....	243	.....	243	.....	38,714	.....	.....	.....	0	.....	33	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	05/25/2012.	MBS Paydown 0.27707881.....	.....	39,962	.....	39,962	.....	34,467	.....	34,774	.....	653	.....	653	.....	39,962	.....	.....	.....	0	.....	78	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	09/25/2012.	MBS Paydown 0.25443951.....	.....	41,993	.....	41,993	.....	36,219	.....	36,542	.....	1,266	.....	1,266	.....	41,993	.....	.....	.....	0	.....	147	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	11/25/2012.	MBS Paydown 0.24464202.....	.....	55,374	.....	55,374	.....	47,760	.....	48,186	.....	2,036	.....	2,036	.....	55,374	.....	.....	.....	0	.....	234	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	08/25/2012.	MBS Paydown 0.25731081.....	.....	64,112	.....	64,112	.....	55,297	.....	55,790	.....	1,719	.....	1,719	.....	64,112	.....	.....	.....	0	.....	201	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	01/25/2012.	MBS Paydown 0.29658418.....	.....	70,776	.....	70,776	.....	61,045	.....	61,589	.....	215	.....	215	.....	70,776	.....	.....	.....	0	.....	29	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	03/25/2012.	MBS Paydown 0.28811264.....	.....	85,182	.....	85,182	.....	73,469	.....	74,125	.....	737	.....	737	.....	85,182	.....	.....	.....	0	.....	103	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	12/25/2012.	MBS Paydown 0.23875811.....	.....	86,052	.....	86,052	.....	74,220	.....	74,882	.....	3,904	.....	3,904	.....	86,052	.....	.....	.....	0	.....	394	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	10/25/2012.	MBS Paydown 0.24842825.....	.....	87,915	.....	87,915	.....	75,826	.....	76,503	.....	3,372	.....	3,372	.....	87,915	.....	.....	.....	0	.....	339	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	06/25/2012.	MBS Paydown 0.26959171.....	.....	109,499	.....	109,499	.....	94,443	.....	95,286	.....	4,706	.....	4,706	.....	109,499	.....	.....	.....	0	.....	256	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	07/25/2012.	MBS Paydown 0.26169455.....	.....	115,496	.....	115,496	.....	99,615	.....	100,504	.....	6,168	.....	6,168	.....	115,496	.....	.....	.....	0	.....	314	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....	...	04/25/2012.	MBS Paydown 0.27981122.....	.....	121,408	.....	121,408	.....	104,715	.....	105,649	.....	5,409	.....	5,409	.....	121,408	.....	.....	.....	0	.....	192	12/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	01/25/2012.	MBS Paydown 0.27987302.....	.....	139,964	.....	139,964	.....	132,004	.....	132,352	.....	369	.....	369	.....	139,964	.....	.....	.....	0	.....	70	05/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	12/25/2012.	MBS Paydown 0.12634629.....	.....	450,640	.....	450,640	.....	425,010	.....	426,131	.....	25,572	.....	25,572	.....	450,640	.....	.....	.....	0	.....	2,610	05/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	10/25/2012.	MBS Paydown 0.14391857.....	.....	662,692	.....	662,692	.....	625,001	.....	626,650	.....	27,685	.....	27,685	.....	662,692	.....	.....	.....	0	.....	3,223	05/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	07/25/2012.	MBS Paydown 0.19101118.....	.....	1,033,926	.....	1,033,926	.....	975,121	.....	977,694	.....	31,409	.....	31,409	.....	1,033,926	.....	.....	.....	0	.....	3,540	05/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	05/25/2012.	MBS Paydown 0.21925207.....	.....	1,132,306	.....	1,132,306	.....	1,067,906	.....	1,070,723	.....	29,747	.....	29,747	.....	1,132,306	.....	.....	.....	0	.....	2,780	05/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	04/25/2012.	MBS Paydown 0.23057513.....	.....	1,160,045	.....	1,160,045	.....	1,094,067	.....	1,096,954	.....	27,250	.....	27,250	.....	1,160,045	.....	.....	.....	0	.....	2,298	05/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	09/25/2012.	MBS Paydown 0.15054549.....	.....	1,283,292	.....	1,283,292	.....	1,210,305	.....	1,213,498	.....	59,175	.....	59,175	.....	1,283,292	.....	.....	.....	0	.....	5,657	05/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	11/25/2012.	MBS Paydown 0.13085269.....	.....	1,306,588	.....	1,306,588	.....	1,232,276	.....	1,235,527	.....	74,197	.....	74,197	.....	1,306,588	.....	.....	.....	0	.....	6,982	05/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	03/25/2012.	MBS Paydown 0.24217558.....	.....	1,395,417	.....	1,395,417	.....	1,316,053	.....	1,319,525	.....	36,573	.....	36,573	.....	1,395,417	.....	.....	.....	0	.....	2,099	05/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	06/25/2012.	MBS Paydown 0.20135106.....	.....	1,790,101	.....	1,790,101	.....	1,688,289	.....	1,692,743	.....	75,295	.....	75,295	.....	1,790,101	.....	.....	.....	0	.....	5,271	05/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	02/25/2012.	MBS Paydown 0.25612975.....	.....	2,374,327	.....	2,374,327	.....	2,239,287	.....	2,245,195	.....	88,263	.....	88,263	.....	2,374,327	.....	.....	.....	0	.....	2,512	05/25/2035.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB.....	...	08/25/2012.	MBS Paydown 0.16337841.....	.....	2,763,339	.....	2,763,339	.....	2,606,174	.....	2,613,050	.....	151,680	.....	151,680	.....	2,763,339	.....	.....	.....	0	.....	10,921	05/25/2035.
70337U 10 0	PATRONS' IV 5.775 12/23/2063.....	...	09/24/2012.	Sinking Fund Redemption 100.0.....	.....	121,813	.....	121,813	.....	118,971	.....	119,492	.....	0	.....	0	.....	121,813	.....	.....	.....	0	.....	5,276	04/23/2018.
70337Y 10 2	PATRONS' LEGACY 5.8594 05/10/2018.....	...	10/10/2012.	Sinking Fund Redemption 100.0.....	.....	133,475	.....	133,475	.....	129,137	.....	122,704	.....	10,771	.....	10,771	.....	133,475	.....	.....	.....	0	.....	6,517	01/10/2020.
70338A 10 3	PATRONS' 03-IIIA 5.646 11/17/2018.....	...	09/17/2012.	Sinking Fund Redemption 100.0.....	.....	350,412	.....	350,412	.....	350,412	.....	350,413	.....	0	.....	0	.....	350,412	.....	.....	.....	0	.....	14,838	11/17/2018.
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019.....	...	10/04/2012.	Sinking Fund Redemption 100.0.....	.....	140,001	.....	140,001	.....	140,001	.....	140,002	.....	0	.....	0	.....	140,001	.....	.....	.....	0	.....	7,785	11/04/2019.
708130 AB 5	JC PENNEY CORP 5.75 02/15/2018.....	...	10/04/2012.	CITIGROUP.....	.....	1,431,870	.....	1,500,000	.....	1,438,770	.....	1,457,177	.....	4,474	.....	4,474	.....	1,461,652	.....	(29,782)	(29,782)	.....	.....	99,427	02/15/2018.
708160 BQ 8	JC PENNEY CORP 7.95 04/01/2017.....	...	08/02/2012.	GOLDMAN SACHS.....	.....	2,932,500	.....	3,000,000	.....	3,195,000	.....	3,187,658	.....	(18,377)	.....	(18,377)	.....	3,169,281	.....	(236,781)	(236,781)	.....	.....	202,725	04/01/2017.
709631 AD 7	PENTAIR INC 5.00 05/15/2021.....	R	12/18/2012.	Consent Fee.....	.....	80,000	.....	80,000	.....	7,985,192	.....	7,985,192	.....	0	.....	0	.....	80,000	.....	.....	.....	0	.....	05/15/2021.	
709631 AD 7	PENTAIR INC 5.00 05/15/2021.....	R	12/18/2012.	Exchanged.....	.....	9,057,520	.....	8,000,000	.....	7,984,320	.....	7,985,192	.....	1,225	.....	1,225	.....	7,906,417	.....	1,151,103	1,151,103	.....	.....	436,667	05/15/2021.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	...	01/25/2012.	MBS Paydown 0.473281348.....	.....	2,307	.....	2,307	.....	2,307	.....	2,208	.....	0	.....	0	.....	2,307	.....	.....	.....	0	.....	6	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	...	03/25/2012.	MBS Paydown 0.46673378.....	.....	6,586	.....	6,586	.....	6,586	.....	6,303	.....	(9)	.....	(9)	.....	6,586	.....	.....	.....	0	.....	62	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	...	08/25/2012.	MBS Paydown 0.446432739.....	.....	8,387	.....	8,387	.....	8,387	.....	8,026	.....	(43)	.....	(43)	.....	8,387	.....	.....	.....	0	.....	230	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	...	12/25/2012.	MBS Paydown 0.420060898.....	.....																				

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.139

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 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.	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
73316P	JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	...	09/25/2012.	MBS Paydown 0.433788253.....		62,160	62,160	62,160	59,484		376		376		62,160			0	1,936	01/25/2036.
73932L	AA 1	POWER RECEIVABLE 6.29 01/01/12.....	...	01/01/2012.	Maturity 100.0.....		165,974	165,974	165,925	165,974				0		165,974			0	2,610	01/01/2012.
74006L	AC 6	PRE-PAID LEGAL A TL L+600 12/30/16.....	...	10/31/2012.	Paydown 100.0.....		50,813	50,813	49,289	49,341		29		29		50,813			0	3,557	12/30/2016.
74006L	AC 6	PRE-PAID LEGAL A TL L+600 12/30/16.....	...	12/31/2012.	Paydown 100.0.....		60,976	60,976	59,146	59,210		1,911		1,911		60,976			0	5,043	12/30/2016.
74006L	AC 6	PRE-PAID LEGAL A TL L+600 12/30/16.....	...	04/30/2012.	Paydown 100.0.....		101,626	101,626	98,577	98,683		2,943		2,943		101,626			0	3,218	12/30/2016.
74006L	AC 6	PRE-PAID LEGAL A TL L+600 12/30/16.....	...	06/29/2012.	Paydown 100.0.....		101,626	101,626	98,577	98,683		2,943		2,943		101,626			0	4,488	12/30/2016.
74006L	AC 6	PRE-PAID LEGAL A TL L+600 12/30/16.....	...	09/28/2012.	Paydown 100.0.....		101,626	101,626	98,577	98,683		(103)		(103)		101,626			0	6,415	12/30/2016.
74432Q	AJ 4	PRUDENTIAL FIN 5.50 03/15/2016.....	...	05/09/2012.	US BANCORP/PIPER JAFFRAY.....		5,569,500	5,000,000	4,985,630	4,993,696		488		488		4,994,183		575,317	575,317	182,569	03/15/2016.
74432Q	AJ 4	PRUDENTIAL FIN 5.50 03/15/2016.....	...	05/08/2012.	US BANCORP/PIPER JAFFRAY.....		5,574,000	5,000,000	5,041,950	5,021,940		(1,697)		(1,697)		5,020,243		553,757	553,757	180,278	03/15/2016.
74819R	AG 1	QUEBECOR MEDIA 7.75 03/15/2016.....	...	03/16/2012.	Cash Tender 102.833.....		514,165	500,000	500,000	499,952		48		48		500,000		14,165	14,165	9,795	03/15/2016.
74819R	AK 2	QUEBECOR MEDIA 7.75 03/15/2016.....	...	08/10/2012.	BANK OF AMER/ML.....		2,060,000	2,000,000	1,875,000	1,926,575		9,277		9,277		1,935,852		124,148	124,148	103,333	03/15/2016.
74912I	BV 0	QWEST COMMS INTL B 7.50 02/15/14.....	...	03/01/2012.	Make Whole Call 100.0.....		8,000,000	8,000,000	8,010,000	8,003,548		(3,548)		(3,548)		8,000,000			0	326,667	02/15/2014.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	11/25/2012.	MBS Paydown 0.429828545.....		371,767	371,767	329,566	337,909		22,326		22,326		371,767			0	1,191	01/25/2037.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	12/25/2012.	MBS Paydown 0.410965163.....		630,358	630,358	558,804	572,949		40,439		40,439		630,358			0	2,181	01/25/2037.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	08/25/2012.	MBS Paydown 0.491348623.....		703,260	703,260	623,431	639,212		30,407		30,407		703,260			0	1,683	01/25/2037.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	05/25/2012.	MBS Paydown 0.575803988.....		716,891	716,891	635,514	651,601		18,949		18,949		716,891			0	1,073	01/25/2037.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	10/25/2012.	MBS Paydown 0.440953628.....		723,779	723,779	641,620	657,862		39,407		39,407		723,779			0	2,119	01/25/2037.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	03/25/2012.	MBS Paydown 0.626678398.....		768,267	768,267	681,059	698,299		11,819		11,819		768,267			0	714	01/25/2037.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	01/25/2012.	MBS Paydown 0.677288177.....		921,895	921,895	817,248	837,936		14,343		14,343		921,895			0	292	01/25/2037.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	02/25/2012.	MBS Paydown 0.64966871.....		922,960	922,960	818,192	838,903		19,911		19,911		922,960			0	611	01/25/2037.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	07/25/2012.	MBS Paydown 0.512393606.....		940,262	940,262	833,530	854,630		47,363		47,363		940,262			0	1,952	01/25/2037.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	09/25/2012.	MBS Paydown 0.462612622.....		960,271	960,271	851,268	872,816		60,011		60,011		960,271			0	2,558	01/25/2037.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	04/25/2012.	MBS Paydown 0.597256863.....		983,179	983,179	871,576	893,639		36,006		36,006		983,179			0	1,194	01/25/2037.
74924S	AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB.....	...	06/25/2012.	MBS Paydown 0.540530845.....		1,178,723	1,178,723	1,044,922	1,071,373		68,043		68,043		1,178,723			0	2,108	01/25/2037.
74924Y	AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....	...	11/25/2012.	MBS Paydown 0.759024653.....		171,706	171,706	153,891	153,891		7,357		7,357		171,706			0	540	04/25/2037.
74924Y	AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....	...	08/25/2012.	MBS Paydown 0.826638663.....		208,458	208,458	186,831	186,831		6,088		6,088		208,458			0	445	04/25/2037.
74924Y	AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....	...	06/25/2012.	MBS Paydown 0.876908868.....		226,058	226,058	202,604	202,604		4,364		4,364		226,058			0	314	04/25/2037.
74924Y	AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....	...	12/25/2012.	MBS Paydown 0.734760706.....		242,639	242,639	217,466	217,466		11,259		11,259		242,639			0	842	04/25/2037.
74924Y	AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....	...	10/25/2012.	MBS Paydown 0.776195224.....		242,871	242,871	217,673	217,673		9,321		9,321		242,871			0	680	04/25/2037.
74924Y	AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....	...	05/25/2012.	MBS Paydown 0.899514657.....		254,474	254,474	228,072	228,072		3,581		3,581		254,474			0	262	04/25/2037.
74924Y	AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....	...	03/25/2012.	MBS Paydown 0.956364079.....		259,477	259,477	232,556	232,556		951		951		259,477			0	85	04/25/2037.
74924Y	AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....	...	09/25/2012.	MBS Paydown 0.800482346.....		261,563	261,563	234,426	234,426		8,769		8,769		261,563			0	646	04/25/2037.
74924Y	AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....	...	07/25/2012.	MBS Paydown 0.847484481.....		294,244	294,244	263,716	263,716		8,094		8,094		294,244			0	513	04/25/2037.
74924Y	AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037.....	...	04/25/2012.	MBS Paydown 0.924962053.....		314,020	314,020	281,441	281,441		6,360		6,360		314,020			0	214	04/25/2037.
74927B	AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	03/26/2012.	MBS Paydown 0.686498665.....		4,374	4,374	4,718	4,668		(9)		(9)		4,374			0	140	09/26/2037.
74927B	AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	10/26/2012.	MBS Paydown 0.628534791.....		6,542	6,542	7,058	6,982		(57)		(57)		6,542			0	700	09/26/2037.
74927B	AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	01/26/2012.	MBS Paydown 0.695814817.....		7,723	7,723	8,331	8,242				0		7,723			0	83	09/26/2037.
74927B	AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	07/26/2012.	MBS Paydown 0.653858408.....		8,515	8,515	9,186	9,088		(47)		(47)		8,515			0	636	09/26/2037.
74927B	AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	05/26/2012.	MBS Paydown 0.671641122.....		10,829	10,829	11,682	11,557		(39)		(39)		10,829			0	577	09/26/2037.
74927B	AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	12/26/2012.	MBS Paydown 0.614078787.....		11,592	11,592	12,505	12,371		(120)		(120)		11,592			0	1,492	09/26/2037.
74927B	AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	02/26/2012.	MBS Paydown 0.688685521.....		14,259	14,259	15,381	15,216		(12)		(12)		14,259			0	305	09/26/2037.
74927B	AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	08/26/2012.	MBS Paydown 0.646202831.....		15,311	15,311	16,517	16,340		(99)		(99)		15,311			0	1,308	09/26/2037.
74927B	AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	11/26/2012.	MBS Paydown 0.619874862.....		17,320	17,320	18,684	18,483		(901)		(901)		17,320			0	2,041	09/26/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.140

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	04/26/2012.	MBS Paydown 0.677055811.....	.....	.....18,886	18,886	20,373	20,154	.....	.....	.....(933)	(933)	.....	.....18,886	.....	.....	.....0	806	09/26/2037.	
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	06/26/2012.	MBS Paydown 0.658116147.....	.....	.....27,050	27,050	29,180	28,867	.....	.....(1,647)	.....	.....(1,647)	.....	.....27,050	.....	.....	.....0	1,730	09/26/2037.	
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	...	09/26/2012.	MBS Paydown 0.631806006.....	.....	.....28,794	28,794	31,061	30,728	.....	.....(1,856)	.....	.....(1,856)	.....	.....28,794	.....	.....	.....0	2,769	09/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	12/26/2012.	MBS Paydown 0.545444244.....	.....	.....121,877	121,877	121,119	121,169	.....	.....184	.....	.....184	.....	.....121,877	.....	.....	.....0	6,686	10/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	10/26/2012.	MBS Paydown 0.559400455.....	.....	.....271,021	271,021	269,336	269,448	.....	.....345	.....	.....345	.....	.....271,021	.....	.....	.....0	12,384	10/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	05/26/2012.	MBS Paydown 0.627956442.....	.....	.....272,019	272,019	270,328	270,440	.....	.....156	.....	.....156	.....	.....272,019	.....	.....	.....0	6,196	10/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	04/26/2012.	MBS Paydown 0.636158808.....	.....	.....301,279	301,279	299,406	299,531	.....	.....141	.....	.....141	.....	.....301,279	.....	.....	.....0	5,482	10/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	11/26/2012.	MBS Paydown 0.549119267.....	.....	.....340,960	340,960	338,840	338,981	.....	.....470	.....	.....470	.....	.....340,960	.....	.....	.....0	17,143	10/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	08/26/2012.	MBS Paydown 0.584027939.....	.....	.....407,607	407,607	405,073	405,242	.....	.....395	.....	.....395	.....	.....407,607	.....	.....	.....0	14,889	10/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	06/26/2012.	MBS Paydown 0.614142285.....	.....	.....458,126	458,126	455,277	455,467	.....	.....705	.....	.....705	.....	.....458,126	.....	.....	.....0	12,535	10/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	02/26/2012.	MBS Paydown 0.662495469.....	.....	.....532,054	532,054	528,746	528,967	.....	.....652	.....	.....652	.....	.....532,054	.....	.....	.....0	4,804	10/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	09/26/2012.	MBS Paydown 0.56757273.....	.....	.....545,712	545,712	542,319	542,545	.....	.....1,151	.....	.....1,151	.....	.....545,712	.....	.....	.....0	22,435	10/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	03/26/2012.	MBS Paydown 0.64524347.....	.....	.....572,137	572,137	568,579	568,816	.....	.....812	.....	.....812	.....	.....572,137	.....	.....	.....0	7,788	10/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	07/26/2012.	MBS Paydown 0.596318781.....	.....	.....591,090	591,090	587,415	587,659	.....	.....1,112	.....	.....1,112	.....	.....591,090	.....	.....	.....0	18,882	10/26/2037.	
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	...	01/26/2012.	MBS Paydown 0.678538844.....	.....	.....781,819	781,819	776,933	777,267	.....	.....1,071	.....	.....1,071	.....	.....781,819	.....	.....	.....0	3,583	10/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	09/26/2012.	MBS Paydown 0.309092578.....	.....	.....65,264	65,264	66,243	65,843	.....	.....(221)	.....	.....(221)	.....	.....65,264	.....	.....	.....0	2,354	06/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	05/26/2012.	MBS Paydown 0.366337166.....	.....	.....95,354	95,354	96,784	96,200	.....	.....(168)	.....	.....(168)	.....	.....95,354	.....	.....	.....0	1,940	06/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	12/26/2012.	MBS Paydown 0.263851247.....	.....	.....107,390	107,390	109,001	108,343	.....	.....(483)	.....	.....(483)	.....	.....107,390	.....	.....	.....0	5,112	06/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	02/26/2012.	MBS Paydown 0.403326747.....	.....	.....143,458	143,458	145,610	144,731	.....	.....(61)	.....	.....(61)	.....	.....143,458	.....	.....	.....0	1,184	06/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	07/26/2012.	MBS Paydown 0.329134676.....	.....	.....175,013	175,013	177,638	176,566	.....	.....(1,197)	.....	.....(1,197)	.....	.....175,013	.....	.....	.....0	4,951	06/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	01/26/2012.	MBS Paydown 0.41322448.....	.....	.....205,051	205,051	208,126	206,870	.....	.....(1,230)	.....	.....(1,230)	.....	.....205,051	.....	.....	.....0	847	06/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	04/26/2012.	MBS Paydown 0.372915999.....	.....	.....207,888	207,888	211,006	209,732	.....	.....(1,420)	.....	.....(1,420)	.....	.....207,888	.....	.....	.....0	3,397	06/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	08/26/2012.	MBS Paydown 0.313595421.....	.....	.....225,226	225,226	228,604	227,224	.....	.....(1,957)	.....	.....(1,957)	.....	.....225,226	.....	.....	.....0	7,248	06/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	03/26/2012.	MBS Paydown 0.387259018.....	.....	.....232,886	232,886	236,379	234,952	.....	.....(1,643)	.....	.....(1,643)	.....	.....232,886	.....	.....	.....0	2,867	06/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	11/26/2012.	MBS Paydown 0.271260515.....	.....	.....270,443	270,443	274,500	272,843	.....	.....(2,617)	.....	.....(2,617)	.....	.....270,443	.....	.....	.....0	11,843	06/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	10/26/2012.	MBS Paydown 0.289919495.....	.....	.....277,895	277,895	282,063	280,360	.....	.....(2,542)	.....	.....(2,542)	.....	.....277,895	.....	.....	.....0	11,104	06/26/2037.	
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37.....	...	06/26/2012.	MBS Paydown 0.341209545.....	.....	.....364,200	364,200	369,663	367,431	.....	.....(3,139)	.....	.....(3,139)	.....	.....364,200	.....	.....	.....0	8,870	06/26/2037.	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	...	05/26/2012.	Pass-Through Loss.....	.....	.....	.....25,545	11,529	.....	.....	.....152	.....	.....152	.....	.....	.....	.....	.....0	169	06/26/2037.	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	...	06/26/2012.	Pass-Through Loss.....	.....	.....	.....952	430	.....	.....	.....7	.....	.....7	.....	.....	.....	.....	.....0	6	06/26/2037.	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	...	07/26/2012.	Pass-Through Loss.....	.....	.....	.....81,706	36,876	.....	.....	.....741	.....	.....741	.....	.....	.....	.....	.....0	862	06/26/2037.	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	...	08/26/2012.	Pass-Through Loss.....	.....	.....	.....62,257	28,098	.....	.....	.....666	.....	.....666	.....	.....	.....	.....	.....0	657	06/26/2037.	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	...	10/26/2012.	Pass-Through Loss.....	.....	.....	.....8,652	3,905	.....	.....	.....121	.....	.....121	.....	.....	.....	.....	.....0	106	06/26/2037.	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	...	11/26/2012.	Pass-Through Loss.....	.....	.....	.....89,030	40,185	.....	.....	.....1,390	.....	.....1,390	.....	.....	.....	.....	.....0	1,095	06/26/2037.	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	...	12/26/2012.	Pass-Through Loss.....	.....	.....	.....9,061	4,090	.....	.....	.....46	.....	.....46	.....	.....	.....	.....	.....0	111	06/26/2037.	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	...	12/31/2012.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....46	.....	.....46	.....	.....	.....	.....	.....0	.....	06/26/2037.	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....	...	11/30/2012.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....0	.....	.....	.....	.....	.....0	.....	03/26/2036.	
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036....	...	10/26/2012.	MBS Paydown 0.239390247.....	.....	.....166,499	166,499	169,829	168,471	.....	.....(888)	.....	.....(888)	.....	.....166,499	.....	.....	.....0	8,323	03/26/2036.	
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036....	...	05/26/2012.	MBS Paydown 0.308457698.....	.....	.....182,764	182,764	186,419	184,928	.....	.....(494)	.....	.....(494)	.....	.....182,764	.....	.....	.....0	4,567	03/26/2036.	
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036....	...	02/26/2012.	MBS Paydown 0.359044105.....	.....	.....194,154	194,154	198,037	196,453	.....	.....(107)	.....	.....(107)	.....	.....194,154	.....	.....	.....0	1,941	03/26/2036.	
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036....	...	06/26/2012.	MBS Paydown 0.296212083.....	.....	.....228,638	228,638	233,211	231,345	.....	.....(2,014)	.....	.....(2,014)	.....	.....228,638	.....	.....	.....0	6,857	03/26/2036.	
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036....	...	07/26/2012.	MBS Paydown 0.282561243.....	.....	.....254,															

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.141

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification		Description	Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
74928F	AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	09/26/2012	MBS Paydown 0.24830778		305,258	305,258	311,363	308,872		(3,665)		(3,665)		305,258				0	13,734	03/26/2036	
74928F	AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	03/26/2012	MBS Paydown 0.341527928		327,045	327,045	333,585	330,917		(3,157)		(3,157)		327,045				0	4,903	03/26/2036	
74928F	AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	08/26/2012	MBS Paydown 0.264657079		334,289	334,289	340,974	338,247		(4,038)		(4,038)		334,289				0	13,368	03/26/2036	
74928F	AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	04/26/2012	MBS Paydown 0.318246332		434,691	434,691	443,384	439,838		(5,066)		(5,066)		434,691				0	8,690	03/26/2036	
74928F	AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	12/26/2012	MBS Paydown 0.200378962		446,773	446,773	455,708	452,063		(6,533)		(6,533)		446,773				0	26,802	03/26/2036	
74928H	AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039	10/18/2012	CS FIRST BOSTON CORP		9,945,703	9,000,000	8,711,719	8,761,025		34,406		34,406		8,795,431		1,150,272	1,150,272	410,025	09/16/2039		
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	04/26/2012	MBS Paydown 0.759842459		125,788	125,788	118,870	121,178		407		407		125,788				0	2,306	08/26/2035	
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	03/26/2012	MBS Paydown 0.766599796		193,767	193,767	183,110	186,666		428		428		193,767				0	2,664	08/26/2035	
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	07/26/2012	MBS Paydown 0.705792677		201,004	201,004	189,949	193,638		1,292		1,292		201,004				0	6,449	08/26/2035	
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	01/26/2012	MBS Paydown 0.794042284		230,572	230,572	217,891	222,122		302		302		230,572				0	1,057	08/26/2035	
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	10/26/2012	MBS Paydown 0.645954565		242,755	242,755	229,404	233,859		3,001		3,001		242,755				0	11,126	08/26/2035	
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	06/26/2012	MBS Paydown 0.716590652		309,754	309,754	292,718	298,402		4,187		4,187		309,754				0	8,518	08/26/2035	
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	02/26/2012	MBS Paydown 0.777008976		317,075	317,075	299,636	305,455		3,365		3,365		317,075				0	2,907	08/26/2035	
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	09/26/2012	MBS Paydown 0.658995395		420,192	420,192	397,081	404,793		9,191		9,191		420,192				0	17,333	08/26/2035	
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	12/26/2012	MBS Paydown 0.570976735		443,809	443,809	419,399	427,544		11,743		11,743		443,809				0	24,409	08/26/2035	
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	08/26/2012	MBS Paydown 0.681568156		450,939	450,939	426,138	434,413		9,829		9,829		450,939				0	16,534	08/26/2035	
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	05/26/2012	MBS Paydown 0.733230694		495,378	495,378	468,132	477,223		10,153		10,153		495,378				0	11,352	08/26/2035	
74928R	AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	11/26/2012	MBS Paydown 0.594818187		951,904	951,904	899,549	917,018		30,226		30,226		951,904				0	47,992	08/26/2035	
74928U	AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	09/26/2012	MBS Paydown 0.89265152		5,446	5,446	5,283	5,312		9		9		5,446				0	245	08/25/2036	
74928U	AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	08/26/2012	MBS Paydown 0.893298105		91,756	91,756	89,003	89,493		1,071		1,071		91,756				0	3,733	08/25/2036	
74928U	AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	10/26/2012	MBS Paydown 0.880005615		106,516	106,516	103,321	103,890		1,356		1,356		106,516				0	5,252	08/25/2036	
74928U	AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	12/26/2012	MBS Paydown 0.847869651		116,594	116,594	113,096	113,719		1,646		1,646		116,594				0	6,747	08/25/2036	
74928U	AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	11/26/2012	MBS Paydown 0.861711964		154,087	154,087	149,465	150,288		2,438		2,438		154,087				0	8,258	08/25/2036	
74928U	AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	07/26/2012	MBS Paydown 0.904191574		171,874	171,874	166,718	167,636		2,688		2,688		171,874				0	6,247	08/25/2036	
74928U	AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	06/26/2012	MBS Paydown 0.924596909		267,265	267,265	259,247	260,674		4,634		4,634		267,265				0	8,518	08/25/2036	
74928U	AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	05/26/2012	MBS Paydown 0.95632726		367,855	367,855	356,820	358,784		6,569		6,569		367,855				0	10,072	08/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	05/26/2012	MBS Paydown 0.44866558		4,688	4,688	4,524	4,538		11		11		4,688				0	124	10/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	07/26/2012	MBS Paydown 0.441388023		11,245	11,245	10,852	10,885		36		36		11,245				0	397	10/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	02/26/2012	MBS Paydown 0.474787137		13,330	13,330	12,864	12,902		6		6		13,330				0	177	10/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	06/26/2012	MBS Paydown 0.443092121		36,779	36,779	35,492	35,599		95		95		36,779				0	1,137	10/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	10/26/2012	MBS Paydown 0.412949945		39,175	39,175	37,804	37,918		214		214		39,175				0	1,898	10/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	09/26/2012	MBS Paydown 0.418886481		71,745	71,745	69,234	69,443		324		324		71,745				0	3,161	10/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	08/26/2012	MBS Paydown 0.429758571		76,743	76,743	74,057	74,280		271		271		76,743				0	3,045	10/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	03/26/2012	MBS Paydown 0.462401565		81,732	81,732	78,872	79,110		68		68		81,732				0	1,448	10/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	04/26/2012	MBS Paydown 0.44937598		85,956	85,956	82,947	83,198		1,854		1,854		85,956				0	1,900	10/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	11/26/2012	MBS Paydown 0.39908628		91,486	91,486	88,284	88,551		2,343		2,343		91,486				0	4,832	10/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	01/26/2012	MBS Paydown 0.476807153		98,137	98,137	94,702	94,988		2,093		2,093		98,137				0	871	10/25/2036	
74928U	AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	12/26/2012	MBS Paydown 0.38060005		121,991	121,991	117,721	118,077		3,397		3,397		121,991				0	6,976	10/25/2036	
74928U	AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	04/26/2012	MBS Paydown 0.663303129		59,529	59,529	58,788	58,790		30		30		59,529				0	1,157	06/25/2036	
74928U	AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	02/26/2012	MBS Paydown 0.676416099		65,664	65,664	64,847	64,849		13		13		65,664				0	637	06/25/2036	
74928U	AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	03/26/2012	MBS Paydown 0.669495675		66,526	66,526	65,626	65,700		23		23		66,526				0	969	06/25/2036	
74928U	AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	05/26/2012	MBS Paydown 0.654887887		80,896	80,896	79,889	79,891		52		52		80,896				0	1,965	06/25/2036	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.142

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	....	10/26/2012.	MBS Paydown 0.595919304	.....	82,371	82,371	81,345	81,348	.....	113	.....	113	.....	82,371	.....	.....	0	3,998	06/25/2036.
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	....	11/26/2012.	MBS Paydown 0.587129311	.....	84,498	84,498	83,446	83,449	.....	133	.....	133	.....	84,498	.....	.....	0	4,509	06/25/2036.
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	....	07/26/2012.	MBS Paydown 0.629959844	.....	100,692	100,692	99,438	99,442	.....	507	.....	507	.....	100,692	.....	.....	0	3,426	06/25/2036.
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	....	01/26/2012.	MBS Paydown 0.683246887	.....	101,359	101,359	100,097	100,101	.....	.....	.....	0	.....	101,359	.....	.....	0	493	06/25/2036.
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	....	12/26/2012.	MBS Paydown 0.576437438	.....	102,781	102,781	101,501	101,505	.....	618	.....	618	.....	102,781	.....	.....	0	5,981	06/25/2036.
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	....	08/26/2012.	MBS Paydown 0.617609149	.....	118,727	118,727	117,249	117,253	.....	702	.....	702	.....	118,727	.....	.....	0	4,614	06/25/2036.
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	....	09/26/2012.	MBS Paydown 0.604488002	.....	126,134	126,134	124,563	124,568	.....	782	.....	782	.....	126,134	.....	.....	0	5,511	06/25/2036.
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	....	06/26/2012.	MBS Paydown 0.640434414	.....	138,941	138,941	137,211	137,216	.....	832	.....	832	.....	138,941	.....	.....	0	4,053	06/25/2036.
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49	.....	03/16/2012.	MBS Paydown 1.0	.....	.....	.....	.....	7,963,700	.....	.....	.....	0	.....	.....	.....	.....	0	.....	01/16/2049.
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49	.....	04/16/2012.	MBS Paydown 1.0	.....	.....	.....	.....	7,963,700	.....	.....	.....	0	.....	.....	.....	.....	0	.....	01/16/2049.
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49	.....	05/16/2012.	MBS Paydown 1.0	.....	.....	.....	.....	7,963,700	.....	.....	.....	0	.....	.....	.....	.....	0	.....	01/16/2049.
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49	.....	06/16/2012.	MBS Paydown 1.0	.....	.....	.....	.....	7,963,700	.....	.....	.....	0	.....	.....	.....	.....	0	.....	01/16/2049.
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49	.....	09/16/2012.	MBS Paydown 1.0	.....	.....	.....	.....	7,963,700	.....	.....	.....	0	.....	.....	.....	.....	0	.....	01/16/2049.
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49	.....	10/16/2012.	MBS Paydown 1.0	.....	.....	.....	.....	7,963,700	.....	.....	.....	0	.....	.....	.....	.....	0	.....	01/16/2049.
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49	.....	11/16/2012.	MBS Paydown 1.0	.....	.....	.....	.....	7,963,700	.....	.....	.....	0	.....	.....	.....	.....	0	.....	01/16/2049.
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49	.....	12/16/2012.	MBS Paydown 1.0	.....	.....	.....	.....	7,963,700	.....	.....	.....	0	.....	.....	.....	.....	0	.....	01/16/2049.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	12/26/2012.	MBS Paydown 0.737130927	.....	164,383	164,383	158,219	157,896	.....	(471)	.....	(471)	.....	164,383	.....	.....	0	8,945	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	03/26/2012.	MBS Paydown 0.908726977	.....	198,970	198,970	191,508	191,117	.....	(93)	.....	(93)	.....	198,970	.....	.....	0	2,744	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	10/26/2012.	MBS Paydown 0.769703163	.....	214,353	214,353	206,315	205,894	.....	(527)	.....	(527)	.....	214,353	.....	.....	0	9,770	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	07/26/2012.	MBS Paydown 0.832273669	.....	245,353	245,353	236,152	235,670	.....	(441)	.....	(441)	.....	245,353	.....	.....	0	7,859	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	05/26/2012.	MBS Paydown 0.874801759	.....	252,445	252,445	242,978	242,482	.....	(319)	.....	(319)	.....	252,445	.....	.....	0	5,790	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	04/26/2012.	MBS Paydown 0.891619521	.....	256,793	256,793	247,163	246,659	.....	(243)	.....	(243)	.....	256,793	.....	.....	0	4,716	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	02/26/2012.	MBS Paydown 0.921982248	.....	269,561	269,561	259,453	258,923	.....	(54)	.....	(54)	.....	269,561	.....	.....	0	2,484	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	09/26/2012.	MBS Paydown 0.783983278	.....	294,409	294,409	283,369	282,790	.....	612	.....	612	.....	294,409	.....	.....	0	12,093	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	01/26/2012.	MBS Paydown 0.939940305	.....	322,824	322,824	310,718	310,084	.....	985	.....	985	.....	322,824	.....	.....	0	1,492	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	11/26/2012.	MBS Paydown 0.748082078	.....	324,546	324,546	312,375	311,738	.....	2,280	.....	2,280	.....	324,546	.....	.....	0	16,241	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	06/26/2012.	MBS Paydown 0.848618957	.....	393,020	393,020	378,281	377,509	.....	4,065	.....	4,065	.....	393,020	.....	.....	0	10,805	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	....	08/26/2012.	MBS Paydown 0.803596689	.....	430,459	430,459	414,316	413,471	.....	6,166	.....	6,166	.....	430,459	.....	.....	0	15,737	05/26/2036.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	....	07/27/2012.	MBS Paydown 0.905116816	.....	59,979	59,979	58,329	58,329	.....	182	.....	182	.....	59,979	.....	.....	0	1,643	12/27/2035.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	....	09/27/2012.	MBS Paydown 0.841668526	.....	202,540	202,540	196,970	196,970	.....	789	.....	789	.....	202,540	.....	.....	0	7,374	12/27/2035.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	....	04/27/2012.	MBS Paydown 0.951285809	.....	216,295	216,295	210,347	210,347	.....	281	.....	281	.....	216,295	.....	.....	0	2,970	12/27/2035.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	....	05/27/2012.	MBS Paydown 0.935393356	.....	238,288	238,288	231,735	231,735	.....	436	.....	436	.....	238,288	.....	.....	0	4,359	12/27/2035.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	....	03/27/2012.	MBS Paydown 0.965711456	.....	248,787	248,787	241,945	241,945	.....	171	.....	171	.....	248,787	.....	.....	0	2,278	12/27/2035.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	....	02/27/2012.	MBS Paydown 0.982304096	.....	265,329	265,329	258,032	258,032	.....	7,381	.....	7,381	.....	265,329	.....	.....	0	1,257	12/27/2035.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	....	10/27/2012.	MBS Paydown 0.819380985	.....	334,175	334,175	324,985	324,985	.....	2,958	.....	2,958	.....	334,175	.....	.....	0	13,669	12/27/2035.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	....	11/27/2012.	MBS Paydown 0.793284424	.....	391,287	391,287	380,526	380,526	.....	4,828	.....	4,828	.....	391,287	.....	.....	0	17,760	12/27/2035.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	....	12/27/2012.	MBS Paydown 0.767135078	.....	392,078	392,078	381,296	381,296	.....	5,226	.....	5,226	.....	392,078	.....	.....	0	19,540	12/27/2035.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	....	06/27/2012.	MBS Paydown 0.909117047	.....	393,982	393,982	383,147	383,147	.....	3,390	.....	3,390	.....	393,982	.....	.....	0	9,002	12/27/2035.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	....	08/27/2012.	MBS Paydown 0.855176798	.....	748,791	748,791	728,199	728,199	.....	13,066	.....	13,066	.....	748,791	.....	.....	0	23,905	12/27/2035.
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE	....	11/26/2012.	MBS Paydown 0.871382136	.....	286,247	286,247	260,485	260,485	.....	5,411	.....	5,411	.....	286,247	.....	.....	0	739	02/26/2036.
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE	....	07/26/2012.	MBS Paydown 0.955063292	.....	352,031	352,031	320,348	320,348	.....	2,127	.....	2,127	.....	352,031	.....	.....	0	305	02/26/2036.
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE	....	10/26/2012.	MBS Paydown 0.887542982	.....	378,726	378,726	344,641	344,641	.....	5,927	.....	5,927	.....	378,726	.....	.....	0	815	02/26/2036.
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE	....	08/26/2012.	MBS Paydown 0.933581914	.....	380,487	380,487	346,243	346,243	.....	3,447	.....	3,447	.....	380,487	.....	.....	0	510	02/26/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.143

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE	...	12/26/2012.	MBS Paydown 0.849879807	...	380,858	380,858	346,581	346,581	...	8,272	...	8,272	...	380,858	...	...	0	1,134	02/26/2036.	
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE	...	09/26/2012.	MBS Paydown 0.908924947	...	436,734	436,734	397,428	397,428	...	9,074	...	9,074	...	436,734	...	...	0	763	02/26/2036.	
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE	...	06/26/2012.	MBS Paydown 0.974938128	...	443,906	443,906	403,954	403,954	...	5,186	...	5,186	...	443,906	...	...	0	194	02/26/2036.	
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE	...	12/26/2012.	MBS Paydown 0.891519911	...	72,125	72,125	71,674	71,674	...	(164)	...	(164)	...	72,125	...	...	0	2,261	11/26/2036.	
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE	...	10/26/2012.	MBS Paydown 0.931631015	...	74,892	74,892	74,424	74,424	...	(103)	...	(103)	...	74,892	...	...	0	1,565	11/26/2036.	
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE	...	07/26/2012.	MBS Paydown 0.984362202	...	84,751	84,751	84,221	84,221	...	(3)	...	(3)	...	84,751	...	...	0	443	11/26/2036.	
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE	...	09/26/2012.	MBS Paydown 0.945449758	...	86,755	86,755	86,213	86,213	...	(78)	...	(78)	...	86,755	...	...	0	1,338	11/26/2036.	
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE	...	08/26/2012.	MBS Paydown 0.961457377	...	124,135	124,135	123,359	123,359	...	(32)	...	(32)	...	124,135	...	...	0	1,297	11/26/2036.	
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE	...	11/26/2012.	MBS Paydown 0.904828076	...	145,261	145,261	144,353	144,353	...	(105)	...	(105)	...	145,261	...	...	0	3,795	11/26/2036.	
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE	...	10/26/2012.	MBS Paydown 0.814680853	...	451,528	451,528	450,964	450,964	...	(437)	...	(437)	...	451,528	...	...	0	8,629	08/26/2036.	
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE	...	12/26/2012.	MBS Paydown 0.736492237	...	458,261	458,261	457,688	457,688	...	(620)	...	(620)	...	458,261	...	...	0	13,079	08/26/2036.	
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE	...	08/26/2012.	MBS Paydown 0.915327163	...	548,037	548,037	547,352	547,352	...	(74)	...	(74)	...	548,037	...	...	0	3,314	08/26/2036.	
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE	...	07/26/2012.	MBS Paydown 0.956704367	...	573,446	573,446	572,730	572,730	...	289	...	289	...	573,446	...	...	0	2,725	08/26/2036.	
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE	...	11/26/2012.	MBS Paydown 0.771091301	...	577,339	577,339	576,618	576,618	...	(351)	...	(351)	...	577,339	...	...	0	13,757	08/26/2036.	
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE	...	09/26/2012.	MBS Paydown 0.848771559	...	881,522	881,522	880,420	880,420	...	225	...	225	...	881,522	...	...	0	12,683	08/26/2036.	
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044	...	12/15/2012.	MBS Paydown 0.999811585	...	942	942	942	942	...	...	...	...	0	942	...	...	0	4	11/15/2044.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	03/10/2012.	MBS Paydown 0.757133312	...	44,486	44,486	25,802	25,718	...	296	...	296	...	44,486	...	...	0	96	03/10/2037.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	01/10/2012.	MBS Paydown 0.768287347	...	52,082	52,082	30,208	30,110	...	44	...	44	...	52,082	...	...	0	36	03/10/2037.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	02/10/2012.	MBS Paydown 0.761961912	...	58,276	58,276	33,800	33,691	...	216	...	216	...	58,276	...	...	0	84	03/10/2037.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	07/10/2012.	MBS Paydown 0.734808527	...	113,417	113,417	50,277	50,191	...	3,119	...	3,119	...	113,417	...	...	0	410	03/10/2037.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	09/10/2012.	MBS Paydown 0.72336921	...	119,596	119,596	53,016	52,925	...	7,462	...	7,462	...	119,596	...	...	0	602	03/10/2037.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	05/10/2012.	MBS Paydown 0.745353584	...	120,211	120,211	53,289	53,197	...	4,569	...	4,569	...	120,211	...	...	0	267	03/10/2037.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	11/10/2012.	MBS Paydown 0.711180151	...	120,698	120,698	53,505	53,413	...	10,478	...	10,478	...	120,698	...	...	0	779	03/10/2037.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	06/10/2012.	MBS Paydown 0.739802013	...	126,093	126,093	55,896	55,800	...	9,185	...	9,185	...	126,093	...	...	0	372	03/10/2037.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	12/10/2012.	MBS Paydown 0.705148024	...	137,008	137,008	60,735	60,630	...	21,375	...	21,375	...	137,008	...	...	0	966	03/10/2037.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	08/10/2012.	MBS Paydown 0.728634723	...	140,226	140,226	62,161	62,054	...	18,227	...	18,227	...	140,226	...	...	0	606	03/10/2037.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	04/10/2012.	MBS Paydown 0.750646193	...	147,342	147,342	65,316	65,203	...	18,679	...	18,679	...	147,342	...	...	0	227	03/10/2037.	
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	10/10/2012.	MBS Paydown 0.716494188	...	156,152	156,152	69,221	69,102	...	30,122	...	30,122	...	156,152	...	...	0	891	03/10/2037.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	01/25/2012.	Pass-Through Loss	...	...	11,901	8,040	...	...	...	...	...	0	...	...	...	0	36	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	02/25/2012.	Pass-Through Loss	...	...	5,669	3,830	...	...	...	...	...	0	...	...	...	0	34	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	03/25/2012.	Pass-Through Loss	...	...	6,887	4,653	...	...	...	...	...	0	...	...	...	0	62	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	04/25/2012.	Pass-Through Loss	...	...	11,034	7,454	...	...	...	...	...	0	...	...	...	0	134	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	05/25/2012.	Pass-Through Loss	...	...	10,524	7,110	...	...	...	...	...	0	...	...	...	0	161	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	06/25/2012.	Pass-Through Loss	...	...	5,160	3,486	...	...	...	...	...	0	...	...	...	0	95	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	07/25/2012.	Pass-Through Loss	...	...	5,812	3,926	...	...	...	...	...	0	...	...	...	0	126	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	08/25/2012.	Pass-Through Loss	...	...	2,231	1,507	...	...	20	...	...	20	...	...	...	0	54	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	09/25/2012.	Pass-Through Loss	...	...	4,586	3,098	...	...	...	...	...	0	...	...	...	0	129	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	10/25/2012.	Pass-Through Loss	...	...	1,888	1,276	...	...	...	...	...	0	...	...	...	0	59	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	11/25/2012.	Pass-Through Loss	...	...	5,655	3,821	...	...	51	...	...	51	...	...	...	0	193	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	12/25/2012.	Pass-Through Loss	...	...	1,248	843	...	...	...	...	...	0	...	...	...	0	47	08/25/2036.	
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	12/25/2012.	MBS Paydown 0.409273883	...	342	342	231	815	...	33	...	...	33	...	342	...	...	0	13	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	10/25/2012.	MBS Paydown 0.410663165	...	282	282	190	1,112	...	20	...	...	20	...	282	...	...	0	9	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	...	06/25/2012.	MBS Paydown 0.419116228	...	2,933	2,933	1,982	4,147	...	73	...	...	73	...	2,933	...	...	0	54	08/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.144

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	...		03/25/2012.	MBS Paydown 0.432038817.....		3,256	3,256	2,200	5,198				0		3,256			0	30	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	...		02/25/2012.	MBS Paydown 0.433983898.....		5,956	5,956	4,024	5,957				0		5,956			0	36	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	...		09/25/2012.	MBS Paydown 0.411079343.....		13,434	13,434	9,076	9,234		162		162		13,434			0	377	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	...		04/25/2012.	MBS Paydown 0.428187524.....		9,051	9,051	6,115	10,291		181		181		9,051			0	110	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	...		01/25/2012.	MBS Paydown 0.436212998.....		9,356	9,356	6,321	10,892				0		9,356			0	28	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	...		07/25/2012.	MBS Paydown 0.414962627.....		15,849	15,849	10,708	11,099		195		195		15,849			0	343	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	...		05/25/2012.	MBS Paydown 0.420668234.....		28,689	28,689	19,382	20,093		353		353		28,689			0	438	08/25/2036.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		01/25/2012.	Pass-Through Loss.....			12,043	6,383					0					0	38	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		02/25/2012.	Pass-Through Loss.....			18,646	9,883					0					0	113	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		03/25/2012.	Pass-Through Loss.....			3,182	1,686					0					0	28	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		04/25/2012.	Pass-Through Loss.....			21,018	11,140					0					0	250	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		05/25/2012.	Pass-Through Loss.....			27,350	14,496					0					0	405	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		06/25/2012.	Pass-Through Loss.....			2,240	1,187					0					0	40	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		07/25/2012.	Pass-Through Loss.....			35,557	18,845			(16,452)		(16,452)					0	631	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		08/25/2012.	Pass-Through Loss.....			4,516	2,393					0					0	107	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		09/25/2012.	Pass-Through Loss.....			8,116	4,301			(3,755)		(3,755)					0	206	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		10/25/2012.	Pass-Through Loss.....			1,650	874					0					0	49	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		11/25/2012.	Pass-Through Loss.....			1,835	973					0					0	60	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		12/25/2012.	Pass-Through Loss.....			1,744	924					0					0	62	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		12/25/2012.	MBS Paydown 0.356191555.....		615	615	326	513		162		162		615			0	22	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		06/25/2012.	MBS Paydown 0.368313968.....		499	499	264	596		(1,267)		(1,267)		499			0	9	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		10/25/2012.	MBS Paydown 0.35842609.....		9,152	9,152	4,851	2,351		(4,998)		(4,998)		9,152			0	270	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		11/25/2012.	MBS Paydown 0.356528533.....		11,447	11,447	6,067	2,891		(6,146)		(6,146)		11,447			0	372	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		08/25/2012.	MBS Paydown 0.361128657.....		10,224	10,224	5,419	3,209		(6,820)		(6,820)		10,224			0	242	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		01/25/2012.	MBS Paydown 0.393087746.....		10,760	10,760	5,703	4,964				0		10,760			0	34	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		04/25/2012.	MBS Paydown 0.38030033.....		14,217	14,217	7,535	7,670		(16,303)		(16,303)		14,217			0	169	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		02/25/2012.	MBS Paydown 0.385788449.....		32,449	32,449	17,198	11,123				0		32,449			0	197	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		05/25/2012.	MBS Paydown 0.3687052.....		53,816	53,816	28,522	17,668		(37,555)		(37,555)		53,816			0	796	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	...		11/30/2012.	Book Value Adjustment.....							(6,146)		(6,146)					0		02/25/2037.
74966U AE 0	RPI FINANCE TRUST TL L+275 5/09/2018.....	...		04/05/2012.	Paydown 100.0.....		9,564	9,564	9,229	9,242		11		11		9,564			0	103	05/09/2018.
74966U AE 0	RPI FINANCE TRUST TL L+275 5/09/2018.....	...		11/23/2012.	Paydown 100.0.....		10,900	10,900	10,519	10,533		40		40		10,900			0	385	05/09/2018.
74966U AE 0	RPI FINANCE TRUST TL L+275 5/09/2018.....	...		12/31/2012.	Paydown 100.0.....		14,948	14,948	14,425	14,446		74		74		14,948			0	591	05/09/2018.
74966U AE 0	RPI FINANCE TRUST TL L+275 5/09/2018.....	...		06/29/2012.	Paydown 100.0.....		14,976	14,976	14,452	14,472		36		36		14,976			0	302	05/09/2018.
74966U AE 0	RPI FINANCE TRUST TL L+275 5/09/2018.....	...		09/28/2012.	Paydown 100.0.....		14,976	14,976	14,452	14,472		55		55		14,976			0	611	05/09/2018.
74966U AE 0	RPI FINANCE TRUST TL L+275 5/09/2018.....	...		03/30/2012.	Paydown 100.0.....		15,000	15,000	14,475	14,496		18		18		15,000			0	2	05/09/2018.
75406V AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	...		11/25/2012.	MBS Paydown 0.746898441.....		109,856	109,856	86,237	86,857		4,139		4,139		109,856			0	402	08/25/2036.
75406V AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	...		08/25/2012.	MBS Paydown 0.78760386.....		155,608	155,608	122,152	123,030		4,287		4,287		155,608			0	424	08/25/2036.
75406V AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	...		07/25/2012.	MBS Paydown 0.797874998.....		157,691	157,691	123,787	124,677		3,929		3,929		157,691			0	372	08/25/2036.
75406V AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	...		06/25/2012.	MBS Paydown 0.808283618.....		191,065	191,065	149,986	151,064		4,146		4,146		191,065			0	388	08/25/2036.
75406V AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	...		10/25/2012.	MBS Paydown 0.754149664.....		192,995	192,995	151,501	152,590		6,617		6,617		192,995			0	644	08/25/2036.
75406V AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	...		12/25/2012.	MBS Paydown 0.734129702.....		193,446	193,446	151,855	152,947		7,657		7,657		193,446			0	765	08/25/2036.
75406V AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	...		02/25/2012.	MBS Paydown 0.865969887.....		196,253	196,253	154,058	155,165		1,418		1,418		196,253			0	146	08/25/2036.

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										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.						
75406W	AC	5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	03/25/2012.	MBS Paydown 0.852883147.....	198,264	198,264	155,637	156,756	2,062	2,062	2,062	2,062	198,264			0	207	08/25/2036.	
75406W	AC	5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	05/25/2012.	MBS Paydown 0.820895142.....	233,606	233,606	183,380	184,698	4,127	4,127	4,127	4,127	233,606			0	396	08/25/2036.	
75406W	AC	5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	04/25/2012.	MBS Paydown 0.836314656.....	251,013	251,013	197,045	198,461	3,945	3,945	3,945	3,945	251,013			0	345	08/25/2036.	
75406W	AC	5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	01/25/2012.	MBS Paydown 0.878923858.....	301,718	301,718	236,849	238,551	9,882	9,882	9,882	9,882	301,718			0	107	08/25/2036.	
75406W	AC	5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036.....	09/25/2012.	MBS Paydown 0.766888603.....	313,836	313,836	246,361	248,132	26,157	26,157	26,157	26,157	313,836			0	952	08/25/2036.	
754427	AA	0	KEYSPAN CORP 5.996 01/15/2019.....	07/15/2012.	Sinking Fund Redemption 100.0.....	311,536	311,536	311,536	311,524	2	2	2	2	311,536			0	18,680	01/15/2019.	
755920	AF	2	ROCS-NSC-1998-1 6.375 05/15/2017.....	05/15/2012.	Paydown 100.0.....	71,947	71,947	71,376	71,770	20	20	20	20	71,947			0	2,293	05/15/2017.	
755920	AF	2	ROCS-NSC-1998-1 6.375 05/15/2017.....	11/15/2012.	Paydown 100.0.....	74,240	74,240	73,651	74,057	50	50	50	50	74,240			0	4,733	05/15/2017.	
75970J	AX	4	RAMC 2007-1 AF1B SEQ STP 04/25/2037.....	03/25/2012.	MBS Paydown 0.25955228.....	1,336	1,336	1,152	788	(29,887)	(29,887)	(29,887)	(29,887)	1,336			0	19	04/25/2037.	
75970J	AX	4	RAMC 2007-1 AF1B SEQ STP 04/25/2037.....	06/25/2012.	MBS Paydown 0.25659831.....	7,763	7,763	6,696	4,580	(145)	(145)	(145)	(145)	7,763			0	225	04/25/2037.	
75970J	AX	4	RAMC 2007-1 AF1B SEQ STP 04/25/2037.....	04/25/2012.	MBS Paydown 0.25724522.....	27,685	27,685	23,878	16,334	(243)	(243)	(243)	(243)	27,685			0	534	04/25/2037.	
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	10/25/2012.	MBS Paydown 0.974068714.....	3,337	3,337	2,403	2,426	22	22	22	22	3,337			0	135	09/25/2037.	
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	04/25/2012.	MBS Paydown 0.979864002.....	3,902	3,902	2,810	2,837	9	9	9	9	3,902			0	69	09/25/2037.	
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	06/25/2012.	MBS Paydown 0.979205485.....	4,610	4,610	3,319	3,352	16	16	16	16	4,610			0	117	09/25/2037.	
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	02/25/2012.	MBS Paydown 0.981808753.....	6,694	6,694	4,820	4,867	5	5	5	5	6,694			0	56	09/25/2037.	
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	08/25/2012.	MBS Paydown 0.976451265.....	7,121	7,121	5,127	5,177	366	366	366	366	7,121			0	236	09/25/2037.	
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	11/25/2012.	MBS Paydown 0.973048646.....	7,140	7,140	5,141	5,192	51	51	51	51	7,140			0	316	09/25/2037.	
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	03/25/2012.	MBS Paydown 0.980421487.....	9,711	9,711	6,992	7,060	1,142	1,142	1,142	1,142	9,711			0	121	09/25/2037.	
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	01/25/2012.	MBS Paydown 0.982765023.....	10,580	10,580	7,618	7,693	1,362	1,362	1,362	1,362	10,580			0	43	09/25/2037.	
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	07/25/2012.	MBS Paydown 0.977468535.....	12,159	12,159	8,754	8,840	1,734	1,734	1,734	1,734	12,159			0	356	09/25/2037.	
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	09/25/2012.	MBS Paydown 0.974545407.....	13,341	13,341	9,606	9,700	2,045	2,045	2,045	2,045	13,341			0	492	09/25/2037.	
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	12/25/2012.	MBS Paydown 0.970124599.....	20,468	20,468	14,737	14,882	3,966	3,966	3,966	3,966	20,468			0	986	09/25/2037.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	08/25/2012.	MBS Paydown 0.36253282.....	15,516	15,516	14,364	14,617	206	206	206	206	15,516			0	520	02/25/2036.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	04/25/2012.	MBS Paydown 0.37487251.....	51,480	51,480	47,660	48,498	323	323	323	323	51,480			0	874	02/25/2036.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	06/25/2012.	MBS Paydown 0.3695764.....	77,680	77,680	71,916	73,181	736	736	736	736	77,680			0	1,964	02/25/2036.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	10/25/2012.	MBS Paydown 0.3535704.....	96,535	96,535	89,372	90,945	1,615	1,615	1,615	1,615	96,535			0	4,015	02/25/2036.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	05/25/2012.	MBS Paydown 0.37167336.....	118,510	118,510	109,716	111,647	918	918	918	918	118,510			0	2,506	02/25/2036.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	12/25/2012.	MBS Paydown 0.34257344.....	133,372	133,372	123,475	125,648	2,751	2,751	2,751	2,751	133,372			0	6,620	02/25/2036.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	01/25/2012.	MBS Paydown 0.38917818.....	144,469	144,469	133,749	136,102	0	0	0	0	144,469			0	619	02/25/2036.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	03/25/2012.	MBS Paydown 0.37626219.....	181,381	181,381	167,922	170,876	779	779	779	779	181,381			0	2,319	02/25/2036.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	09/25/2012.	MBS Paydown 0.35617635.....	235,471	235,471	217,998	221,833	3,435	3,435	3,435	3,435	235,471			0	8,841	02/25/2036.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	07/25/2012.	MBS Paydown 0.36295166.....	245,408	245,408	227,199	231,196	2,711	2,711	2,711	2,711	245,408			0	7,216	02/25/2036.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	11/25/2012.	MBS Paydown 0.34617378.....	274,002	274,002	253,671	258,133	5,032	5,032	5,032	5,032	274,002			0	12,499	02/25/2036.	
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2/25/36.....	02/25/2012.	MBS Paydown 0.38115853.....	297,082	297,082	275,038	279,876	546	546	546	546	297,082			0	2,540	02/25/2036.	
760985	7F	2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....	01/25/2012.	Pass-Through Loss.....		1,172	1,094				0					0	5	07/25/2034.	
760985	7F	2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....	02/25/2012.	Pass-Through Loss.....		7,428	6,932				0					0	65	07/25/2034.	
760985	7F	2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....	03/25/2012.	Pass-Through Loss.....		1,762	1,645				0					0	23	07/25/2034.	
760985	7F	2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....	04/25/2012.	Pass-Through Loss.....			539				0					0	10	07/25/2034.	
760985	7F	2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....	05/25/2012.	Pass-Through Loss.....		3,325	3,103				0					0	72	07/25/2034.	
760985	7F	2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....	06/25/2012.	Pass-Through Loss.....		3,129	2,920				0					0	82	07/25/2034.	
760985	7F	2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....	07/25/2012.	Pass-Through Loss.....		10,936	10,206				0					0	333	07/25/2034.	
760985	7F	2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....	08/25/2012.	Pass-Through Loss.....		5,970	5,571				0					0	208	07/25/2034.	
760985	7F	2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....	09/25/2012.	Pass-Through Loss.....		7,617	7,109				0					0	298	07/25/2034.	

E14.145

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.146

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
760985	7F	2		10/25/2012.	Pass-Through Loss.....			10,268	9,583					0					0	447	07/25/2034.
760985	7F	2		11/25/2012.	Pass-Through Loss.....			4,396	4,103					0					0	210	07/25/2034.
760985	7F	2		12/25/2012.	Pass-Through Loss.....			2,866	2,675					0					0	150	07/25/2034.
760985	7F	2		06/25/2012.	MBS Paydown 0.466821613.....		40,981	40,981	38,246	31,547		445		445		40,981			0	1,069	07/25/2034.
760985	7F	2		10/25/2012.	MBS Paydown 0.358377351.....		54,203	54,203	50,585	46,108		650		650		54,203			0	2,358	07/25/2034.
760985	7F	2		05/25/2012.	MBS Paydown 0.472702982.....		86,608	86,608	80,827	64,318		906		906		86,608			0	1,883	07/25/2034.
760985	7F	2		02/25/2012.	MBS Paydown 0.524558122.....		88,271	88,271	82,379	68,441				0		88,271			0	768	07/25/2034.
760985	7F	2		04/25/2012.	MBS Paydown 0.484693977.....		131,304	131,304	122,540	94,318		1,329		1,329		131,304			0	2,284	07/25/2034.
760985	7F	2		11/25/2012.	MBS Paydown 0.33990045.....		134,181	134,181	125,225	99,107		1,397		1,397		134,181			0	6,420	07/25/2034.
760985	7F	2		03/25/2012.	MBS Paydown 0.502278123.....		165,338	165,338	154,302	119,506				0		165,338			0	2,157	07/25/2034.
760985	7F	2		12/25/2012.	MBS Paydown 0.316359249.....		173,693	173,693	162,100	126,271		12,975		12,975		173,693			0	9,066	07/25/2034.
760985	7F	2		08/25/2012.	MBS Paydown 0.402737117.....		190,765	190,765	178,032	140,700		1,983		1,983		190,765			0	6,638	07/25/2034.
760985	7F	2		09/25/2012.	MBS Paydown 0.366973448.....		260,611	260,611	243,216	191,830		2,704		2,704		260,611			0	10,202	07/25/2034.
760985	7F	2		07/25/2012.	MBS Paydown 0.428968351.....		272,963	272,963	254,744	203,038		2,861		2,861		272,963			0	8,311	07/25/2034.
760985	7F	2		01/25/2012.	MBS Paydown 0.537317936.....		358,438	358,438	334,514	257,185				0		358,438			0	1,558	07/25/2034.
760985	GQ	8		05/25/2012.	MBS Paydown 0.309625594.....		1,963	1,963	1,963	1,958				0		1,963			0	48	01/25/2032.
760985	GQ	8		06/25/2012.	MBS Paydown 0.308530085.....		3,287	3,287	3,286	3,277				0		3,287			0	97	01/25/2032.
760985	GQ	8		01/25/2012.	MBS Paydown 0.322739379.....		3,931	3,931	3,931	3,920				0		3,931			0	19	01/25/2032.
760985	GQ	8		03/25/2012.	MBS Paydown 0.317462492.....		4,061	4,061	4,060	4,049				0		4,061			0	60	01/25/2032.
760985	GQ	8		10/25/2012.	MBS Paydown 0.290066154.....		5,534	5,534	5,533	5,518		1		1		5,534			0	273	01/25/2032.
760985	GQ	8		02/25/2012.	MBS Paydown 0.318816156.....		11,770	11,770	11,767	11,735				0		11,770			0	116	01/25/2032.
760985	GQ	8		08/25/2012.	MBS Paydown 0.297077549.....		13,278	13,278	13,275	13,240		1		1		13,278			0	523	01/25/2032.
760985	GQ	8		11/25/2012.	MBS Paydown 0.285584077.....		13,446	13,446	13,443	13,407		2		2		13,446			0	728	01/25/2032.
760985	GQ	8		09/25/2012.	MBS Paydown 0.291910825.....		15,500	15,500	15,497	15,455		1		1		15,500			0	687	01/25/2032.
760985	GQ	8		12/25/2012.	MBS Paydown 0.279728616.....		17,566	17,566	17,562	17,515		3		3		17,566			0	1,038	01/25/2032.
760985	GQ	8		07/25/2012.	MBS Paydown 0.301503649.....		21,079	21,079	21,074	21,018				0		21,079			0	727	01/25/2032.
760985	GQ	8		04/25/2012.	MBS Paydown 0.31028006.....		21,547	21,547	21,542	21,485				0		21,547			0	424	01/25/2032.
760985	M7	3		02/25/2012.	MBS Paydown 0.562558435.....		3,325	3,325	3,117	3,133		3		3		3,325			0	31	01/25/2034.
760985	M7	3		05/25/2012.	MBS Paydown 0.556408987.....		3,328	3,328	3,120	3,136		13		13		3,328			0	78	01/25/2034.
760985	M7	3		10/25/2012.	MBS Paydown 0.543171871.....		3,518	3,518	3,299	3,315		29		29		3,518			0	165	01/25/2034.
760985	M7	3		01/25/2012.	MBS Paydown 0.56406994.....		3,706	3,706	3,475	3,492				0		3,706			0	17	01/25/2034.
760985	M7	3		03/25/2012.	MBS Paydown 0.560546061.....		4,427	4,427	4,151	4,172		8		8		4,427			0	62	01/25/2034.
760985	M7	3		04/25/2012.	MBS Paydown 0.557921735.....		5,774	5,774	5,413	5,440		16		16		5,774			0	108	01/25/2034.
760985	M7	3		07/25/2012.	MBS Paydown 0.549046824.....		6,306	6,306	5,912	5,942		36		36		6,306			0	207	01/25/2034.
760985	M7	3		11/25/2012.	MBS Paydown 0.539707547.....		7,622	7,622	7,145	7,182		69		69		7,622			0	393	01/25/2034.
760985	M7	3		12/25/2012.	MBS Paydown 0.536156418.....		7,812	7,812	7,324	7,361		78		78		7,812			0	440	01/25/2034.
760985	M7	3		08/25/2012.	MBS Paydown 0.544771169.....		9,406	9,406	8,819	8,863		78		78		9,406			0	353	01/25/2034.
760985	M7	3		06/25/2012.	MBS Paydown 0.551913239.....		9,891	9,891	9,272	9,320		143		143		9,891			0	279	01/25/2034.
760985	M8	1		02/25/2012.	MBS Paydown 0.562558434.....		756	756	680	685		1		1		756			0	7	01/25/2034.
760985	M8	1		05/25/2012.	MBS Paydown 0.556408986.....		756	756	681	686		3		3		756			0	18	01/25/2034.
760985	M8	1		10/25/2012.	MBS Paydown 0.54317187.....		800	800	720	725		7		7		800			0	37	01/25/2034.
760985	M8	1		01/25/2012.	MBS Paydown 0.564069939.....		842	842	758	764				0		842			0	4	01/25/2034.
760985	M8	1		03/25/2012.	MBS Paydown 0.56054606.....		1,006	1,006	906	913		2		2		1,006			0	14	01/25/2034.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.147

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
760985 M8 1			RAMP 2004-RS1 A16B SEQ STP 01/25/2034.....		04/25/2012.	MBS Paydown 0.557921734.....		1,312	1,312	1,181	1,190		3		3		1,312			0	24	01/25/2034.
760985 M8 1			RAMP 2004-RS1 A16B SEQ STP 01/25/2034.....		07/25/2012.	MBS Paydown 0.549046823.....		1,433	1,433	1,290	1,300		8		8		1,433			0	46	01/25/2034.
760985 M8 1			RAMP 2004-RS1 A16B SEQ STP 01/25/2034.....		11/25/2012.	MBS Paydown 0.539707546.....		1,732	1,732	1,559	1,571		16		16		1,732			0	88	01/25/2034.
760985 M8 1			RAMP 2004-RS1 A16B SEQ STP 01/25/2034.....		12/25/2012.	MBS Paydown 0.536156417.....		1,776	1,776	1,598	1,610		18		18		1,776			0	99	01/25/2034.
760985 M8 1			RAMP 2004-RS1 A16B SEQ STP 01/25/2034.....		08/25/2012.	MBS Paydown 0.544771169.....		2,138	2,138	1,924	1,939		14		14		2,138			0	79	01/25/2034.
760985 M8 1			RAMP 2004-RS1 A16B SEQ STP 01/25/2034.....		06/25/2012.	MBS Paydown 0.551913238.....		2,248	2,248	2,023	2,039		10		10		2,248			0	62	01/25/2034.
760985 UA 7			RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....		06/25/2012.	MBS Paydown 0.494239914.....		102	102	102	93		1		1		102			0	3	04/25/2033.
760985 UA 7			RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....		07/25/2012.	MBS Paydown 0.494201288.....		232	232	232	210		1		1		232			0	8	04/25/2033.
760985 UA 7			RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....		08/25/2012.	MBS Paydown 0.49404642.....		929	929	929	843		7		7		929			0	38	04/25/2033.
760985 UA 7			RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....		12/25/2012.	MBS Paydown 0.491868455.....		2,666	2,666	2,665	2,420		29		29		2,666			0	165	04/25/2033.
760985 UA 7			RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....		10/25/2012.	MBS Paydown 0.493120015.....		2,668	2,668	2,666	2,421		24		24		2,668			0	137	04/25/2033.
760985 UA 7			RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....		09/25/2012.	MBS Paydown 0.49356465.....		2,891	2,891	2,889	2,624		23		23		2,891			0	134	04/25/2033.
760985 UA 7			RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....		11/25/2012.	MBS Paydown 0.492312834.....		4,843	4,843	4,841	4,396		49		49		4,843			0	274	04/25/2033.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		01/25/2012.	MBS Paydown 0.748012527.....		1,102	1,102	983	988		0		0		1,102			0	5	03/25/2034.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		04/25/2012.	MBS Paydown 0.745098549.....		2,039	2,039	1,820	1,830		3		3		2,039			0	36	03/25/2034.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		05/25/2012.	MBS Paydown 0.744459398.....		2,448	2,448	2,185	2,196		4		4		2,448			0	54	03/25/2034.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		02/25/2012.	MBS Paydown 0.747114029.....		3,441	3,441	3,071	3,088		1		1		3,441			0	31	03/25/2034.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		10/25/2012.	MBS Paydown 0.734485849.....		3,531	3,531	3,152	3,168		16		16		3,531			0	157	03/25/2034.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		03/25/2012.	MBS Paydown 0.745631015.....		5,680	5,680	5,069	5,096		4		4		5,680			0	76	03/25/2034.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		07/25/2012.	MBS Paydown 0.740350615.....		5,970	5,970	5,328	5,357		16		16		5,970			0	186	03/25/2034.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		12/25/2012.	MBS Paydown 0.72951155.....		7,597	7,597	6,780	6,816		43		43		7,597			0	405	03/25/2034.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		09/25/2012.	MBS Paydown 0.735407807.....		8,805	8,805	7,858	7,900		34		34		8,805			0	352	03/25/2034.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		06/25/2012.	MBS Paydown 0.741909407.....		9,766	9,766	8,717	8,763		20		20		9,766			0	260	03/25/2034.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		08/25/2012.	MBS Paydown 0.737706697.....		10,126	10,126	9,038	9,086		33		33		10,126			0	360	03/25/2034.
760985 V3 2			RAMP 2004-RS3 A14 SEQ CSTR 03/25/2034.....		11/25/2012.	MBS Paydown 0.731495003.....		11,455	11,455	10,224	10,278		57		57		11,455			0	560	03/25/2034.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		04/25/2012.	MBS Paydown 0.759044387.....		13,577	13,577	13,569	13,556		0		0		13,577			0	220	06/25/2033.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		02/25/2012.	MBS Paydown 0.763816962.....		19,107	19,107	19,096	19,077		0		0		19,107			0	155	06/25/2033.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		03/25/2012.	MBS Paydown 0.760984004.....		19,831	19,831	19,819	19,799		0		0		19,831			0	241	06/25/2033.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		05/25/2012.	MBS Paydown 0.755181897.....		27,037	27,037	27,022	26,995		0		0		27,037			0	549	06/25/2033.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		07/25/2012.	MBS Paydown 0.746503453.....		29,407	29,407	29,390	29,360		0		0		29,407			0	835	06/25/2033.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		06/25/2012.	MBS Paydown 0.750704419.....		31,342	31,342	31,324	31,293		0		0		31,342			0	763	06/25/2033.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		01/25/2012.	MBS Paydown 0.766546493.....		38,804	38,804	38,781	38,743		0		0		38,804			0	157	06/25/2033.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		10/25/2012.	MBS Paydown 0.72333826.....		42,115	42,115	42,091	42,049		2		2		42,115			0	1,709	06/25/2033.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		08/25/2012.	MBS Paydown 0.739868925.....		46,442	46,442	46,415	46,369		0		0		46,442			0	1,508	06/25/2033.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		12/25/2012.	MBS Paydown 0.706689416.....		55,199	55,199	55,167	55,112		(56)		(56)		55,199			0	2,687	06/25/2033.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		11/25/2012.	MBS Paydown 0.714575003.....		61,343	61,343	61,307	61,246		(67)		(67)		61,343			0	2,737	06/25/2033.
760985 WY 3			RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....		09/25/2012.	MBS Paydown 0.729354732.....		73,599	73,599	73,556	73,483		(90)		(90)		73,599			0	2,687	06/25/2033.
760985 WZ 0			RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....		04/25/2012.	MBS Paydown 0.24865244.....		8,440	8,440	8,130	8,205		8		8		8,440			0	113	04/25/2033.
760985 WZ 0			RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....		04/25/2012.	MBS Paydown 0.24865244.....		8,440	8,440	8,130	8,205		8		8		8,440			0	113	04/25/2033.
760985 WZ 0			RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....		03/25/2012.	MBS Paydown 0.25347502.....		13,150	13,150	12,667	12,785		298		298		13,150			0	132	04/25/2033.
760985 WZ 0			RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....		03/25/2012.	MBS Paydown 0.25347502.....		13,150	13,150	12,667	12,785		298		298		13,150			0	132	04/25/2033.
760985 WZ 0			RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....		02/25/2012.	MBS Paydown 0.260989502.....		13,560	13,560	13,062	13,184		305		305		13,560			0	91	04/25/2033.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.148

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description											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.						
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	02/25/2012.	MBS Paydown 0.260989502.....					13,560	13,560	13,062	13,184		305		305		13,560			0	91	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	07/25/2012.	MBS Paydown 0.221000128.....					14,955	14,955	14,406	14,540		364		364		14,955			0	351	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	07/25/2012.	MBS Paydown 0.221000128.....					14,955	14,955	14,406	14,540		364		364		14,955			0	351	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	10/25/2012.	MBS Paydown 0.181567179.....					15,528	15,528	14,957	15,097		397		397		15,528			0	520	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	10/25/2012.	MBS Paydown 0.181567179.....					15,528	15,528	14,957	15,097		397		397		15,528			0	520	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	05/25/2012.	MBS Paydown 0.239434171.....					16,132	16,132	15,540	15,684		386		386		16,132			0	270	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	05/25/2012.	MBS Paydown 0.239434171.....					16,132	16,132	15,540	15,684		386		386		16,132			0	270	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	12/25/2012.	MBS Paydown 0.15977286.....					17,115	17,115	16,487	16,640		451		451		17,115			0	688	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	12/25/2012.	MBS Paydown 0.15977286.....					17,115	17,115	16,487	16,640		451		451		17,115			0	688	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	06/25/2012.	MBS Paydown 0.229545797.....					17,305	17,305	16,669	16,824		421		421		17,305			0	348	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	06/25/2012.	MBS Paydown 0.229545797.....					17,305	17,305	16,669	16,824		421		421		17,305			0	348	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	11/25/2012.	MBS Paydown 0.169553061.....					21,025	21,025	20,253	20,441		553		553		21,025			0	774	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	11/25/2012.	MBS Paydown 0.169553061.....					21,025	21,025	20,253	20,441		553		553		21,025			0	774	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	08/25/2012.	MBS Paydown 0.208420608.....					22,014	22,014	21,206	21,403		556		556		22,014			0	590	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	08/25/2012.	MBS Paydown 0.208420608.....					22,014	22,014	21,206	21,403		556		556		22,014			0	590	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	09/25/2012.	MBS Paydown 0.190440081.....					31,466	31,466	30,311	30,593		818		818		31,466			0	948	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	09/25/2012.	MBS Paydown 0.190440081.....					31,466	31,466	30,311	30,593		818		818		31,466			0	948	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	01/25/2012.	MBS Paydown 0.268738195.....					32,672	32,672	31,472	31,765		776		776		32,672			0	109	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....	01/25/2012.	MBS Paydown 0.268738195.....					32,672	32,672	31,472	31,765		776		776		32,672			0	109	04/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	04/25/2012.	MBS Paydown 0.937499405.....					19,876	19,876	19,872	18,285		76		76		19,876			0	359	07/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	09/25/2012.	MBS Paydown 0.914371834.....					25,288	25,288	25,282	23,263		255		255		25,288			0	1,028	07/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	12/25/2012.	MBS Paydown 0.89491861.....					25,298	25,298	25,292	23,272		355		355		25,298			0	1,371	07/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	07/25/2012.	MBS Paydown 0.922934543.....					25,971	25,971	25,965	23,891		199		199		25,971			0	821	07/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	03/25/2012.	MBS Paydown 0.939983949.....					27,913	27,913	27,907	25,678		72		72		27,913			0	378	07/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	02/25/2012.	MBS Paydown 0.943473109.....					31,237	31,237	31,230	28,736		41		41		31,237			0	282	07/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	01/25/2012.	MBS Paydown 0.947377738.....					33,101	33,101	33,094	30,451		0		0		33,101			0	150	07/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	10/25/2012.	MBS Paydown 0.909659176.....					37,701	37,701	37,692	34,682		422		422		37,701			0	1,703	07/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	06/25/2012.	MBS Paydown 0.926180916.....					42,631	42,631	42,621	39,217		270		270		42,631			0	1,155	07/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	08/25/2012.	MBS Paydown 0.917532882.....					43,213	43,213	43,203	39,753		380		380		43,213			0	1,561	07/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	05/25/2012.	MBS Paydown 0.931509806.....					47,917	47,917	47,906	44,080		236		236		47,917			0	1,082	07/25/2033.
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....	11/25/2012.	MBS Paydown 0.898080856.....					92,627	92,627	92,605	85,209		1,859		1,859		92,627			0	4,602	07/25/2033.
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034.....	09/25/2012.	MBS Paydown 0.863786842.....					18,550	18,550	17,993	17,993		3		3		18,550			0	85	11/25/2034.
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034.....	10/25/2012.	MBS Paydown 0.858416749.....					26,850	26,850	26,045	26,045		11		11		26,850			0	246	11/25/2034.
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034.....	11/25/2012.	MBS Paydown 0.847043586.....					56,866	56,866	55,160	55,160		811		811		56,866			0	782	11/25/2034.
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034.....	12/25/2012.	MBS Paydown 0.832471176.....					72,862	72,862	70,676	70,676		1,113		1,113		72,862			0	1,336	11/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	07/25/2012.	MBS Paydown 0.109706943.....					23,041	23,041	21,003	21,792		263		263		23,041			0	576	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	01/25/2012.	MBS Paydown 0.130946833.....					27,942	27,942	25,179	26,241		0		0		27,942			0	101	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	02/25/2012.	MBS Paydown 0.129620182.....					39,800	39,800	36,279	37,641		49		49		39,800			0	274	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	03/25/2012.	MBS Paydown 0.127563113.....					61,712	61,712	56,254	58,366		158		158		61,712			0	649	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	09/25/2012.	MBS Paydown 0.104051283.....					62,920	62,920	57,355	59,508		944		944		62,920			0	2,030	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	06/25/2012.	MBS Paydown 0.110474991.....					73,455	73,455	66,958	69,472		697		697		73,455			0	1,571	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	10/25/2012.	MBS Paydown 0.10143431.....					78,509	78,509	71,565	74,252		1,318		1,318		78,509			0	2,818	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	08/25/2012.	MBS Paydown 0.106148627.....					106,749	106,749	97,307	100,961		1,341		1,341		106,749			0	3,057	03/25/2034.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.149

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification	Description											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.							
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	..	11/25/2012.	MBS Paydown 0.097855042.....	.....	107,378	107,378	97,880	101,555	.....	.....	2,020	.....	.....	2,020	.....	107,378	.....	.....	.....	0	4,243	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	...	12/25/2012.	MBS Paydown 0.09308392.....	.....	143,134	143,134	130,474	135,372	.....	.....	3,052	.....	.....	3,052	.....	143,134	.....	.....	.....	0	6,174	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	...	05/25/2012.	MBS Paydown 0.112923506.....	.....	172,733	172,733	157,454	163,366	.....	.....	1,050	.....	.....	1,050	.....	172,733	.....	.....	.....	0	3,068	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	...	04/25/2012.	MBS Paydown 0.118681259.....	.....	266,456	266,456	242,888	252,007	.....	.....	11,181	.....	.....	11,181	.....	266,456	.....	.....	.....	0	3,767	03/25/2034.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	01/25/2012.	MBS Paydown 0.329002824.....	.....	7,209	7,209	5,479	4,861	.....	.....	.....	.....	.....	0	.....	7,209	.....	.....	.....	0	19	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	07/25/2012.	MBS Paydown 0.306503922.....	.....	12,815	12,815	9,739	8,640	.....	.....	141	.....	.....	141	.....	12,815	.....	.....	.....	0	244	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	03/25/2012.	MBS Paydown 0.313277509.....	.....	12,837	12,837	9,756	8,655	.....	.....	59	.....	.....	59	.....	12,837	.....	.....	.....	0	103	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	04/25/2012.	MBS Paydown 0.312549756.....	.....	12,975	12,975	9,861	8,748	.....	.....	71	.....	.....	71	.....	12,975	.....	.....	.....	0	140	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	08/25/2012.	MBS Paydown 0.305901494.....	.....	12,735	12,735	9,676	8,755	.....	.....	130	.....	.....	130	.....	12,735	.....	.....	.....	0	240	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	05/25/2012.	MBS Paydown 0.311819419.....	.....	13,021	13,021	9,896	8,779	.....	.....	81	.....	.....	81	.....	13,021	.....	.....	.....	0	176	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	09/25/2012.	MBS Paydown 0.305164492.....	.....	15,580	15,580	11,838	10,711	.....	.....	168	.....	.....	168	.....	15,580	.....	.....	.....	0	336	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	10/25/2012.	MBS Paydown 0.304404908.....	.....	16,058	16,058	12,201	11,039	.....	.....	185	.....	.....	185	.....	16,058	.....	.....	.....	0	391	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	11/25/2012.	MBS Paydown 0.303635952.....	.....	16,256	16,256	12,351	11,175	.....	.....	225	.....	.....	225	.....	16,256	.....	.....	.....	0	440	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	12/25/2012.	MBS Paydown 0.302877553.....	.....	16,518	16,518	12,555	11,396	.....	.....	233	.....	.....	233	.....	16,518	.....	.....	.....	0	480	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	06/25/2012.	MBS Paydown 0.307222697.....	.....	81,955	81,955	62,286	55,256	.....	.....	5,853	.....	.....	5,853	.....	81,955	.....	.....	.....	0	1,335	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....	...	02/25/2012.	MBS Paydown 0.313997537.....	.....	267,529	267,529	203,322	180,376	.....	.....	62,269	.....	.....	62,269	.....	267,529	.....	.....	.....	0	1,422	02/25/2035.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	10/25/2012.	MBS Paydown 0.136290585.....	.....	7,835	7,835	7,875	7,812	.....	.....	1	.....	.....	1	.....	7,835	.....	.....	.....	0	473	10/25/2026.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	02/25/2012.	MBS Paydown 0.16767544.....	.....	9,791	9,791	9,841	9,762	.....	.....	.....	.....	.....	0	.....	9,791	.....	.....	.....	0	118	10/25/2026.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	09/25/2012.	MBS Paydown 0.138249322.....	.....	9,865	9,865	9,916	9,836	.....	.....	2	.....	.....	2	.....	9,865	.....	.....	.....	0	536	10/25/2026.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	01/25/2012.	MBS Paydown 0.170123165.....	.....	10,661	10,661	10,716	10,630	.....	.....	.....	.....	.....	0	.....	10,661	.....	.....	.....	0	64	10/25/2026.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	12/25/2012.	MBS Paydown 0.129427839.....	.....	11,252	11,252	11,310	11,219	.....	.....	2	.....	.....	2	.....	11,252	.....	.....	.....	0	815	10/25/2026.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	08/25/2012.	MBS Paydown 0.140715484.....	.....	12,934	12,934	13,000	12,896	.....	.....	2	.....	.....	2	.....	12,934	.....	.....	.....	0	624	10/25/2026.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	11/25/2012.	MBS Paydown 0.132240738.....	.....	16,199	16,199	16,283	16,152	.....	.....	2	.....	.....	2	.....	16,199	.....	.....	.....	0	1,075	10/25/2026.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	07/25/2012.	MBS Paydown 0.143948921.....	.....	17,456	17,456	17,546	17,405	.....	.....	2	.....	.....	2	.....	17,456	.....	.....	.....	0	737	10/25/2026.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	03/25/2012.	MBS Paydown 0.163180209.....	.....	17,981	17,981	18,074	17,928	.....	.....	(1)	.....	.....	(1)	.....	17,981	.....	.....	.....	0	325	10/25/2026.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	06/25/2012.	MBS Paydown 0.14831297.....	.....	18,247	18,247	18,341	18,194	.....	.....	1	.....	.....	1	.....	18,247	.....	.....	.....	0	661	10/25/2026.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	05/25/2012.	MBS Paydown 0.152874747.....	.....	19,667	19,667	19,769	19,610	.....	.....	1	.....	.....	1	.....	19,667	.....	.....	.....	0	593	10/25/2026.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26.....	...	04/25/2012.	MBS Paydown 0.157791597.....	.....	21,554	21,554	21,666	21,491	.....	.....	.....	.....	.....	0	.....	21,554	.....	.....	.....	0	520	10/25/2026.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	01/25/2012.	Pass-Through Loss.....	.....	.....	18,797	18,794	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	82	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	02/25/2012.	Pass-Through Loss.....	.....	.....	20,550	20,547	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	179	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	03/25/2012.	Pass-Through Loss.....	.....	.....	18,245	18,242	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	239	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	04/25/2012.	Pass-Through Loss.....	.....	.....	19,741	19,738	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	344	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	05/25/2012.	Pass-Through Loss.....	.....	.....	9,545	9,544	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	208	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	06/25/2012.	Pass-Through Loss.....	.....	.....	18,458	18,455	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	483	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	07/25/2012.	Pass-Through Loss.....	.....	.....	10,051	10,049	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	307	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	08/25/2012.	Pass-Through Loss.....	.....	.....	30,082	30,077	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	1,049	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	09/25/2012.	Pass-Through Loss.....	.....	.....	17,178	17,175	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	674	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	10/25/2012.	Pass-Through Loss.....	.....	.....	8,580	8,578	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	374	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	11/25/2012.	Pass-Through Loss.....	.....	.....	12,416	12,413	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	595	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	12/25/2012.	Pass-Through Loss.....	.....	.....	9,093	9,092	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	0	475	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	05/25/2012.	MBS Paydown 0.749087026.....	.....	72,381	72,381	72,369	40,589	.....	.....	524	.....	.....	524	.....	72,381	.....	.....	.....	0	1,577	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	10/25/2012.	MBS Paydown 0.632284408.....	.....	86,619	86,619	86,605	47,165	.....	.....	609	.....	.....	609	.....	86,619	.....	.....	.....	0	3,774	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	...	03/25/2012.	MBS Paydown 0.791991775.....	.....	77,325	77,325	77,312	47,349	.....	.....	.....	.....	.....	0	.....	77,325	.....	.....	.....	0	1,011	02/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.150

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description											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.						
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	...	02/25/2012	MBS Paydown 0.81110578	...	78,364	78,364	78,351	49,006	...	...	...	...	...	0	...	78,364	...	...	0	683	02/25/2036
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	...	12/25/2012	MBS Paydown 0.589051896	...	91,404	91,404	91,389	49,790	...	...	2,129	...	2,129	...	91,404	...	...	0	4,779	02/25/2036	
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	...	07/25/2012	MBS Paydown 0.703647548	...	97,305	97,305	97,289	53,189	...	...	687	...	687	...	97,305	...	...	0	2,968	02/25/2036	
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	...	11/25/2012	MBS Paydown 0.609151299	...	103,250	103,250	103,233	57,306	...	...	740	...	740	...	103,250	...	...	0	4,949	02/25/2036	
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	...	06/25/2012	MBS Paydown 0.725118745	...	101,383	101,383	101,366	59,375	...	...	767	...	767	...	101,383	...	...	0	2,651	02/25/2036	
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	...	08/25/2012	MBS Paydown 0.677526869	...	100,521	100,521	100,505	64,706	...	...	836	...	836	...	100,521	...	...	0	3,504	02/25/2036	
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	...	09/25/2012	MBS Paydown 0.651324137	...	113,836	113,836	113,817	64,910	...	...	838	...	838	...	113,836	...	...	0	4,464	02/25/2036	
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	...	04/25/2012	MBS Paydown 0.765472165	...	112,857	112,857	112,838	65,695	...	...	849	...	849	...	112,857	...	...	0	1,967	02/25/2036	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	03/25/2012	MBS Paydown 0.388972765	...	13,456	13,456	11,522	11,844	...	...	64	...	64	...	13,456	...	...	0	143	11/25/2031	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	02/25/2012	MBS Paydown 0.390937193	...	13,613	13,613	11,656	11,981	...	...	33	...	33	...	13,613	...	...	0	97	11/25/2031	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	04/25/2012	MBS Paydown 0.386905732	...	14,159	14,159	12,124	12,462	...	...	100	...	100	...	14,159	...	...	0	201	11/25/2031	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	01/25/2012	MBS Paydown 0.392924421	...	14,430	14,430	12,356	12,700	...	...	0	...	0	...	14,430	...	...	0	51	11/25/2031	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	07/25/2012	MBS Paydown 0.37369112	...	18,436	18,436	15,786	16,227	...	...	278	...	278	...	18,436	...	...	0	458	11/25/2031	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	12/25/2012	MBS Paydown 0.350073272	...	22,778	22,778	19,504	20,048	...	...	657	...	657	...	22,778	...	...	0	970	11/25/2031	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	09/25/2012	MBS Paydown 0.366126017	...	25,509	25,509	21,842	22,452	...	...	517	...	517	...	25,509	...	...	0	815	11/25/2031	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	08/25/2012	MBS Paydown 0.369850009	...	26,312	26,312	22,529	23,158	...	...	461	...	461	...	26,312	...	...	0	747	11/25/2031	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	06/25/2012	MBS Paydown 0.376382549	...	31,841	31,841	27,264	28,025	...	...	735	...	735	...	31,841	...	...	0	678	11/25/2031	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	11/25/2012	MBS Paydown 0.353398594	...	33,923	33,923	29,047	29,857	...	...	940	...	940	...	33,923	...	...	0	1,325	11/25/2031	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	05/25/2012	MBS Paydown 0.381030863	...	40,243	40,243	34,458	35,420	...	...	1,862	...	1,862	...	40,243	...	...	0	714	11/25/2031	
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31	...	10/25/2012	MBS Paydown 0.358350877	...	53,260	53,260	45,604	46,876	...	...	3,244	...	3,244	...	53,260	...	...	0	1,891	11/25/2031	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	12/25/2012	MBS Paydown 0.447233269	...	81,249	81,249	69,214	69,325	...	...	(479)	...	(479)	...	81,249	...	...	0	3,599	05/25/2034	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	03/25/2012	MBS Paydown 0.568880626	...	81,733	81,733	69,626	69,738	...	...	(358)	...	(358)	...	81,733	...	...	0	905	05/25/2034	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	04/25/2012	MBS Paydown 0.560604371	...	82,763	82,763	70,503	70,617	...	...	(531)	...	(531)	...	82,763	...	...	0	1,222	05/25/2034	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	02/25/2012	MBS Paydown 0.57705392	...	86,151	86,151	73,390	73,508	...	...	(199)	...	(199)	...	86,151	...	...	0	636	05/25/2034	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	07/25/2012	MBS Paydown 0.513090314	...	87,140	87,140	74,232	74,351	...	...	(455)	...	(455)	...	87,140	...	...	0	2,252	05/25/2034	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	01/25/2012	MBS Paydown 0.585669028	...	95,669	95,669	81,498	81,629	...	...	0	...	0	...	95,669	...	...	0	353	05/25/2034	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	09/25/2012	MBS Paydown 0.490087329	...	110,279	110,279	93,944	94,095	...	...	(856)	...	(856)	...	110,279	...	...	0	3,664	05/25/2034	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	08/25/2012	MBS Paydown 0.50111525	...	119,751	119,751	102,013	102,176	...	...	(851)	...	(851)	...	119,751	...	...	0	3,537	05/25/2034	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	11/25/2012	MBS Paydown 0.455358202	...	127,581	127,581	108,683	108,858	...	...	(673)	...	(673)	...	127,581	...	...	0	5,181	05/25/2034	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	06/25/2012	MBS Paydown 0.521804308	...	161,621	161,621	137,681	137,902	...	...	(944)	...	(944)	...	161,621	...	...	0	3,580	05/25/2034	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	10/25/2012	MBS Paydown 0.468116326	...	219,710	219,710	187,165	187,466	...	...	(2,422)	...	(2,422)	...	219,710	...	...	0	8,111	05/25/2034	
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034	...	05/25/2012	MBS Paydown 0.537966411	...	226,380	226,380	192,847	193,157	...	...	(1,891)	...	(1,891)	...	226,380	...	...	0	4,179	05/25/2034	
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	01/25/2012	Pass-Through Loss	...	...	2,088	1,918	...	...	...	...	...	0	...	...	...	...	0	10	10/25/2035	
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	02/25/2012	Pass-Through Loss	...	...	2,264	2,080	...	...	...	...	...	0	...	...	...	...	0	23	10/25/2035	
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	03/25/2012	Pass-Through Loss	...	...	2,372	2,179	...	...	...	...	...	0	...	...	...	...	0	36	10/25/2035	
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	04/25/2012	Pass-Through Loss	...	...	13,154	12,085	...	...	...	...	...	0	...	...	...	...	0	263	10/25/2035	
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	06/25/2012	Pass-Through Loss	...	...	2,134	1,960	...	...	...	...	...	0	...	...	...	...	0	64	10/25/2035	
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	07/25/2012	Pass-Through Loss	...	...	2,543	2,337	...	...	...	...	...	0	...	...	...	...	0	89	10/25/2035	
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	08/25/2012	Pass-Through Loss	...	...	24,218	22,251	...	...	...	...	...	0	...	...	...	...	0	969	10/25/2035	
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	09/25/2012	Pass-Through Loss	...	...	4,341	3,954	...	...	...	...	...	0	...	...	...	...	0	172	10/25/2035	
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	10/25/2012	Pass-Through Loss	...	...	2,934	2,673	...	...	...	...	...	0	...	...	...	...	0	131	10/25/2035	
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	11/25/2012	Pass-Through Loss	...	...	6,364	5,798	...	...	...	...	...	0	...	...	...	...	0	316	10/25/2035	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.151

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	12/25/2012.	Pass-Through Loss.....			2,936	2,674					0					0	161	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	02/25/2012.	MBS Paydown 0.410397768.....		3,265	3,265	3,000	4,268				0		3,265			0	33	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	05/25/2012.	MBS Paydown 0.400148647.....		6,025	6,025	5,535	4,650		2		2		6,025			0	151	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	01/25/2012.	MBS Paydown 0.410962191.....		4,639	4,639	4,262	5,192				0		4,639			0	23	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	07/25/2012.	MBS Paydown 0.398751149.....		4,295	4,295	3,946	5,278		2		2		4,295			0	150	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	06/25/2012.	MBS Paydown 0.399449231.....		4,718	4,718	4,335	5,289		2		2		4,718			0	142	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	10/25/2012.	MBS Paydown 0.38831852.....		5,619	5,619	5,119	6,702		2		2		5,619			0	251	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	09/25/2012.	MBS Paydown 0.389075704.....		4,319	4,319	3,935	6,786		2		2		4,319			0	171	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	12/25/2012.	MBS Paydown 0.374352415.....		5,725	5,725	5,215	6,786		6		6		5,725			0	313	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	04/25/2012.	MBS Paydown 0.400763645.....		11,957	11,957	10,985	19,382		6		6		11,957			0	239	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	03/25/2012.	MBS Paydown 0.403326954.....		66,894	66,894	61,459	53,465				0		66,894			0	1,003	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	08/25/2012.	MBS Paydown 0.389842364.....		63,052	63,052	57,929	67,363		23		23		63,052			0	2,522	10/25/2035.
761118	KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	...	11/25/2012.	MBS Paydown 0.375119084.....		142,737	142,737	130,026	116,833		33		33		142,737			0	7,092	10/25/2035.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	01/25/2012.	Pass-Through Loss.....			3,249	3,009	0				0		0			0	15	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	02/25/2012.	Pass-Through Loss.....			1,660	1,537	0				0		0			0	15	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	03/25/2012.	Pass-Through Loss.....			1,432	1,326	0				0		0			0	20	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	04/25/2012.	Pass-Through Loss.....			2,695	2,496	0				0		0			0	49	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	05/25/2012.	Pass-Through Loss.....			2,643	2,447	0				0		0			0	61	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	06/25/2012.	Pass-Through Loss.....			2,858	2,647	0				0		0			0	79	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	07/25/2012.	Pass-Through Loss.....			3,523	3,262	0				0		0			0	113	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	08/25/2012.	Pass-Through Loss.....			2,732	2,530	0				0		0			0	100	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	09/25/2012.	Pass-Through Loss.....			2,843	2,633	0				0		0			0	117	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	10/25/2012.	Pass-Through Loss.....			1,670	1,547	0				0		0			0	77	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	11/25/2012.	Pass-Through Loss.....			2,575	2,384	0				0		0			0	130	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	12/25/2012.	Pass-Through Loss.....			2,713	2,513	0				0		0			0	149	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	08/25/2012.	MBS Paydown 0.269706455.....		1,632	1,632	1,512	3,233		(12)		(12)		1,632			0	60	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	02/25/2012.	MBS Paydown 0.287694149.....		3,375	3,375	3,126	3,730				0		3,375			0	31	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	03/25/2012.	MBS Paydown 0.285139467.....		4,341	4,341	4,021	4,277				0		4,341			0	60	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	05/25/2012.	MBS Paydown 0.279685729.....		3,472	3,472	3,215	4,529		(17)		(17)		3,472			0	80	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	04/25/2012.	MBS Paydown 0.282391168.....		3,516	3,516	3,256	4,601		(17)		(17)		3,516			0	64	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	12/25/2012.	MBS Paydown 0.25630962.....		3,622	3,622	3,355	4,692		(17)		(17)		3,622			0	199	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	09/25/2012.	MBS Paydown 0.266777976.....		3,776	3,776	3,497	4,902		(18)		(18)		3,776			0	156	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	01/25/2012.	MBS Paydown 0.289922038.....		4,814	4,814	4,459	5,972				0		4,814			0	22	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	11/25/2012.	MBS Paydown 0.25911274.....		5,662	5,662	5,244	6,101		(22)		(22)		5,662			0	285	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	06/25/2012.	MBS Paydown 0.275845498.....		5,820	5,820	5,390	6,429		(24)		(24)		5,820			0	160	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	10/25/2012.	MBS Paydown 0.262757294.....		7,416	7,416	6,869	6,731		(25)		(25)		7,416			0	340	02/25/2036.
761118	UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	...	07/25/2012.	MBS Paydown 0.271637489.....		5,988	5,988	5,545	7,044		(26)		(26)		5,988			0	192	02/25/2036.
76111J	7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	...	08/25/2012.	MBS Paydown 0.44310783.....		59,443	59,443	61,319	60,766		(1,173)		(1,173)		59,443			0	2,180	06/25/2033.
76111J	7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	...	10/25/2012.	MBS Paydown 0.417726357.....		134,459	134,459	138,703	137,453		(3,095)		(3,095)		134,459			0	6,163	06/25/2033.
76111J	7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	...	11/25/2012.	MBS Paydown 0.407861439.....		149,148	149,148	153,855	152,468		(3,471)		(3,471)		149,148			0	7,520	06/25/2033.
76111J	7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	...	06/25/2012.	MBS Paydown 0.458818302.....		150,622	150,622	155,376	153,975		(3,500)		(3,500)		150,622			0	4,142	06/25/2033.
76111J	7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	...	02/25/2012.	MBS Paydown 0.515145746.....		159,304	159,304	164,332	162,851		(3,719)		(3,719)		159,304			0	1,460	06/25/2033.
76111J	7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	...	03/25/2012.	MBS Paydown 0.503971629.....		168,941	168,941	174,274	172,703		(3,970)		(3,970)		168,941			0	2,323	06/25/2033.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.152

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	07/25/2012.	MBS Paydown 0.447039484.....		178,084	178,084	183,705	182,049	(4,205)	(4,205)	178,084									0	5,714	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	01/25/2012.	MBS Paydown 0.52568244.....		204,673	204,673	211,133	209,230	(4,891)	(4,891)	204,673									0	938	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	09/25/2012.	MBS Paydown 0.426619766.....		249,283	249,283	257,151	254,833	(6,031)	(6,031)	249,283									0	10,283	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	04/25/2012.	MBS Paydown 0.487302748.....		252,017	252,017	259,971	257,628	(6,114)	(6,114)	252,017									0	4,620	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	05/25/2012.	MBS Paydown 0.468780704.....		280,035	280,035	288,873	286,270	(6,828)	(6,828)	280,035									0	6,417	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	12/25/2012.	MBS Paydown 0.388277189.....		296,094	296,094	305,440	302,687	(7,209)	(7,209)	296,094									0	16,285	06/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	07/25/2012.	MBS Paydown 0.440676871.....		12,382	12,382	12,667	12,587	3	3	12,382									0	410	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	03/25/2012.	MBS Paydown 0.511042204.....		82,318	82,318	84,214	83,683	(1,440)	(1,440)	82,318									0	1,147	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	12/25/2012.	MBS Paydown 0.339552973.....		92,944	92,944	95,293	94,787	(1,872)	(1,872)	92,944									0	4,762	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	01/25/2012.	MBS Paydown 0.534876767.....		154,599	154,599	158,174	157,079	(2,856)	(2,856)	154,599									0	741	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	09/25/2012.	MBS Paydown 0.381369029.....		170,812	170,812	175,130	174,199	(3,653)	(3,653)	170,812									0	6,296	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	02/25/2012.	MBS Paydown 0.518525675.....		179,862	179,862	184,003	182,845	(3,422)	(3,422)	179,862									0	1,645	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	10/25/2012.	MBS Paydown 0.366146367.....		197,895	197,895	202,897	201,818	(4,262)	(4,262)	197,895									0	8,242	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	06/25/2012.	MBS Paydown 0.441802504.....		227,038	227,038	232,265	230,802	(4,317)	(4,317)	227,038									0	6,428	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	04/25/2012.	MBS Paydown 0.490036402.....		231,064	231,064	236,384	234,896	(4,448)	(4,448)	231,064									0	4,328	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	11/25/2012.	MBS Paydown 0.346702485.....		252,770	252,770	259,160	257,782	(5,490)	(5,490)	252,770									0	11,739	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	05/25/2012.	MBS Paydown 0.462442282.....		303,535	303,535	310,524	308,569	(5,885)	(5,885)	303,535									0	7,140	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	08/25/2012.	MBS Paydown 0.394508413.....		507,853	507,853	519,546	516,275	(9,869)	(9,869)	507,853									0	19,246	03/25/2033.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	06/25/2012.	MBS Paydown 0.198746926.....		1,670	1,670	1,520	1,520	9	9	1,670									0	40	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	07/25/2012.	MBS Paydown 0.196825035.....		3,844	3,844	3,498	3,498	23	23	3,844									0	111	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	03/25/2012.	MBS Paydown 0.206816335.....		4,369	4,369	3,976	3,976	3	3	4,369									0	42	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	04/25/2012.	MBS Paydown 0.204121419.....		5,390	5,390	4,905	4,905	10	10	5,390									0	77	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	09/25/2012.	MBS Paydown 0.189795417.....		6,388	6,388	5,814	5,814	56	56	6,388									0	245	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	11/25/2012.	MBS Paydown 0.182539898.....		6,516	6,516	5,930	5,930	82	82	6,516									0	312	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	08/25/2012.	MBS Paydown 0.192989662.....		7,671	7,671	6,981	6,981	53	53	7,671									0	257	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	10/25/2012.	MBS Paydown 0.185798145.....		7,995	7,995	7,275	7,275	84	84	7,995									0	345	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	05/25/2012.	MBS Paydown 0.199582057.....		9,079	9,079	8,262	8,262	29	29	9,079									0	174	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	12/25/2012.	MBS Paydown 0.177625465.....		9,829	9,829	8,945	8,945	935	935	9,829									0	518	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	02/25/2012.	MBS Paydown 0.209001048.....		28,528	28,528	25,962	25,962	2,415	2,415	28,528									0	137	02/25/2036.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	10/25/2012.	Pass-Through Loss.....			1,725	1,567			0										0	69	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	11/25/2012.	Pass-Through Loss.....			1,558	1,416			0										0	68	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	02/25/2012.	MBS Paydown 0.165263427.....		3,650	3,650	3,317	3,165		0	3,650									0	29	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	09/25/2012.	MBS Paydown 0.147808393.....		4,030	4,030	3,662	3,494	265	265	4,030									0	144	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	01/25/2012.	MBS Paydown 0.166223979.....		6,734	6,734	6,120	5,839		0	6,734									0	27	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	05/25/2012.	MBS Paydown 0.158018255.....		7,780	7,780	7,070	6,746	513	513	7,780									0	155	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	04/25/2012.	MBS Paydown 0.160065704.....		8,125	8,125	7,384	7,045	535	535	8,125									0	129	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	06/25/2012.	MBS Paydown 0.155559447.....		9,343	9,343	8,491	8,101	616	616	9,343									0	223	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	07/25/2012.	MBS Paydown 0.152510585.....		11,586	11,586	10,528	10,045	763	763	11,586									0	322	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	03/25/2012.	MBS Paydown 0.162203951.....		11,626	11,626	10,565	10,080		0	11,626									0	139	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	10/25/2012.	MBS Paydown 0.144419015.....		11,155	11,155	10,137	11,167	848	848	11,155									0	443	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	08/25/2012.	MBS Paydown 0.148868849.....		13,839	13,839	12,576	11,998	912	912	13,839									0	440	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	12/25/2012.	MBS Paydown 0.13499764.....		14,813	14,813	13,461	12,843	976	976	14,813									0	706	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	11/25/2012.	MBS Paydown 0.13889575.....		19,431	19,431	17,658	18,197	1,383	1,383	19,431									0	849	10/25/2032.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.153

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	...		04/25/2012.	MBS Paydown 0.999103393.....		7,021	7,021	6,780	6,886		5		5		7,021			0	115	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	...		08/25/2012.	MBS Paydown 0.919187464.....		155,458	155,458	150,120	152,451		1,736		1,736		155,458			0	5,095	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	...		07/25/2012.	MBS Paydown 0.939039065.....		156,029	156,029	150,672	153,012		1,701		1,701		156,029			0	4,470	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	...		06/25/2012.	MBS Paydown 0.95896364.....		156,603	156,603	151,226	153,574		1,667		1,667		156,603			0	3,843	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	...		05/25/2012.	MBS Paydown 0.978961471.....		157,731	157,731	152,316	154,681		1,641		1,641		157,731			0	3,219	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	...		09/25/2012.	MBS Paydown 0.884432454.....		272,166	272,166	262,821	266,903		3,728		3,728		272,166			0	10,032	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	...		11/25/2012.	MBS Paydown 0.783015935.....		344,563	344,563	332,732	337,899		5,223		5,223		344,563			0	15,516	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	...		12/25/2012.	MBS Paydown 0.725722731.....		448,663	448,663	433,258	439,986		7,201		7,201		448,663			0	22,026	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	...		10/25/2012.	MBS Paydown 0.827015763.....		449,630	449,630	434,192	440,934		6,831		6,831		449,630			0	18,421	09/25/2034.
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018.....	...		05/15/2012.	Sinking Fund Redemption 100.0.....		267,986	267,986	272,832	269,335		(180)		(180)		267,986			0	8,877	05/15/2018.
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018.....	...		11/15/2012.	Sinking Fund Redemption 100.0.....		276,862	276,862	281,869	278,256		(424)		(424)		276,862			0	18,342	05/15/2018.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....	...		05/15/2012.	MBS Paydown 0.586232937.....		77,173	77,173	77,083	77,135		3		3		77,173			0	2,014	05/17/2021.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....	...		02/15/2012.	MBS Paydown 0.599095054.....		101,633	101,633	101,514	101,584		1		1		101,633			0	1,326	05/17/2021.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....	...		08/15/2012.	MBS Paydown 0.568853175.....		104,279	104,279	104,157	104,279		7		7		104,279			0	4,083	05/17/2021.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....	...		11/15/2012.	MBS Paydown 0.546952829.....		131,402	131,402	131,249	131,339		24		24		131,402			0	6,859	05/17/2021.
780097 AL 5	ROYAL BK SCOTLND 5.00 10/01/2014.....	R		09/07/2012.	GREENWICH CAPITAL MARKETS, INC.		1,020,625	1,000,000	962,380	988,508		2,752		2,752		991,260		29,365	29,365	25,000	10/01/2014.
780097 AL 5	ROYAL BK SCOTLND 5.00 10/01/2014.....	R		09/04/2012.	GREENWICH CAPITAL MARKETS, INC.		2,025,000	2,000,000	1,924,760	1,977,016		5,394		5,394		1,982,410		42,590	42,590	50,000	10/01/2014.
780097 AL 5	ROYAL BK SCOTLND 5.00 10/01/2014.....	R		08/29/2012.	GREENWICH CAPITAL MARKETS, INC.		5,062,500	5,000,000	4,815,378	4,943,646		13,063		13,063		4,956,709		105,791	105,791	231,250	10/01/2014.
780097 AL 5	ROYAL BK SCOTLND 5.00 10/01/2014.....	R		07/23/2012.	ROYAL BANK OF SCOTLAND.....		5,006,250	5,000,000	4,815,400	4,943,653		10,999		10,999		4,954,652		51,598	51,598	204,861	10/01/2014.
780097 AL 5	ROYAL BK SCOTLND 5.00 10/01/2014.....	R		03/20/2012.	MORGAN STANLEY & CO.....		4,900,000	5,000,000	4,837,955	4,950,634		3,799		3,799		4,954,433		(54,433)	(54,433)	119,444	10/01/2014.
780097 AL 5	ROYAL BK SCOTLND 5.00 10/01/2014.....	R		03/21/2012.	MORGAN STANLEY & CO.....		5,880,000	6,000,000	5,778,480	5,932,383		5,390		5,390		5,937,774		(57,774)	(57,774)	145,833	10/01/2014.
780255 ZA 6	RPI FINANCE TRUST TL L+250 11/9/2016.....			04/05/2012.	Paydown 100.0.....		2,063	2,063	2,057	2,057				0		2,063				3	11/09/2016.
780255 ZA 6	RPI FINANCE TRUST TL L+250 11/9/2016.....			06/29/2012.	Paydown 100.0.....		3,230	3,230	3,222	3,222				0		3,230				34	11/09/2016.
780255 ZA 6	RPI FINANCE TRUST TL L+250 11/9/2016.....			09/28/2012.	Paydown 100.0.....		3,230	3,230	3,222	3,222		1		1		3,230				65	11/09/2016.
780255 ZA 6	RPI FINANCE TRUST TL L+250 11/9/2016.....			03/30/2012.	Paydown 100.0.....		3,235	3,235	3,227	3,227				0		3,235				4	11/09/2016.
780255 ZA 6	RPI FINANCE TRUST TL L+250 11/9/2016.....			11/23/2012.	Paydown 100.0.....		5,575	5,575	5,570	5,570		1		1		5,575				75	11/09/2016.
780255 ZA 6	RPI FINANCE TRUST TL L+250 11/9/2016.....			12/31/2012.	Paydown 100.0.....		7,646	7,646	7,638	7,638		8		8		7,646				127	11/09/2016.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			10/25/2012.	MBS Paydown 0.20230057.....		2,561	2,561	2,493	2,526		3		3		2,561				169	04/25/2039.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			11/25/2012.	MBS Paydown 0.20180889.....		3,442	3,442	3,351	3,395		(2)		(2)		3,442				245	04/25/2039.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			07/25/2012.	MBS Paydown 0.20796785.....		6,397	6,397	6,228	6,310		5		5		6,397				254	04/25/2039.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			06/25/2012.	MBS Paydown 0.20888166.....		7,526	7,526	7,327	7,424		5		5		7,526				257	04/25/2039.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			04/25/2012.	MBS Paydown 0.21255829.....		8,321	8,321	8,102	8,209		3		3		8,321				190	04/25/2039.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			03/25/2012.	MBS Paydown 0.21374707.....		8,633	8,633	8,405	8,516		2		2		8,633				148	04/25/2039.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			02/25/2012.	MBS Paydown 0.21498038.....		9,223	9,223	8,980	9,098		1		1		9,223				105	04/25/2039.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			08/25/2012.	MBS Paydown 0.20642629.....		10,791	10,791	10,506	10,645		10		10		10,791				490	04/25/2039.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			01/25/2012.	MBS Paydown 0.21629796.....		11,304	11,304	11,006	11,151				0		11,304				65	04/25/2039.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			05/25/2012.	MBS Paydown 0.20995677.....		18,211	18,211	17,730	17,964		9		9		18,211				518	04/25/2039.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			09/25/2012.	MBS Paydown 0.20266636.....		26,320	26,320	25,625	25,963		(6,165)		(6,165)		26,320				1,341	04/25/2039.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			12/25/2012.	MBS Paydown 0.197917591.....		27,239	27,239	26,520	26,870		301		301		27,239				1,940	04/25/2039.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....			01/15/2012.	MBS Paydown 0.74413535.....		82,273	82,273	82,273	82,215		(3)		(3)		82,273				285	07/15/2042.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.154

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	04/15/2012.		MBS Paydown 0.713366774.....		86,077	86,077	86,077	86,017		(8)		(8)		(8)		86,077			0	1,107	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	07/15/2012.	MBS Paydown 0.682595359.....	.....	.....86,571	86,571	86,571	86,510	.....	.....(12)	.....	.....(12)	.....	.....(12)	.....	.....86,571	.....	.....	.....0	1,932	07/15/2042.	
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	02/15/2012.	MBS Paydown 0.736854254.....	.....	.....87,373	87,373	87,373	87,312	.....	.....(11)	.....	.....(11)	.....	.....(11)	.....	.....87,373	.....	.....	.....0	569	07/15/2042.	
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	10/15/2012.	MBS Paydown 0.654216274.....	.....	.....89,125	89,125	89,125	89,062	.....	.....(24)	.....	.....(24)	.....	.....(24)	.....	.....89,125	.....	.....	.....0	2,831	07/15/2042.	
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	05/15/2012.	MBS Paydown 0.705763978.....	.....	.....91,234	91,234	91,234	91,170	.....	.....(7)	.....	.....(7)	.....	.....(7)	.....	.....91,234	.....	.....	.....0	1,448	07/15/2042.	
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	11/15/2012.	MBS Paydown 0.646130142.....	.....	.....97,034	97,034	97,034	96,966	.....	.....(33)	.....	.....(33)	.....	.....(33)	.....	.....97,034	.....	.....	.....0	3,392	07/15/2042.	
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	08/15/2012.	MBS Paydown 0.674438093.....	.....	.....97,887	97,887	97,887	97,819	.....	.....(21)	.....	.....(21)	.....	.....(21)	.....	.....97,887	.....	.....	.....0	2,490	07/15/2042.	
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	12/15/2012.	MBS Paydown 0.635374456.....	.....	.....129,068	129,068	129,068	128,978	.....	.....(4)	.....	.....(4)	.....	.....(4)	.....	.....129,068	.....	.....	.....0	4,938	07/15/2042.	
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	09/15/2012.	MBS Paydown 0.661643322.....	.....	.....153,537	153,537	153,537	153,430	.....	.....50	.....	.....50	.....	.....50	.....	.....153,537	.....	.....	.....0	4,432	07/15/2042.	
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	06/15/2012.	MBS Paydown 0.68980957.....	.....	.....191,453	191,453	191,453	191,319	.....	.....47	.....	.....47	.....	.....47	.....	.....191,453	.....	.....	.....0	3,656	07/15/2042.	
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	03/15/2012.	MBS Paydown 0.72053987.....	.....	.....195,773	195,773	195,773	195,636	.....	.....93	.....	.....93	.....	.....93	.....	.....195,773	.....	.....	.....0	1,867	07/15/2042.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	01/15/2012.	MBS Paydown 0.894790387.....	.....	.....95,123	95,123	95,123	95,065	.....	.....(3)	.....	.....(3)	.....	.....(3)	.....	.....95,123	.....	.....	.....0	308	05/16/2044.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	10/15/2012.	MBS Paydown 0.837334262.....	.....	.....98,571	98,571	98,571	98,511	.....	.....(25)	.....	.....(25)	.....	.....(25)	.....	.....98,571	.....	.....	.....0	2,922	05/16/2044.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	07/15/2012.	MBS Paydown 0.856166344.....	.....	.....103,394	103,394	103,394	103,332	.....	.....(13)	.....	.....(13)	.....	.....(13)	.....	.....103,394	.....	.....	.....0	2,154	05/16/2044.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	05/15/2012.	MBS Paydown 0.868615177.....	.....	.....106,373	106,373	106,373	106,308	.....	.....(7)	.....	.....(7)	.....	.....(7)	.....	.....106,373	.....	.....	.....0	1,576	05/16/2044.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	09/15/2012.	MBS Paydown 0.843132575.....	.....	.....107,457	107,457	107,457	107,392	.....	.....(29)	.....	.....(29)	.....	.....(29)	.....	.....107,457	.....	.....	.....0	2,895	05/16/2044.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	06/15/2012.	MBS Paydown 0.862248372.....	.....	.....108,236	108,236	108,236	108,170	.....	.....(15)	.....	.....(15)	.....	.....(15)	.....	.....108,236	.....	.....	.....0	1,929	05/16/2044.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	04/15/2012.	MBS Paydown 0.874872419.....	.....	.....110,255	110,255	110,255	110,187	.....	.....(77)	.....	.....(77)	.....	.....(77)	.....	.....110,255	.....	.....	.....0	1,324	05/16/2044.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	03/15/2012.	MBS Paydown 0.881357981.....	.....	.....110,342	110,342	110,342	110,275	.....	.....(73)	.....	.....(73)	.....	.....(73)	.....	.....110,342	.....	.....	.....0	982	05/16/2044.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	08/15/2012.	MBS Paydown 0.849453604.....	.....	.....114,117	114,117	114,117	114,047	.....	.....(23)	.....	.....(23)	.....	.....(23)	.....	.....114,117	.....	.....	.....0	2,710	05/16/2044.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	12/15/2012.	MBS Paydown 0.823299251.....	.....	.....115,289	115,289	115,289	115,219	.....	.....(35)	.....	.....(35)	.....	.....(35)	.....	.....115,289	.....	.....	.....0	4,188	05/16/2044.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	02/15/2012.	MBS Paydown 0.88784869.....	.....	.....118,009	118,009	118,009	117,937	.....	.....(72)	.....	.....(72)	.....	.....(72)	.....	.....118,009	.....	.....	.....0	718	05/16/2044.	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	11/15/2012.	MBS Paydown 0.830080941.....	.....	.....123,306	123,306	123,306	123,231	.....	.....(40)	.....	.....(40)	.....	.....(40)	.....	.....123,306	.....	.....	.....0	4,023	05/16/2044.	
803111 AS 2	SARA LEE CORP 4.10 09/15/2020.....	04/03/2012.	Cash Tender 101.736.....	.....	.....2,382,657	2,342,000	2,340,267	2,340,476	.....	.....1,524	.....	.....1,524	.....	.....1,524	.....	.....2,342,000	.....	.....40,657	40,657	52,812	09/15/2020.	
803440 AA 4	SARA 2006-1 A1 CLO FLT 12/15/2019.....	03/15/2012.	MBS Paydown 0.967606245.....	.....	.....323,938	323,938	308,955	308,955	.....	.....1,604	.....	.....1,604	.....	.....1,604	.....	.....323,938	.....	.....	.....0	627	12/15/2019.	
803440 AA 4	SARA 2006-1 A1 CLO FLT 12/15/2019.....	06/15/2012.	MBS Paydown 0.930294884.....	.....	.....373,114	373,114	355,857	355,857	.....	.....2,561	.....	.....2,561	.....	.....2,561	.....	.....373,114	.....	.....	.....0	1,384	12/15/2019.	
803440 AA 4	SARA 2006-1 A1 CLO FLT 12/15/2019.....	09/15/2012.	MBS Paydown 0.880240057.....	.....	.....500,548	500,548	477,398	477,398	.....	.....6,168	.....	.....6,168	.....	.....6,168	.....	.....500,548	.....	.....	.....0	2,756	12/15/2019.	
803440 AA 4	SARA 2006-1 A1 CLO FLT 12/15/2019.....	12/15/2012.	MBS Paydown 0.809690252.....	.....	.....705,498	705,498	672,869	672,869	.....	.....10,364	.....	.....10,364	.....	.....10,364	.....	.....705,498	.....	.....	.....0	4,970	12/15/2019.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	07/25/2012.	MBS Paydown 0.280248643.....	.....	.....47,584	47,584	41,041	41,432	.....	.....1,900	.....	.....1,900	.....	.....1,900	.....	.....47,584	.....	.....	.....0	132	09/25/2047.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	09/25/2012.	MBS Paydown 0.267005433.....	.....	.....110,557	110,557	95,355	96,264	.....	.....5,481	.....	.....5,481	.....	.....5,481	.....	.....110,557	.....	.....	.....0	395	09/25/2047.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	01/25/2012.	MBS Paydown 0.325035538.....	.....	.....113,108	113,108	97,555	98,485	.....	.....556	.....	.....556	.....	.....556	.....	.....113,108	.....	.....	.....0	47	09/25/2047.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	12/25/2012.	MBS Paydown 0.246877081.....	.....	.....118,160	118,160	101,913	102,885	.....	.....7,719	.....	.....7,719	.....	.....7,719	.....	.....118,160	.....	.....	.....0	553	09/25/2047.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	06/25/2012.	MBS Paydown 0.282231307.....	.....	.....119,367	119,367	102,954	103,936	.....	.....4,192	.....	.....4,192	.....	.....4,192	.....	.....119,367	.....	.....	.....0	285	09/25/2047.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	11/25/2012.	MBS Paydown 0.251800423.....	.....	.....166,591	166,591	143,685	145,054	.....	.....9,977	.....	.....9,977	.....	.....9,977	.....	.....166,591	.....	.....	.....0	720	09/25/2047.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	02/25/2012.	MBS Paydown 0.316930812.....	.....	.....194,513	194,513	167,768	169,367	.....	.....1,863	.....	.....1,863	.....	.....1,863	.....	.....194,513	.....	.....	.....0	169	09/25/2047.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	10/25/2012.	MBS Paydown 0.258741719.....	.....	.....198,329	198,329	171,059	172,689	.....	.....10,714	.....	.....10,714	.....	.....10,714	.....	.....198,329	.....	.....	.....0	781	09/25/2047.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	08/25/2012.	MBS Paydown 0.271611973.....	.....	.....207,280	207,280	178,779	180,483	.....	.....9,012	.....	.....9,012	.....	.....9,012	.....	.....207,280	.....	.....	.....0	665	09/25/2047.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	05/25/2012.	MBS Paydown 0.287204939.....	.....	.....222,181	222,181	191,631	193,458	.....	.....6,691	.....	.....6,691	.....	.....6,691	.....	.....222,181	.....	.....	.....0	444	09/25/2047.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	04/25/2012.	MBS Paydown 0.296462488.....	.....	.....237,780	237,780	205,086	207,041	.....	.....8,412	.....	.....8,412	.....	.....8,412	.....	.....237,780	.....	.....	.....0	384	09/25/2047.	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	03/25/2012.	MBS Paydown 0.306370007.....	.....	.....253,459	253,459	218,609	220,692	.....	.....8,585	.....	.....8,585	.....	.....8,585	.....	.....253,459	.....	.....	.....0	312	09/25/2047.	
80932R AG 0	SCOTLAND INTL BV 4.25 05/23/2013.....	08/30/2012.	DEUTSCHE BANK.....	.....																		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 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.	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
80932R	AG 0	SCOTLAND INTL BV 4.25 05/23/2013.....	R	03/22/2012.	DEUTSCHE MORGAN GRENFELL		5,000,000	5,000,000	4,800,650	4,965,344		5,787		5,787		4,971,131		28,869	28,869	73,194	05/23/2013.
80932R	AG 0	SCOTLAND INTL BV 4.25 05/23/2013.....	R	07/06/2012.	CITIGROUP		8,070,000	8,000,000	7,420,580	7,897,932		37,806		37,806		7,935,738		134,262	134,262	215,333	05/23/2013.
81180R	AE 2	SEAGATE TECH HDD 6.80 10/01/2016.....	R	02/07/2012.	BANK OF AMER/ML.....		5,500,000	5,000,000	5,025,000	5,023,960		(466)		(466)		5,023,494		476,506	476,506	121,833	10/01/2016.
812404	BJ 9	SEARS ROEBUCK AC 6.70 04/15/2012.....		01/31/2012.	IMPERIAL CAPITAL.....		1,002,500	1,000,000	1,108,472	1,004,673		(1,438)		(1,438)		1,003,235		(735)	(735)	20,100	04/15/2012.
812404	BJ 9	SEARS ROEBUCK AC 6.70 04/15/2012.....		04/15/2012.	Maturity 100.0.....		1,000,000	1,000,000	1,108,472	1,004,673		(4,673)		(4,673)		1,000,000			0	33,500	04/15/2012.
81375F	CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....		09/25/2012.	MBS Paydown 0.032669122.....		11	11	11	11				0		11			0	0	12/25/2023.
81375F	CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....		10/25/2012.	MBS Paydown 0.032445022.....		11	11	11	11				0		11			0	0	12/25/2023.
81375F	CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....		11/25/2012.	MBS Paydown 0.032218524.....		11	11	11	11				0		11			0	0	12/25/2023.
81375F	CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....		12/25/2012.	MBS Paydown 0.031860701.....		18	18	18	18				0		18			0	0	12/25/2023.
81375W	JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		09/25/2012.	MBS Paydown 0.4618427.....		43,562	43,562	38,538	38,632		679		679		43,562			0	182	10/25/2035.
81375W	JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		03/25/2012.	MBS Paydown 0.49272276.....		44,184	44,184	39,089	39,184		322		322		44,184			0	63	10/25/2035.
81375W	JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		08/25/2012.	MBS Paydown 0.46345753.....		49,458	49,458	43,755	43,862		751		751		49,458			0	185	10/25/2035.
81375W	JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		05/25/2012.	MBS Paydown 0.47058722.....		61,288	61,288	54,221	54,353		695		695		61,288			0	143	10/25/2035.
81375W	JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		06/25/2012.	MBS Paydown 0.46794247.....		71,345	71,345	63,118	63,272		946		946		71,345			0	199	10/25/2035.
81375W	JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		07/25/2012.	MBS Paydown 0.46529094.....		71,528	71,528	63,280	63,434		1,028		1,028		71,528			0	232	10/25/2035.
81375W	JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		10/25/2012.	MBS Paydown 0.45723245.....		124,366	124,366	110,025	110,293		1,941		1,941		124,366			0	573	10/25/2035.
81375W	JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		01/25/2012.	MBS Paydown 0.51252997.....		217,805	217,805	192,689	193,159		429		429		217,805			0	104	10/25/2035.
81375W	JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		11/25/2012.	MBS Paydown 0.44861301.....		232,518	232,518	205,706	206,207		2,572		2,572		232,518			0	1,178	10/25/2035.
81375W	JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		02/25/2012.	MBS Paydown 0.49436066.....		490,135	490,135	433,617	434,673		28,578		28,578		490,135			0	493	10/25/2035.
81375W	JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		04/25/2012.	MBS Paydown 0.47285918.....		535,840	535,840	474,051	475,206		36,135		36,135		535,840			0	1,008	10/25/2035.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		11/25/2012.	MBS Paydown 0.261859919.....		35,958	35,958	15,742	15,417				0		35,958			0	112	05/25/2037.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		10/25/2012.	MBS Paydown 0.262468163.....		53,563	53,563	23,450	22,965				0		53,563			0	152	05/25/2037.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		08/25/2012.	MBS Paydown 0.266176115.....		74,728	74,728	32,716	32,039				0		74,728			0	174	05/25/2037.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		12/25/2012.	MBS Paydown 0.260299459.....		92,250	92,250	40,387	39,552				0		92,250			0	310	05/25/2037.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		03/25/2012.	MBS Paydown 0.274961497.....		93,026	93,026	40,726	39,884				0		93,026			0	84	05/25/2037.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		06/25/2012.	MBS Paydown 0.269406958.....		95,756	95,756	41,922	41,055				0		95,756			0	166	05/25/2037.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		04/25/2012.	MBS Paydown 0.273316367.....		97,256	97,256	42,578	41,698				0		97,256			0	115	05/25/2037.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		07/25/2012.	MBS Paydown 0.267440181.....		116,271	116,271	50,903	49,851				0		116,271			0	235	05/25/2037.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		05/25/2012.	MBS Paydown 0.271026719.....		135,358	135,358	59,259	58,034				0		135,358			0	197	05/25/2037.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		09/25/2012.	MBS Paydown 0.263374213.....		165,641	165,641	72,517	71,018				0		165,641			0	429	05/25/2037.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		01/25/2012.	MBS Paydown 0.282428153.....		166,903	166,903	73,070	71,559				0		166,903			0	52	05/25/2037.
81378E	AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		02/25/2012.	MBS Paydown 0.276535072.....		348,383	348,383	152,521	149,368				0		348,383			0	225	05/25/2037.
81683R	AB 0	SEMINOLE TRIBE 5.798 10/01/2013.....		10/01/2012.	Sinking Fund Redemption 100.0.....		2,300,000	2,300,000	2,307,126	2,303,722		(3,722)		(3,722)		2,300,000			0	133,354	10/01/2013.
81683R	AJ 3	SEMINOLE TRIBE 7.804 10/01/2020.....		10/01/2012.	Sinking Fund Redemption 100.0.....		700,000	700,000	700,000	700,007		(7)		(7)		700,000			0	54,628	10/01/2020.
82650A	AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....		12/20/2012.	MBS Paydown 0.921904269.....		156,191	156,191	156,163	156,163		16		16		156,191			0	389	08/20/2029.
82838U	AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....		12/15/2012.	MBS Paydown 0.926384334.....		552,118	552,118	550,617	550,617		269		269		552,118			0	1,288	03/17/2025.
830445	ZZ 8	SKILLSOFT TL L+475 05/26/2017.....		06/29/2012.	Paydown 100.0.....		2,205	2,205	2,189	2,189		1		1		2,205			0	524	05/26/2017.
830445	ZZ 8	SKILLSOFT TL L+475 05/26/2017.....		09/28/2012.	Paydown 100.0.....		2,497,795	2,497,795	2,479,061	2,479,613		18,197		18,197		2,497,795			0	122,669	05/26/2017.
830446	AA 8	SKILLSOFT TRANCHE C TL L+475 05/26/2017.....		03/30/2012.	Paydown 100.0.....		2,500	2,500	2,438	2,435		3		3		2,500			0	41	05/26/2017.
830446	AA 8	SKILLSOFT TRANCHE C TL L+475 05/26/2017.....		06/29/2012.	Paydown 100.0.....		2,500	2,500	2,438	2,435		6		6		2,500			0	83	05/26/2017.
830446	AA 8	SKILLSOFT TRANCHE C TL L+475 05/26/2017.....		09/28/2012.	Paydown 100.0.....		2,500	2,500	2,438	2,435		9		9		2,500			0	124	05/26/2017.
830446	AA 8	SKILLSOFT TRANCHE C TL L+475 05/26/2017.....		09/28/2012.	Private Placement.....		990,000	990,000	965,280	964,125		3,556		3,556		967,503		22,497	22,497	48,799	05/26/2017.
83082C	AA 8	SKY BANK 6.125 10/01/2012.....		10/01/2012.	Maturity 100.0.....		1,500,000	1,500,000	1,500,000	1,500,002		(2)		(2)		1,500,000			0	91,875	10/01/2012.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.156

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
832389 AB 6	SMITHS FOOD&DRUG 8.64 07/02/2012.....				01/02/2012.	Sinking Fund Redemption 100.0.....		353,439	353,439	341,907	353,439				0		353,439			0	15,269	07/02/2012.
832389 AB 6	SMITHS FOOD&DRUG 8.64 07/02/2012.....				07/02/2012.	Sinking Fund Redemption 100.0.....		437,788	437,788	423,503	437,788				0		437,788			0	37,825	07/02/2012.
83238P AD 6	SMITHS GROUP PLC 3.625 10/12/2022.....				10/04/2012.	GLEACHER.....		2,018,240	2,000,000	1,995,680	1,995,680				0		1,995,680		22,560	22,560		10/12/2022.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				01/20/2012.	MBS Paydown 0.98.....		30,000	30,000	30,153	30,147		(1)		(1)		30,000			0	136	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				02/20/2012.	MBS Paydown 0.9775.....		30,000	30,000	30,153	30,147		(3)		(3)		30,000			0	272	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				03/20/2012.	MBS Paydown 0.975.....		30,000	30,000	30,153	30,147		(5)		(5)		30,000			0	408	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				04/20/2012.	MBS Paydown 0.9725.....		30,000	30,000	30,153	30,147		(7)		(7)		30,000			0	544	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				05/20/2012.	MBS Paydown 0.97.....		30,000	30,000	30,153	30,147		(9)		(9)		30,000			0	680	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				06/20/2012.	MBS Paydown 0.9675.....		30,000	30,000	30,153	30,147		(10)		(10)		30,000			0	816	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				07/20/2012.	MBS Paydown 0.965.....		30,000	30,000	30,153	30,147		(12)		(12)		30,000			0	952	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				08/20/2012.	MBS Paydown 0.9625.....		30,000	30,000	30,153	30,147		(14)		(14)		30,000			0	1,088	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				09/20/2012.	MBS Paydown 0.96.....		30,000	30,000	30,153	30,147		(16)		(16)		30,000			0	1,224	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				10/20/2012.	MBS Paydown 0.9575.....		30,000	30,000	30,153	30,147		(18)		(18)		30,000			0	1,360	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				11/20/2012.	MBS Paydown 0.955.....		30,000	30,000	30,153	30,147		(20)		(20)		30,000			0	1,495	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....				12/20/2012.	MBS Paydown 0.9525.....		30,000	30,000	30,153	30,147		(22)		(22)		30,000			0	1,631	05/20/2041.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				02/25/2012.	MBS Paydown 0.931885414.....		15,386	15,386	8,404	5,936		10		10		15,386			0	160	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				10/25/2012.	MBS Paydown 0.876859809.....		20,461	20,461	11,177	7,894		346		346		20,461			0	1,061	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				06/25/2012.	MBS Paydown 0.905013604.....		21,920	21,920	11,974	8,457		174		174		21,920			0	682	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				01/25/2012.	MBS Paydown 0.934682804.....		23,176	23,176	12,660	8,942				0		23,176			0	120	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				03/25/2012.	MBS Paydown 0.927668828.....		23,191	23,191	12,668	8,948		12		12		23,191			0	361	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				07/25/2012.	MBS Paydown 0.89904995.....		32,800	32,800	17,917	12,655		287		287		32,800			0	1,191	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				11/25/2012.	MBS Paydown 0.868830865.....		44,159	44,159	24,122	17,038		4,230		4,230		44,159			0	2,520	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				08/25/2012.	MBS Paydown 0.890677733.....		46,047	46,047	25,153	17,766		3,407		3,407		46,047			0	1,911	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				04/25/2012.	MBS Paydown 0.919154842.....		46,827	46,827	25,579	18,067		1,650		1,650		46,827			0	972	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				12/25/2012.	MBS Paydown 0.859288605.....		52,482	52,482	28,669	20,249		10,295		10,295		52,482			0	3,267	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				09/25/2012.	MBS Paydown 0.880580016.....		55,537	55,537	30,337	21,428		10,058		10,058		55,537			0	2,593	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....				05/25/2012.	MBS Paydown 0.908999138.....		55,856	55,856	30,512	21,551		8,010		8,010		55,856			0	1,449	05/25/2035.
84254Q AA 7	SOUTHERN CAPITAL 5.7 06/30/22.....				06/30/2012.	Sinking Fund Redemption 100.0.....		18,682	18,682	18,682	19,013		27		27		18,682			0	532	06/30/2022.
84254Q AA 7	SOUTHERN CAPITAL 5.7 06/30/22.....				12/30/2012.	Sinking Fund Redemption 100.0.....		42,985	42,985	42,985	43,745		125		125		42,985			0	1,225	06/30/2022.
844730 AG 6	SOUTHTRUST CORP 5.80 06/15/2014.....				12/17/2012.	WELLS FARGO BROKERAGE.....		2,135,040	2,000,000	1,996,880	1,999,097		341		341		1,999,438		135,602	135,602	117,611	06/15/2014.
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22.....				08/01/2012.	Sinking Fund Redemption 100.0.....		153,041	153,041	153,442	153,341		(21)		(21)		153,041			0	9,412	08/01/2022.
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22.....				02/01/2012.	Sinking Fund Redemption 100.0.....		154,347	154,347	154,751	154,649		(3)		(3)		154,347			0	4,746	08/01/2022.
852061 AD 2	SPRINT NEXTEL 6.00 12/01/2016.....				07/19/2012.	J. P. MORGAN SECURITIES.....		1,962,500	2,000,000	1,992,360	1,995,720		430		430		1,996,150		(33,650)	(33,650)	77,667	12/01/2016.
852061 AD 2	SPRINT NEXTEL 6.00 12/01/2016.....				07/30/2012.	GOLDMAN SACHS & CO.....		3,015,000	3,000,000	2,988,540	2,993,580		671		671		2,994,251		20,749	20,749	120,500	12/01/2016.
852891 AA 8	STANCORP FINL 6.875 10/01/2012.....				10/01/2012.	Maturity 100.0.....		7,000,000	7,000,000	6,961,430	6,996,137		3,863		3,863		7,000,000			0	481,250	10/01/2012.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....				12/25/2012.	MBS Paydown 0.56435561.....		8,828	8,828	8,034			5		5		8,828			0	45	01/25/2037.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....				11/25/2012.	MBS Paydown 0.5648284.....		121,237	121,237	110,326			7,544		7,544		121,237			0	202	01/25/2037.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....				11/25/2012.	MBS Paydown 0.00633882.....		7,237	7,237	6,785	6,793		75		75		7,237			0	587	09/25/2031.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....				09/25/2012.	MBS Paydown 0.00663119.....		7,714	7,714	7,231	7,240		69		69		7,714			0	512	09/25/2031.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....				08/25/2012.	MBS Paydown 0.00673528.....		8,094	8,094	7,588	7,597		63		63		8,094			0	477	09/25/2031.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....				06/25/2012.	MBS Paydown 0.00695831.....		8,418	8,418	7,892	7,901		47		47		8,418			0	372	09/25/2031.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....				07/25/2012.	MBS Paydown 0.0068445.....		8,434	8,434	7,907	7,916		56		56		8,434			0	435	09/25/2031.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....				03/25/2012.	MBS Paydown 0.00734358.....		8,758	8,758	8,210	8,220		17		17		8,758			0	194	09/25/2031.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.157

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
											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.							
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....	04/25/2012.	MBS Paydown 0.00722432.....	8,838	8,838	8,285	8,295	27	27	8,838	.....	.....	.....	.....	.....8,838	.....	.....	.....0	261	09/25/2031.		
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....	05/25/2012.	MBS Paydown 0.00707191.....	11,294	11,294	10,588	10,601	47	47	11,294	.....	.....	.....	.....	.....11,294	.....	.....	.....0	416	09/25/2031.		
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....	10/25/2012.	MBS Paydown 0.00643648.....	14,429	14,429	13,527	13,543	845	845	14,429	.....	.....	.....	.....	.....14,429	.....	.....	.....0	1,064	09/25/2031.		
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....	02/25/2012.	MBS Paydown 0.00746176.....	14,875	14,875	13,945	13,962	5	5	14,875	.....	.....	.....	.....	.....14,875	.....	.....	.....0	219	09/25/2031.		
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....	01/25/2012.	MBS Paydown 0.00766249.....	25,138	25,138	23,567	23,594	1,502	1,502	25,138	.....	.....	.....	.....	.....25,138	.....	.....	.....0	187	09/25/2031.		
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....	12/25/2012.	MBS Paydown 0.00595361.....	28,546	28,546	26,762	26,793	1,792	1,792	28,546	.....	.....	.....	.....	.....28,546	.....	.....	.....0	2,525	09/25/2031.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	06/25/2012.	MBS Paydown 0.534058352.....	100,882	100,882	65,321	65,721	3,910	3,910	100,882	.....	.....	.....	.....	.....100,882	.....	.....	.....0	231	12/25/2035.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	09/25/2012.	MBS Paydown 0.503405395.....	100,262	100,262	66,561	66,893	4,950	4,950	100,262	.....	.....	.....	.....	.....100,262	.....	.....	.....0	293	12/25/2035.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	01/25/2012.	MBS Paydown 0.581924487.....	110,095	110,095	71,287	71,723	654	654	110,095	.....	.....	.....	.....	.....110,095	.....	.....	.....0	44	12/25/2035.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	03/25/2012.	MBS Paydown 0.560048578.....	154,315	154,315	99,919	100,531	2,779	2,779	154,315	.....	.....	.....	.....	.....154,315	.....	.....	.....0	182	12/25/2035.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	11/25/2012.	MBS Paydown 0.486428734.....	153,964	153,964	102,212	102,722	9,358	9,358	153,964	.....	.....	.....	.....	.....153,964	.....	.....	.....0	556	12/25/2035.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	04/25/2012.	MBS Paydown 0.550862222.....	183,727	183,727	118,963	119,692	4,390	4,390	183,727	.....	.....	.....	.....	.....183,727	.....	.....	.....0	284	12/25/2035.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	12/25/2012.	MBS Paydown 0.477956002.....	204,193	204,193	135,557	136,234	13,532	13,532	204,193	.....	.....	.....	.....	.....204,193	.....	.....	.....0	806	12/25/2035.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	05/25/2012.	MBS Paydown 0.539102441.....	235,196	235,196	152,289	153,222	16,961	16,961	235,196	.....	.....	.....	.....	.....235,196	.....	.....	.....0	450	12/25/2035.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	08/25/2012.	MBS Paydown 0.507565639.....	256,857	256,857	166,315	167,333	33,406	33,406	256,857	.....	.....	.....	.....	.....256,857	.....	.....	.....0	789	12/25/2035.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	10/25/2012.	MBS Paydown 0.492817297.....	255,173	255,173	169,402	170,247	20,870	20,870	255,173	.....	.....	.....	.....	.....255,173	.....	.....	.....0	835	12/25/2035.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	07/25/2012.	MBS Paydown 0.520408477.....	272,998	272,998	176,766	177,848	35,936	35,936	272,998	.....	.....	.....	.....	.....272,998	.....	.....	.....0	727	12/25/2035.		
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	02/25/2012.	MBS Paydown 0.567764336.....	283,203	283,203	183,374	184,497	26,585	26,585	283,203	.....	.....	.....	.....	.....283,203	.....	.....	.....0	236	12/25/2035.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	06/25/2012.	Pass-Through Loss.....	10,794	9,715	0	0	.....	.....	.....294	.....	.....	.....	.....	.....	.....	.....	.....0	294	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	07/25/2012.	Pass-Through Loss.....	20,855	18,769	0	0	.....	.....	.....663	.....	.....	.....	.....	.....	.....	.....	.....0	663	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	08/25/2012.	Pass-Through Loss.....	5,714	5,143	0	0	.....	.....	.....207	.....	.....	.....	.....	.....	.....	.....	.....0	207	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	09/25/2012.	Pass-Through Loss.....	3,249	2,924	0	0	.....	.....	.....132	.....	.....	.....	.....	.....	.....	.....	.....0	132	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	10/25/2012.	Pass-Through Loss.....	12,874	11,586	0	0	.....	.....	.....582	.....	.....	.....	.....	.....	.....	.....	.....0	582	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	11/25/2012.	Pass-Through Loss.....	3,904	3,514	0	0	.....	.....	.....194	.....	.....	.....	.....	.....	.....	.....	.....0	194	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	12/25/2012.	Pass-Through Loss.....	3,049	2,744	0	0	.....	.....	.....165	.....	.....	.....	.....	.....	.....	.....	.....0	165	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	04/25/2012.	MBS Paydown 0.14916403.....	4,114	4,114	3,702	3,759	29	29	4,114	.....	.....	.....	.....	.....4,114	.....	.....	.....0	75	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	01/25/2012.	MBS Paydown 0.16844335.....	51,254	51,254	46,128	46,837	0	0	51,254	.....	.....	.....	.....	.....51,254	.....	.....	.....0	234	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	08/25/2012.	MBS Paydown 0.10201861.....	55,564	55,564	50,007	55,997	3,297	3,297	55,564	.....	.....	.....	.....	.....55,564	.....	.....	.....0	2,015	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	09/25/2012.	MBS Paydown 0.09562392.....	83,079	83,079	74,771	78,889	6,064	6,064	83,079	.....	.....	.....	.....	.....83,079	.....	.....	.....0	3,385	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	12/25/2012.	MBS Paydown 0.04193581.....	171,718	171,718	154,546	159,707	(18,820)	(18,820)	171,718	.....	.....	.....	.....	.....171,718	.....	.....	.....0	9,304	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	07/25/2012.	MBS Paydown 0.1065577.....	157,940	157,940	142,146	163,388	12,489	12,489	157,940	.....	.....	.....	.....	.....157,940	.....	.....	.....0	5,020	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	06/25/2012.	MBS Paydown 0.11980177.....	175,609	175,609	158,048	170,340	13,193	13,193	175,609	.....	.....	.....	.....	.....175,609	.....	.....	.....0	4,787	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	05/25/2012.	MBS Paydown 0.13360937.....	209,988	209,988	188,989	191,893	15,394	15,394	209,988	.....	.....	.....	.....	.....209,988	.....	.....	.....0	4,771	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	02/25/2012.	MBS Paydown 0.14946875.....	256,157	256,157	230,541	234,084	18,672	18,672	256,157	.....	.....	.....	.....	.....256,157	.....	.....	.....0	2,335	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	10/25/2012.	MBS Paydown 0.07566487.....	256,573	256,573	230,916	246,229	23,289	23,289	256,573	.....	.....	.....	.....	.....256,573	.....	.....	.....0	11,601	02/25/2036.		
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036.....	11/25/2012.	MBS Paydown 0.05488149.....	276,671	276,671	249,004	256,398	26,712	26,712	276,671	.....	.....	.....	.....	.....276,671	.....	.....	.....0	13,753	02/25/2036.		
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....	03/25/2012.	MBS Paydown 0.37779842.....	3,034	3,034	2,327	2,327	3	3	3,034	.....	.....	.....	.....	.....3,034	.....	.....	.....0	6	06/25/2035.		
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....	04/25/2012.	MBS Paydown 0.37753695.....	3,525	3,525	2,703	2,703	5	5	3,525	.....	.....	.....	.....	.....3,525	.....	.....	.....0	15	06/25/2035.		
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....	09/25/2012.	MBS Paydown 0.36132082.....	3,877	3,877	2,978	2,978	23	23	3,877	.....	.....	.....	.....	.....3,877	.....	.....	.....0	56	06/25/2035.		
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....	07/25/2012.	MBS Paydown 0.36674504.....	3,989	3,989	3,064	3,064	16	16	3,989	.....	.....	.....	.....	.....3,989	.....	.....	.....0	40	06/25/2035.		
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....	11/25/2012.	MBS Paydown 0.3602546.....	4,309	4,309	3,310	3,310	30	30	4,309	.....	.....	.....	.....	.....4,309	.....	.....	.....0	82	06/25/2035.		
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....	05/25/2012.	MBS Paydown 0.37727972.....	4,401	4,401	3,380	3,380	8	8	4,401	.....	.....	.....	.....	.....4,401	.....	.....	.....0	24	06/25/2035.		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.158

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35	...	10/25/2012	MBS Paydown 0.36050645	.....	.....	.....13,934	13,934	10,702	10,702	.....	.....86	.....	.....86	.....	.....13,934	.....	.....	.....0	234	06/25/2035	
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35	...	08/25/2012	MBS Paydown 0.36154742	.....	.....	.....88,931	88,931	68,305	68,305	.....	.....9,499	.....	.....9,499	.....	.....88,931	.....	.....	.....0	1,091	06/25/2035	
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35	...	06/25/2012	MBS Paydown 0.3669782	.....	.....	.....176,259	176,259	135,379	135,379	.....	.....29,091	.....	.....29,091	.....	.....176,259	.....	.....	.....0	1,362	06/25/2035	
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	...	12/25/2012	MBS Paydown 0.33544098	.....	.....	.....11,165	11,165	8,415	8,415	.....	.....482	.....	.....482	.....	.....11,165	.....	.....	.....0	51	07/25/2035	
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	...	11/25/2012	MBS Paydown 0.33730176	.....	.....	.....49,262	49,262	37,131	37,131	.....	.....7	.....	.....7	.....	.....49,262	.....	.....	.....0	113	07/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	11/25/2012	MBS Paydown 0.37922598	.....	.....	.....3,458	3,458	2,420	2,332	.....	.....122	.....	.....122	.....	.....3,458	.....	.....	.....0	13	08/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	02/25/2012	MBS Paydown 0.4242391	.....	.....	.....36,745	36,745	25,722	24,786	.....	.....257	.....	.....257	.....	.....36,745	.....	.....	.....0	7	08/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	09/25/2012	MBS Paydown 0.39004047	.....	.....	.....54,583	54,583	38,208	36,819	.....	.....1,614	.....	.....1,614	.....	.....54,583	.....	.....	.....0	163	08/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	12/25/2012	MBS Paydown 0.37585419	.....	.....	.....96,767	96,767	67,737	65,274	.....	.....3,444	.....	.....3,444	.....	.....96,767	.....	.....	.....0	538	08/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	03/25/2012	MBS Paydown 0.42082891	.....	.....	.....97,869	97,869	68,508	66,017	.....	.....804	.....	.....804	.....	.....97,869	.....	.....	.....0	28	08/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	05/25/2012	MBS Paydown 0.41288324	.....	.....	.....100,702	100,702	70,491	67,928	.....	.....1,492	.....	.....1,492	.....	.....100,702	.....	.....	.....0	119	08/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	04/25/2012	MBS Paydown 0.41639213	.....	.....	.....127,331	127,331	89,132	85,890	.....	.....1,414	.....	.....1,414	.....	.....127,331	.....	.....	.....0	94	08/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	07/25/2012	MBS Paydown 0.39750051	.....	.....	.....144,596	144,596	101,217	97,536	.....	.....7,860	.....	.....7,860	.....	.....144,596	.....	.....	.....0	302	08/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	01/25/2012	MBS Paydown 0.42551946	.....	.....	.....149,331	149,331	104,531	100,730	.....	.....4,114	.....	.....4,114	.....	.....149,331	.....	.....	.....0	15	08/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	08/25/2012	MBS Paydown 0.39194239	.....	.....	.....159,512	159,512	111,659	107,598	.....	.....14,061	.....	.....14,061	.....	.....159,512	.....	.....	.....0	406	08/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	06/25/2012	MBS Paydown 0.40253887	.....	.....	.....296,873	296,873	207,811	200,254	.....	.....58,909	.....	.....58,909	.....	.....296,873	.....	.....	.....0	485	08/25/2035	
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	...	10/25/2012	MBS Paydown 0.37934646	.....	.....	.....306,907	306,907	214,835	207,022	.....	.....68,107	.....	.....68,107	.....	.....306,907	.....	.....	.....0	1,050	08/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	12/25/2012	MBS Paydown 0.46737466	.....	.....	.....36,710	36,710	28,359	27,700	.....	.....585	.....	.....585	.....	.....36,710	.....	.....	.....0	1,988	09/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	10/25/2012	MBS Paydown 0.47355406	.....	.....	.....52,138	52,138	40,277	39,341	.....	.....682	.....	.....682	.....	.....52,138	.....	.....	.....0	2,354	09/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	05/25/2012	MBS Paydown 0.51343452	.....	.....	.....52,868	52,868	40,840	39,892	.....	.....321	.....	.....321	.....	.....52,868	.....	.....	.....0	1,195	09/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	04/25/2012	MBS Paydown 0.5160779	.....	.....	.....60,372	60,372	46,638	45,555	.....	.....303	.....	.....303	.....	.....60,372	.....	.....	.....0	1,092	09/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	06/25/2012	MBS Paydown 0.51040685	.....	.....	.....60,553	60,553	46,778	45,691	.....	.....418	.....	.....418	.....	.....60,553	.....	.....	.....0	1,642	09/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	02/25/2012	MBS Paydown 0.52422036	.....	.....	.....61,334	61,334	47,381	46,280	.....	.....108	.....	.....108	.....	.....61,334	.....	.....	.....0	556	09/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	01/25/2012	MBS Paydown 0.52728708	.....	.....	.....78,980	78,980	61,012	59,595	.....	.....(139)	.....	.....(139)	.....	.....78,980	.....	.....	.....0	358	09/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	11/25/2012	MBS Paydown 0.46921017	.....	.....	.....86,878	86,878	67,113	65,555	.....	.....5,485	.....	.....5,485	.....	.....86,878	.....	.....	.....0	4,313	09/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	03/25/2012	MBS Paydown 0.51909652	.....	.....	.....102,477	102,477	79,163	77,325	.....	.....7,124	.....	.....7,124	.....	.....102,477	.....	.....	.....0	1,391	09/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	09/25/2012	MBS Paydown 0.47616096	.....	.....	.....190,875	190,875	147,451	144,026	.....	.....27,580	.....	.....27,580	.....	.....190,875	.....	.....	.....0	7,756	09/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	08/25/2012	MBS Paydown 0.48570469	.....	.....	.....211,202	211,202	163,154	159,365	.....	.....31,896	.....	.....31,896	.....	.....211,202	.....	.....	.....0	7,631	09/25/2035	
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	...	07/25/2012	MBS Paydown 0.49626481	.....	.....	.....282,841	282,841	218,495	213,420	.....	.....47,341	.....	.....47,341	.....	.....282,841	.....	.....	.....0	8,944	09/25/2035	
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB	.....	12/25/2012	MBS Paydown 0.40321152	.....	.....	.....100,005	100,005	75,691	75,809	.....	.....7,889	.....	.....7,889	.....	.....100,005	.....	.....	.....0	447	01/25/2036	
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB	.....	05/25/2012	MBS Paydown 0.45920913	.....	.....	.....106,098	106,098	80,303	80,428	.....	.....3,434	.....	.....3,434	.....	.....106,098	.....	.....	.....0	203	01/25/2036	
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB	.....	10/25/2012	MBS Paydown 0.41798346	.....	.....	.....106,826	106,826	80,854	80,980	.....	.....7,030	.....	.....7,030	.....	.....106,826	.....	.....	.....0	403	01/25/2036	
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB	.....	06/25/2012	MBS Paydown 0.45124539	.....	.....	.....119,456	119,456	90,413	90,554	.....	.....4,612	.....	.....4,612	.....	.....119,456	.....	.....	.....0	274	01/25/2036	
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB	.....	03/25/2012	MBS Paydown 0.47847503	.....	.....	.....119,509	119,509	90,454	90,595	.....	.....2,262	.....	.....2,262	.....	.....119,509	.....	.....	.....0	141	01/25/2036	
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB	.....	11/25/2012	MBS Paydown 0.40987849	.....	.....	.....121,575	121,575	92,017	92,160	.....	.....8,759	.....	.....8,759	.....	.....121,575	.....	.....	.....0	503	01/25/2036	
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB	.....	08/25/2012	MBS Paydown 0.43376976	.....	.....	.....126,368	126,368	95,644	95,793	.....	.....6,577	.....	.....6,577	.....	.....126,368	.....	.....	.....0	388	01/25/2036	
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB	.....	09/25/2012	MBS Paydown 0.42510522	.....	.....	.....129,968	129,968	98,370	98,523	.....	.....7,649	.....	.....7,649	.....	.....129,968	.....	.....	.....0	445	01/25/2036	
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB	.....	02/25/2012	MBS Paydown 0.48644231	.....	.....	.....134,345	134,345	101,683	101,841	.....	.....1,671	.....	.....1,671	.....	.....134,345	.....	.....	.....0	112	01/25/2036	
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB	.....	07/25/2012	MBS Paydown 0.44219426	.....	.....	.....135,767	135,767	102,759	102,919	.....	.....6,127	.....	.....6,127	.....	.....135,767	.....	.....	.....0	361	01/25/2036	
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB	.....	01/25/2012	MBS Paydown 0.49539867	.....	.....																

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.159

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15					
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	...	01/25/2012.	MBS Paydown 0.305981359.....	.....	24,348	24,348	20,917	22,094				0		24,348			0	68	08/25/2031.	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	...	12/25/2012.	MBS Paydown 0.273217773.....	.....	28,966	28,966	25,537	26,606		260		260		28,966			0	804	08/25/2031.	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	...	02/25/2012.	MBS Paydown 0.303818592.....	.....	29,450	29,450	25,301	26,724		29		29		29,450			0	166	08/25/2031.	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	...	03/25/2012.	MBS Paydown 0.301603749.....	.....	30,160	30,160	25,910	27,367		62		62		30,160			0	254	08/25/2031.	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	...	06/25/2012.	MBS Paydown 0.287667744.....	.....	32,668	32,668	28,065	29,644		168		168		32,668			0	551	08/25/2031.	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	...	11/25/2012.	MBS Paydown 0.274841693.....	.....	40,072	40,072	35,329	36,807		318		318		40,072			0	1,000	08/25/2031.	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	...	05/25/2012.	MBS Paydown 0.290066801.....	.....	46,552	46,552	39,993	42,242		2,175		2,175		46,552			0	655	08/25/2031.	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	...	09/25/2012.	MBS Paydown 0.280615886.....	.....	49,688	49,688	42,687	45,088		2,581		2,581		49,688			0	1,258	08/25/2031.	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	...	10/25/2012.	MBS Paydown 0.277088273.....	.....	62,922	62,922	55,474	57,795		2,832		2,832		62,922			0	1,393	08/25/2031.	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	...	04/25/2012.	MBS Paydown 0.293485466.....	.....	110,547	110,547	94,970	100,312		7,456		7,456		110,547			0	1,244	08/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	12/25/2012.	MBS Paydown 0.21628147.....	.....	2,631	2,631	2,640	2,615				0		2,631			0	194	07/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	08/25/2012.	MBS Paydown 0.219339621.....	.....	3,088	3,088	3,100	3,070				0		3,088			0	152	07/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	09/25/2012.	MBS Paydown 0.21856366.....	.....	3,104	3,104	3,115	3,086				0		3,104			0	172	07/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	01/25/2012.	MBS Paydown 0.22523709.....	.....	3,114	3,114	3,126	3,096				0		3,114			0	19	07/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	07/25/2012.	MBS Paydown 0.22011171.....	.....	3,121	3,121	3,132	3,102				0		3,121			0	134	07/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	03/25/2012.	MBS Paydown 0.22365752.....	.....	3,145	3,145	3,157	3,127				0		3,145			0	58	07/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	11/25/2012.	MBS Paydown 0.2169391.....	.....	3,171	3,171	3,183	3,153				0		3,171			0	214	07/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	02/25/2012.	MBS Paydown 0.22444388.....	.....	3,173	3,173	3,185	3,154				0		3,173			0	39	07/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	05/25/2012.	MBS Paydown 0.22169181.....	.....	3,176	3,176	3,188	3,158				0		3,176			0	98	07/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	06/25/2012.	MBS Paydown 0.22089184.....	.....	3,200	3,200	3,212	3,181				0		3,200			0	118	07/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	10/25/2012.	MBS Paydown 0.21773195.....	.....	3,327	3,327	3,339	3,307				0		3,327			0	204	07/25/2031.	
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031.....	...	04/25/2012.	MBS Paydown 0.22248588.....	.....	4,687	4,687	4,704	4,659				0		4,687			0	115	07/25/2031.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	04/25/2012.	MBS Paydown 0.20919632.....	.....	61,011	61,011	48,055	49,106		414		414		61,011			0	702	02/25/2032.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	11/25/2012.	MBS Paydown 0.19355077.....	.....	72,024	72,024	56,729	57,970		1,735		1,735		72,024			0	2,278	02/25/2032.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	12/25/2012.	MBS Paydown 0.191588973.....	.....	74,754	74,754	58,880	60,168		1,988		1,988		74,754			0	2,579	02/25/2032.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	06/25/2012.	MBS Paydown 0.20493914.....	.....	76,146	76,146	59,976	61,288		888		888		76,146			0	1,314	02/25/2032.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	02/25/2012.	MBS Paydown 0.21322774.....	.....	77,191	77,191	60,799	62,129		109		109		77,191			0	444	02/25/2032.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	08/25/2012.	MBS Paydown 0.20077297.....	.....	78,548	78,548	61,868	63,222		1,322		1,322		78,548			0	1,807	02/25/2032.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	07/25/2012.	MBS Paydown 0.20283433.....	.....	80,204	80,204	63,172	64,554		1,138		1,138		80,204			0	1,614	02/25/2032.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	05/25/2012.	MBS Paydown 0.20693747.....	.....	86,073	86,073	67,795	69,279		768		768		86,073			0	1,237	02/25/2032.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	03/25/2012.	MBS Paydown 0.21079744.....	.....	92,607	92,607	72,941	74,537		362		362		92,607			0	799	02/25/2032.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	09/25/2012.	MBS Paydown 0.1981097.....	.....	101,484	101,484	79,933	81,682		1,972		1,972		101,484			0	2,626	02/25/2032.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	10/25/2012.	MBS Paydown 0.19544091.....	.....	101,694	101,694	80,099	81,851		15,484		15,484		101,694			0	2,924	02/25/2032.	
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	...	01/25/2012.	MBS Paydown 0.21525349.....	.....	114,955	114,955	90,544	92,525		15,935		15,935		114,955			0	330	02/25/2032.	
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	02/25/2012.	MBS Paydown 0.21123056.....	.....	112,394	112,394	101,496	102,356		178		178		112,394			0	646	02/25/2032.	
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	11/25/2012.	MBS Paydown 0.1860495.....	.....	120,100	120,100	108,422	109,198		1,135		1,135		120,100			0	3,584	02/25/2032.	
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	07/25/2012.	MBS Paydown 0.19724641.....	.....	126,730	126,730	114,407	115,226		743		743		126,730			0	2,325	02/25/2032.	
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	05/25/2012.	MBS Paydown 0.20260991.....	.....	127,347	127,347	114,965	115,787		473		473		127,347			0	1,604	02/25/2032.	
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	01/25/2012.	MBS Paydown 0.2138081.....	.....	129,475	129,475	116,922	117,911				0		129,475			0	372	02/25/2032.	
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	04/25/2012.	MBS Paydown 0.20507764.....	.....	133,054	133,054	120,153	121,171		9,227		9,227		133,054			0	1,530	02/25/2032.	
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	12/25/2012.	MBS Paydown 0.18343752.....	.....	134,791	134,791	121,685	122,556		9,923		9,923		134,791			0	4,410	02/25/2032.	
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	03/25/2012.	MBS Paydown 0.20812898.....	.....	135,244	135,244	122,132	123,166		9,345		9,345		135,244			0	1,167	02/25/2032.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.160

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
												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.							
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	10/25/2012.	MBS Paydown 0.18837679.....	.....	139,947	139,947	126,339	127,243	.....	.....	.....	.....	.....	.....	.....	139,947	.....	.....	.....	0	3,774	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	06/25/2012.	MBS Paydown 0.19970217.....	.....	150,054	150,054	135,463	136,433	.....	.....	.....	.....	.....	.....	.....	150,054	.....	.....	.....	0	2,321	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	08/25/2012.	MBS Paydown 0.19418337.....	.....	158,068	158,068	142,698	143,720	.....	.....	.....	.....	.....	.....	.....	158,068	.....	.....	.....	0	3,354	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	...	09/25/2012.	MBS Paydown 0.19108867.....	.....	159,702	159,702	144,173	145,205	.....	.....	.....	.....	.....	.....	.....	159,702	.....	.....	.....	0	3,848	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	07/25/2012.	MBS Paydown 0.15898085.....	.....	19,237	19,237	13,718	14,892	.....	.....	.....	.....	.....	.....	.....	19,237	.....	.....	.....	0	.....	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	11/25/2012.	MBS Paydown 0.15084165.....	.....	19,425	19,425	13,852	15,037	.....	.....	.....	.....	.....	.....	.....	19,425	.....	.....	.....	0	.....	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	04/25/2012.	MBS Paydown 0.16466182.....	.....	19,548	19,548	13,940	15,133	.....	.....	.....	.....	.....	.....	.....	19,548	.....	.....	.....	0	.....	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	08/25/2012.	MBS Paydown 0.1571381.....	.....	20,389	20,389	14,540	15,783	.....	.....	.....	.....	.....	.....	.....	20,389	.....	.....	.....	0	.....	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	05/25/2012.	MBS Paydown 0.16273755.....	.....	21,291	21,291	15,183	16,482	.....	.....	.....	.....	.....	.....	.....	21,291	.....	.....	.....	0	.....	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	02/25/2012.	MBS Paydown 0.16847588.....	.....	21,711	21,711	15,483	16,807	.....	.....	.....	.....	.....	.....	.....	21,711	.....	.....	.....	0	.....	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	12/25/2012.	MBS Paydown 0.148826287.....	.....	22,299	22,299	15,902	17,262	.....	.....	.....	.....	.....	.....	.....	22,299	.....	.....	.....	0	.....	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	06/25/2012.	MBS Paydown 0.16071949.....	.....	22,328	22,328	15,923	17,285	.....	.....	.....	.....	.....	.....	.....	22,328	.....	.....	.....	0	.....	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	03/25/2012.	MBS Paydown 0.16642862.....	.....	22,651	22,651	16,153	17,535	.....	.....	.....	.....	.....	.....	.....	22,651	.....	.....	.....	0	.....	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	10/25/2012.	MBS Paydown 0.15259729.....	.....	24,566	24,566	17,519	19,017	.....	.....	.....	.....	.....	.....	.....	24,566	.....	.....	.....	0	.....	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	09/25/2012.	MBS Paydown 0.15481759.....	.....	25,675	25,675	18,309	19,875	.....	.....	.....	.....	.....	.....	.....	25,675	.....	.....	.....	0	.....	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....	...	01/25/2012.	MBS Paydown 0.17043818.....	.....	26,959	26,959	19,225	20,870	.....	.....	.....	.....	.....	.....	.....	26,959	.....	.....	.....	0	.....	02/25/2032.
86359A M7 5	SASC 2003-21 1A4 IO 5.50 7/25/33.....	...	05/25/2012.	MBS Paydown 0.0.....	.....	.....	.....	8,448	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	1,538	07/25/2033.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	08/25/2012.	MBS Paydown 0.19251348.....	.....	30,085	30,085	26,234	26,567	.....	.....	.....	.....	.....	.....	.....	30,085	.....	.....	.....	0	673	04/25/2031.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	03/25/2012.	MBS Paydown 0.205824948.....	.....	36,314	36,314	31,666	32,068	.....	.....	.....	.....	.....	.....	.....	36,314	.....	.....	.....	0	305	04/25/2031.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	01/25/2012.	MBS Paydown 0.210627499.....	.....	38,660	38,660	33,712	34,139	.....	.....	.....	.....	.....	.....	.....	38,660	.....	.....	.....	0	108	04/25/2031.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	10/25/2012.	MBS Paydown 0.187035737.....	.....	39,446	39,446	34,397	34,834	.....	.....	.....	.....	.....	.....	.....	39,446	.....	.....	.....	0	1,103	04/25/2031.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	07/25/2012.	MBS Paydown 0.19422526.....	.....	45,810	45,810	39,946	40,453	.....	.....	.....	.....	.....	.....	.....	45,810	.....	.....	.....	0	897	04/25/2031.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	02/25/2012.	MBS Paydown 0.20789117.....	.....	48,091	48,091	41,936	42,468	.....	.....	.....	.....	.....	.....	.....	48,091	.....	.....	.....	0	269	04/25/2031.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	06/25/2012.	MBS Paydown 0.196831779.....	.....	50,394	50,394	43,944	44,502	.....	.....	.....	.....	.....	.....	.....	50,394	.....	.....	.....	0	846	04/25/2031.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	04/25/2012.	MBS Paydown 0.202953411.....	.....	50,467	50,467	44,008	44,566	.....	.....	.....	.....	.....	.....	.....	50,467	.....	.....	.....	0	565	04/25/2031.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	11/25/2012.	MBS Paydown 0.184091787.....	.....	51,740	51,740	45,118	45,690	.....	.....	.....	.....	.....	.....	.....	51,740	.....	.....	.....	0	1,592	04/25/2031.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	12/25/2012.	MBS Paydown 0.18101545.....	.....	54,067	54,067	47,146	47,745	.....	.....	.....	.....	.....	.....	.....	54,067	.....	.....	.....	0	1,815	04/25/2031.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	09/25/2012.	MBS Paydown 0.189280173.....	.....	56,825	56,825	49,552	50,181	.....	.....	.....	.....	.....	.....	.....	56,825	.....	.....	.....	0	1,431	04/25/2031.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	...	05/25/2012.	MBS Paydown 0.199699164.....	.....	57,193	57,193	49,873	50,506	.....	.....	.....	.....	.....	.....	.....	57,193	.....	.....	.....	0	800	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	10/25/2012.	MBS Paydown 0.212124384.....	.....	8,155	8,155	5,744	6,402	.....	.....	.....	.....	.....	.....	.....	8,155	.....	.....	.....	0	.....	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	01/25/2012.	MBS Paydown 0.236392652.....	.....	9,932	9,932	6,996	7,798	.....	.....	.....	.....	.....	.....	.....	9,932	.....	.....	.....	0	.....	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	11/25/2012.	MBS Paydown 0.209858275.....	.....	10,005	10,005	7,047	7,855	.....	.....	.....	.....	.....	.....	.....	10,005	.....	.....	.....	0	.....	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	08/25/2012.	MBS Paydown 0.216828299.....	.....	10,267	10,267	7,231	8,060	.....	.....	.....	.....	.....	.....	.....	10,267	.....	.....	.....	0	.....	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	03/25/2012.	MBS Paydown 0.231037933.....	.....	10,820	10,820	7,621	8,495	.....	.....	.....	.....	.....	.....	.....	10,820	.....	.....	.....	0	.....	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	06/25/2012.	MBS Paydown 0.222519141.....	.....	11,370	11,370	8,008	8,927	.....	.....	.....	.....	.....	.....	.....	11,370	.....	.....	.....	0	.....	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	05/25/2012.	MBS Paydown 0.225094457.....	.....	12,275	12,275	8,646	9,637	.....	.....	.....	.....	.....	.....	.....	12,275	.....	.....	.....	0	.....	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	09/25/2012.	MBS Paydown 0.213971399.....	.....	12,613	12,613	8,884	9,903	.....	.....	.....	.....	.....	.....	.....	12,613	.....	.....	.....	0	.....	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	02/25/2012.	MBS Paydown 0.233488715.....	.....	12,821	12,821	9,030	10,066	.....	.....	.....	.....	.....	.....	.....	12,821	.....	.....	.....	0	.....	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	12/25/2012.	MBS Paydown 0.206796392.....	.....	13,518	13,518	9,521	10,613	.....	.....	.....	.....	.....	.....	.....	13,518	.....	.....	.....	0	.....	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	04/25/2012.	MBS Paydown 0.227874814.....	.....	13,965	13,965	9,836	10,964	.....	.....	.....	.....	.....	.....	.....	13,965	.....	.....	.....	0	.....	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....	...	07/25/2012.	MBS Paydown 0.219153699.....	.....	14,859	14,859	10,465	11,665	.....	.....	.....	.....	.....	.....	.....	14,859	.....	.....	.....	0	.....	04/25/2031.
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	...	04/28/2012.	MBS Paydown 0.013763233.....	.....	2,310	2,310	2,309	2,310	.....	.....	.....	.....	.....	.....	.....	2,310	.....	.....	.....	0	6	08/2

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.161

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 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.	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
86359A	NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	...	10/28/2012.	MBS Paydown 0.010447949.....		11,750	11,750	11,742	11,750				0		11,750			0	62	08/28/2032.
86359A	NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	...	02/28/2012.	MBS Paydown 0.014820365.....		12,006	12,006	11,998	12,006				0		12,006			0	22	08/28/2032.
86359A	NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	...	09/28/2012.	MBS Paydown 0.010955719.....		12,471	12,471	12,463	12,471				0		12,471			0	63	08/28/2032.
86359A	NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	...	06/28/2012.	MBS Paydown 0.012334461.....		13,717	13,717	13,708	13,717				0		13,717			0	49	08/28/2032.
86359A	NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	...	07/28/2012.	MBS Paydown 0.011695852.....		14,777	14,777	14,768	14,777				0		14,777			0	62	08/28/2032.
86359A	NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	...	11/28/2012.	MBS Paydown 0.00965848.....		18,268	18,268	18,257	18,268				0		18,268			0	101	08/28/2032.
86359A	NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	...	05/28/2012.	MBS Paydown 0.012927234.....		19,345	19,345	19,333	19,345				0		19,345			0	58	08/28/2032.
86359A	NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	...	03/28/2012.	MBS Paydown 0.013863062.....		22,152	22,152	22,138	22,152				0		22,152			0	53	08/28/2032.
86359A	NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....	...	12/28/2012.	MBS Paydown 0.008671742.....		22,833	22,833	22,819	22,833				0		22,833			0	126	08/28/2032.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	02/25/2012.	MBS Paydown 0.144122187.....		817	817	786	790				0		817			0	8	04/25/2033.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	10/25/2012.	MBS Paydown 0.13072697.....		900	900	866	870		2		2		900			0	45	04/25/2033.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	01/25/2012.	MBS Paydown 0.144394542.....		953	953	917	921				0		953			0	5	04/25/2033.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	07/25/2012.	MBS Paydown 0.135724892.....		991	991	954	958		1		1		991			0	35	04/25/2033.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	05/25/2012.	MBS Paydown 0.140067593.....		1,802	1,802	1,734	1,741		1		1		1,802			0	45	04/25/2033.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	03/25/2012.	MBS Paydown 0.143464383.....		1,973	1,973	1,899	1,907		1		1		1,973			0	30	04/25/2033.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	12/25/2012.	MBS Paydown 0.127778058.....		3,536	3,536	3,403	3,417		8		8		3,536			0	212	04/25/2033.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	11/25/2012.	MBS Paydown 0.128956717.....		5,311	5,311	5,112	5,132		141		141		5,311			0	292	04/25/2033.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	08/25/2012.	MBS Paydown 0.133420874.....		6,912	6,912	6,653	6,680		187		187		6,912			0	276	04/25/2033.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	09/25/2012.	MBS Paydown 0.131026948.....		7,182	7,182	6,912	6,941		197		197		7,182			0	323	04/25/2033.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	04/25/2012.	MBS Paydown 0.140668247.....		8,388	8,388	8,074	8,107		227		227		8,388			0	168	04/25/2033.
86359A	QS 5	SASC 2003-10 A SEQ 6.0 4/25/33.....	...	06/25/2012.	MBS Paydown 0.136055242.....		12,037	12,037	11,586	11,633		339		339		12,037			0	361	04/25/2033.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	02/25/2012.	MBS Paydown 0.260395954.....		139,713	139,713	113,895	116,005		375		375		139,713			0	782	01/25/2031.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	12/25/2012.	MBS Paydown 0.230919761.....		148,629	148,629	123,940	125,793		2,963		2,963		148,629			0	4,635	01/25/2031.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	05/25/2012.	MBS Paydown 0.251625753.....		157,979	157,979	130,189	132,379		1,229		1,229		157,979			0	2,136	01/25/2031.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	03/25/2012.	MBS Paydown 0.257717359.....		160,917	160,917	132,610	134,840		723		723		160,917			0	1,276	01/25/2031.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	07/25/2012.	MBS Paydown 0.245718596.....		175,647	175,647	144,749	147,183		2,186		2,186		175,647			0	3,358	01/25/2031.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	08/25/2012.	MBS Paydown 0.243113701.....		173,903	173,903	145,015	147,183		2,333		2,333		173,903			0	3,478	01/25/2031.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	06/25/2012.	MBS Paydown 0.248642386.....		179,226	179,226	147,698	150,182		1,791		1,791		179,226			0	2,925	01/25/2031.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	01/25/2012.	MBS Paydown 0.262931572.....		181,523	181,523	147,978	150,721				0		181,523			0	508	01/25/2031.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	10/25/2012.	MBS Paydown 0.236653111.....		187,335	187,335	156,216	158,552		3,108		3,108		187,335			0	4,795	01/25/2031.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	04/25/2012.	MBS Paydown 0.254255453.....		207,974	207,974	171,390	174,272		26,563		26,563		207,974			0	2,231	01/25/2031.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	11/25/2012.	MBS Paydown 0.233146086.....		234,129	234,129	195,236	198,156		31,058		31,058		234,129			0	6,647	01/25/2031.
86359A	WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	...	09/25/2012.	MBS Paydown 0.239459213.....		243,974	243,974	203,446	206,488		31,962		31,962		243,974			0	5,562	01/25/2031.
86359A	WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....	...	08/25/2012.	MBS Paydown 0.224436866.....		27,551	27,551	21,421	22,624		(6,890)		(6,890)		27,551			0		01/25/2031.
86359A	WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....	...	10/25/2012.	MBS Paydown 0.219382283.....		34,479	34,479	26,808	28,313		(4,697)		(4,697)		34,479			0		01/25/2031.
86359A	WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....	...	12/25/2012.	MBS Paydown 0.214347459.....		40,348	40,348	31,370	33,133		1,610		1,610		40,348			0		01/25/2031.
86359A	WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....	...	11/25/2012.	MBS Paydown 0.216760925.....		43,823	43,823	34,073	35,987		1,638		1,638		43,823			0		01/25/2031.
86359A	WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....	...	06/25/2012.	MBS Paydown 0.229469061.....		47,552	47,552	36,971	39,048		(3,508)		(3,508)		47,552			0		01/25/2031.
86359A	WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....	...	01/25/2012.	MBS Paydown 0.247579711.....		48,635	48,635	37,813	39,937		127		127		48,635			0		01/25/2031.
86359A	WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....	...	09/25/2012.	MBS Paydown 0.22144471.....		50,022	50,022	38,892	41,077		(2,302)		(2,302)		50,022			0		01/25/2031.
86359A	WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....	...	04/25/2012.	MBS Paydown 0.236147677.....		52,331	52,331	40,687	42,973		664		664		52,331			0		01/25/2031.
86359A	WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....	...	07/25/2012.	MBS Paydown 0.22608489.....		56,576	56,576	43,988	46,459		(1,456)		(1,456)		56,576			0		01/25/2031.
86359A	WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....	...	02/25/2012.	MBS Paydown 0.244125349.....		57,749	57,749	44,900	47,422		(1,140)		(1,140)		57,749			0		01/25/2031.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.162

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15					
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
86359A	WT	6	SASC 2003-AL2 APO 0.00 01/25/2031.....	05/25/2012.	MBS Paydown 0.232313423.....	64,100	64,100	49,838	52,637		(383)		(383)		64,100			0		01/25/2031.	
86359A	WT	6	SASC 2003-AL2 APO 0.00 01/25/2031.....	03/25/2012.	MBS Paydown 0.239277922.....	81,038	81,038	63,007	66,547		3,096		3,096		81,038			0		01/25/2031.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	12/25/2012.	MBS Paydown 0.327895662.....	103,451	103,451	102,869	102,974		500		500		103,451			0	4,955	03/25/2035.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	06/25/2012.	MBS Paydown 0.581831346.....	114,932	114,932	114,284	114,401		219		219		114,932			0	2,753	03/25/2035.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	04/25/2012.	MBS Paydown 0.660666138.....	129,994	129,994	129,262	129,394		148		148		129,994			0	2,076	03/25/2035.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	11/25/2012.	MBS Paydown 0.354530935.....	142,415	142,415	141,613	141,758		616		616		142,415			0	6,253	03/25/2035.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	08/25/2012.	MBS Paydown 0.50166634.....	147,833	147,833	147,001	147,151		391		391		147,833			0	4,721	03/25/2035.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	07/25/2012.	MBS Paydown 0.539728423.....	163,528	163,528	162,607	162,773		363		363		163,528			0	4,569	03/25/2035.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	10/25/2012.	MBS Paydown 0.391198063.....	181,908	181,908	180,884	181,068		673		673		181,908			0	7,261	03/25/2035.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	05/25/2012.	MBS Paydown 0.611422381.....	191,263	191,263	190,186	190,380		278		278		191,263			0	3,817	03/25/2035.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	02/25/2012.	MBS Paydown 0.765031006.....	218,219	218,219	216,990	217,211		43		43		218,219			0	1,742	03/25/2035.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	09/25/2012.	MBS Paydown 0.438033335.....	247,151	247,151	245,759	246,010		806		806		247,151			0	8,879	03/25/2035.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	03/25/2012.	MBS Paydown 0.69413524.....	275,359	275,359	273,809	274,088		265		265		275,359			0	3,297	03/25/2035.	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035.....	01/25/2012.	MBS Paydown 0.821215067.....	287,716	287,716	286,096	286,388		86		86		287,716			0	1,148	03/25/2035.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	08/25/2012.	MBS Paydown 0.337617909.....	9,888	9,888	8,331	8,788		138		138		9,888			0	367	05/25/2034.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	03/25/2012.	MBS Paydown 0.350852751.....	10,626	10,626	8,952	9,444		40		40		10,626			0	148	05/25/2034.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	04/25/2012.	MBS Paydown 0.349321021.....	13,786	13,786	11,614	12,252		74		74		13,786			0	255	05/25/2034.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	01/25/2012.	MBS Paydown 0.354305238.....	19,007	19,007	16,014	16,893				0		19,007			0	88	05/25/2034.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	02/25/2012.	MBS Paydown 0.352033425.....	20,446	20,446	17,226	18,172		38		38		20,446			0	189	05/25/2034.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	06/25/2012.	MBS Paydown 0.343618307.....	22,247	22,247	18,743	19,772		205		205		22,247			0	618	05/25/2034.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	09/25/2012.	MBS Paydown 0.334894129.....	24,514	24,514	20,653	21,787		379		379		24,514			0	1,022	05/25/2034.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	05/25/2012.	MBS Paydown 0.346090161.....	29,078	29,078	24,498	25,843		204		204		29,078			0	674	05/25/2034.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	12/25/2012.	MBS Paydown 0.320240977.....	29,358	29,358	24,734	26,092		689		689		29,358			0	1,632	05/25/2034.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	07/25/2012.	MBS Paydown 0.338716597.....	44,115	44,115	37,167	39,207		494		494		44,115			0	1,431	05/25/2034.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	10/25/2012.	MBS Paydown 0.329251147.....	50,787	50,787	42,788	45,136		890		890		50,787			0	2,353	05/25/2034.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	11/25/2012.	MBS Paydown 0.323502974.....	51,734	51,734	43,586	45,978		1,059		1,059		51,734			0	2,637	05/25/2034.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	08/25/2012.	MBS Paydown 0.752439504.....	7,912	7,912	6,151	2,298		1,084		1,084		7,912			0	290	06/25/2036.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	02/25/2012.	MBS Paydown 0.789694451.....	8,305	8,305	6,457	2,413		(17)		(17)		8,305			0	76	06/25/2036.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	06/25/2012.	MBS Paydown 0.764652725.....	8,547	8,547	6,646	2,483		915		915		8,547			0	235	06/25/2036.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	11/25/2012.	MBS Paydown 0.735178426.....	9,944	9,944	7,732	2,889		3,226		3,226		9,944			0	501	06/25/2036.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	10/25/2012.	MBS Paydown 0.740860793.....	10,068	10,068	7,828	2,925		3,282		3,282		10,068			0	461	06/25/2036.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	09/25/2012.	MBS Paydown 0.746614151.....	10,194	10,194	7,926	2,961		3,123		3,123		10,194			0	421	06/25/2036.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	03/25/2012.	MBS Paydown 0.783825455.....	10,271	10,271	7,986	2,983		1,350		1,350		10,271			0	141	06/25/2036.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	12/25/2012.	MBS Paydown 0.729109211.....	10,621	10,621	8,258	3,085		4,019		4,019		10,621			0	584	06/25/2036.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	04/25/2012.	MBS Paydown 0.776711223.....	12,450	12,450	9,680	3,617		3,284		3,284		12,450			0	228	06/25/2036.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	05/25/2012.	MBS Paydown 0.76953699.....	12,555	12,555	9,761	3,647		3,507		3,507		12,555			0	288	06/25/2036.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	01/25/2012.	MBS Paydown 0.794440382.....	12,960	12,960	10,077	3,765		2,411		2,411		12,960			0	59	06/25/2036.	
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	07/25/2012.	MBS Paydown 0.756960419.....	13,462	13,462	10,466	3,910		4,866		4,866		13,462			0	432	06/25/2036.	
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	12/25/2012.	MBS Paydown 0.25436172.....	16,320	16,320	11,336	12,091		289		289		16,320			0	90	09/25/2045.	
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	06/25/2012.	MBS Paydown 0.26712658.....	17,802	17,802	12,372	13,207		144		144		17,802			0	51	09/25/2045.	
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	03/25/2012.	MBS Paydown 0.27050845.....	22,017	22,017	15,302	16,333		98		98		22,017			0	32	09/25/2045.	
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	02/25/2012.	MBS Paydown 0.27124235.....	30,738	30,738	21,363	22,803		108		108		30,738			0	31	09/25/2045.	
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	11/25/2012.	MBS Paydown 0.25489891.....	37,538	37,538	26,089	27,848		624		624		37,538			0	194	09/25/2045.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.163

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date		
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	04/25/2012.	MBS Paydown 0.26915067.....	40,733	40,733	28,310	30,218	216	216	40,733	42,921	276	276	44,782	44,782	0	78	0	0	0	09/25/2045.		
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	05/25/2012.	MBS Paydown 0.26771998.....	42,921	42,921	29,830	31,841	276	276	42,921	44,782	276	276	44,782	44,782	0	86	0	0	0	09/25/2045.		
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	08/25/2012.	MBS Paydown 0.26406238.....	44,782	44,782	31,123	33,222	448	448	31,123	47,144	404	404	47,144	47,144	0	171	0	0	0	09/25/2045.		
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	07/25/2012.	MBS Paydown 0.2655551.....	47,144	47,144	32,765	34,974	404	404	32,765	51,108	97	97	51,108	51,108	0	156	0	0	0	09/25/2045.		
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	01/25/2012.	MBS Paydown 0.27226694.....	51,108	51,108	35,520	37,915	97	97	35,520	109,675	10,356	10,356	109,675	109,675	0	25	0	0	0	09/25/2045.		
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	10/25/2012.	MBS Paydown 0.25615018.....	109,675	109,675	76,224	81,363	37,915	37,915	76,224	127,691	16,888	16,888	127,691	127,691	0	493	0	0	0	09/25/2045.		
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	09/25/2012.	MBS Paydown 0.25980602.....	127,691	127,691	88,745	94,728	16,888	16,888	88,745	112,484	992	992	112,484	112,484	0	544	0	0	0	09/25/2045.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	02/25/2012.	MBS Paydown 0.6612472.....	112,484	112,484	79,864	80,322	992	992	79,864	124,450	2,926	2,926	124,450	124,450	0	86	0	0	0	03/25/2036.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	05/25/2012.	MBS Paydown 0.6324204.....	124,450	124,450	88,359	88,867	2,926	2,926	88,359	125,990	579	579	125,990	125,990	0	217	0	0	0	03/25/2036.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	01/25/2012.	MBS Paydown 0.66827744.....	125,990	125,990	89,453	89,967	579	579	89,453	139,108	1,786	1,786	139,108	139,108	0	46	0	0	0	03/25/2036.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	03/25/2012.	MBS Paydown 0.65255294.....	139,108	139,108	98,767	99,334	1,786	1,786	98,767	144,005	8,242	8,242	144,005	144,005	0	150	0	0	0	03/25/2036.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	11/25/2012.	MBS Paydown 0.56334078.....	144,005	144,005	102,244	102,831	8,242	8,242	102,244	146,448	4,126	4,126	146,448	146,448	0	542	0	0	0	03/25/2036.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	06/25/2012.	MBS Paydown 0.6232674.....	146,448	146,448	103,978	104,575	4,126	4,126	103,978	171,868	7,010	7,010	171,868	171,868	0	306	0	0	0	03/25/2036.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	08/25/2012.	MBS Paydown 0.60095371.....	171,868	171,868	122,026	122,727	7,010	7,010	122,026	173,211	14,332	14,332	173,211	173,211	0	481	0	0	0	03/25/2036.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	12/25/2012.	MBS Paydown 0.55251512.....	173,211	173,211	122,980	123,686	14,332	14,332	122,980	185,151	9,189	9,189	185,151	185,151	0	705	0	0	0	03/25/2036.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	07/25/2012.	MBS Paydown 0.61169544.....	185,151	185,151	131,457	132,213	9,189	9,189	131,457	197,671	8,299	8,299	197,671	197,671	0	450	0	0	0	03/25/2036.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	04/25/2012.	MBS Paydown 0.64019851.....	197,671	197,671	140,346	141,153	8,299	8,299	140,346	201,180	20,196	20,196	201,180	201,180	0	280	0	0	0	03/25/2036.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	10/25/2012.	MBS Paydown 0.57234111.....	201,180	201,180	142,838	143,659	20,196	20,196	142,838	256,621	35,778	35,778	256,621	256,621	0	691	0	0	0	03/25/2036.		
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	09/25/2012.	MBS Paydown 0.58491488.....	256,621	256,621	182,201	183,248	35,778	35,778	182,201	Pass-Through Loss.....	4,953	4,953	0	0	0	800	0	0	0	03/25/2036.		
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....	11/25/2012.	Pass-Through Loss.....	6,172	6,172	4,953	4,953	0	0	6,172	12/25/2012.	Pass-Through Loss.....	7,623	7,623	0	27	0	0	0	0	05/25/2036.		
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....	12/25/2012.	Pass-Through Loss.....	7,623	7,623	6,118	6,118	0	0	6,118	12/25/2012.	MBS Paydown 0.42102184.....	63,217	63,217	50,731	56,849	3,600	3,600	63,217	63,217	0	68	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....	12/25/2012.	MBS Paydown 0.42102184.....	63,217	63,217	50,731	56,849	3,600	3,600	50,731	90,256	72,430	77,383	9,358	9,358	90,256	90,256	0	560	0	0	05/25/2036.	
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036....	11/25/2012.	MBS Paydown 0.4281058.....	90,256	90,256	72,430	77,383	9,358	9,358	72,430	10/25/2012.	MBS Paydown 0.293584144.....	13,505	13,505	12,425	12,446	412	412	13,505	13,505	0	400	05/25/2036.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	10/25/2012.	MBS Paydown 0.293584144.....	13,505	13,505	12,425	12,446	412	412	12,425	11/25/2012.	MBS Paydown 0.290148164.....	15,617	15,617	14,392	14,392	515	515	15,617	15,617	0	57	11/25/2037.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	11/25/2012.	MBS Paydown 0.290148164.....	15,617	15,617	14,392	14,392	515	515	14,392	12/25/2012.	MBS Paydown 0.286218105.....	17,862	17,862	16,433	16,433	634	634	17,862	17,862	0	72	11/25/2037.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	12/25/2012.	MBS Paydown 0.286218105.....	17,862	17,862	16,433	16,461	634	634	16,433	08/25/2012.	MBS Paydown 0.303577591.....	18,826	18,826	17,320	17,350	461	461	18,826	18,826	0	89	11/25/2037.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	08/25/2012.	MBS Paydown 0.303577591.....	18,826	18,826	17,320	17,350	461	461	17,320	06/25/2012.	MBS Paydown 0.307719804.....	22,507	22,507	20,707	20,742	449	449	18,826	18,826	0	65	11/25/2037.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	06/25/2012.	MBS Paydown 0.307719804.....	22,507	22,507	20,707	20,742	449	449	20,707	03/25/2012.	MBS Paydown 0.326400786.....	28,133	28,133	25,882	25,926	285	285	22,507	22,507	0	58	11/25/2037.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	03/25/2012.	MBS Paydown 0.326400786.....	28,133	28,133	25,882	25,926	285	285	25,882	04/25/2012.	MBS Paydown 0.319694642.....	30,479	30,479	28,041	28,089	403	403	28,133	28,133	0	37	11/25/2037.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	04/25/2012.	MBS Paydown 0.319694642.....	30,479	30,479	28,041	28,089	403	403	28,041	09/25/2012.	MBS Paydown 0.296555531.....	31,915	31,915	29,362	29,412	870	870	30,479	30,479	0	53	11/25/2037.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	09/25/2012.	MBS Paydown 0.296555531.....	31,915	31,915	29,362	29,412	870	870	29,362	05/25/2012.	MBS Paydown 0.312671854.....	31,919	31,919									

E14.164

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026		05/20/2012	MBS Paydown 0.9		75,000	75,000	75,000	75,004			12		12	75,000			0	1,374	05/20/2026
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026		01/20/2012	MBS Paydown 0.933333333		75,000	75,000	75,000	75,004			2		2	75,000			0	278	05/20/2026
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026		04/20/2012	MBS Paydown 0.908333333		75,000	75,000	75,000	75,004			9		9	75,000			0	1,095	05/20/2026
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026		06/20/2012	MBS Paydown 0.891666667		133,333	133,333	134,664	134,668			15		15	133,333			0	1,853	05/20/2026
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026		08/20/2012	MBS Paydown 0.875		133,333	133,333	134,664	134,668		(40)		(40)		133,333			0	2,826	05/20/2026
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026		09/20/2012	MBS Paydown 0.866666667		133,333	133,333	134,664	134,668		(67)		(67)		133,333			0	3,321	05/20/2026
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026		11/20/2012	MBS Paydown 0.85		133,333	133,333	134,664	134,668		(137)		(137)		133,333			0	4,295	05/20/2026
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026		12/20/2012	MBS Paydown 0.841666667		133,333	133,333	134,664	134,668		(164)		(164)		133,333			0	4,774	05/20/2026
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026		07/20/2012	MBS Paydown 0.883333333		133,333	133,333	134,664	134,668		(12)		(12)		133,333			0	2,332	05/20/2026
872162	AH	5	TAL 2011-2A A ABS 4.31 5/20/2026		10/20/2012	MBS Paydown 0.858333333		133,333	133,333	134,664	134,668		(94)		(94)		133,333			0	3,832	05/20/2026
872162	AK	8	TAL 2012-1A ABS 3.86 05/20/2027		06/20/2012	MBS Paydown 0.991666667		66,667	66,667	66,641	66,641		5		5		66,667			0	214	05/20/2027
872162	AK	8	TAL 2012-1A ABS 3.86 05/20/2027		08/20/2012	MBS Paydown 0.975		66,667	66,667	66,641	66,641		6		6		66,667			0	643	05/20/2027
872162	AK	8	TAL 2012-1A ABS 3.86 05/20/2027		09/20/2012	MBS Paydown 0.966666667		66,667	66,667	66,641	66,641		6		6		66,667			0	858	05/20/2027
872162	AK	8	TAL 2012-1A ABS 3.86 05/20/2027		11/20/2012	MBS Paydown 0.95		66,667	66,667	66,641	66,641		6		6		66,667			0	1,287	05/20/2027
872162	AK	8	TAL 2012-1A ABS 3.86 05/20/2027		12/20/2012	MBS Paydown 0.941666667		66,667	66,667	66,641	66,641		7		7		66,667			0	1,501	05/20/2027
872162	AK	8	TAL 2012-1A ABS 3.86 05/20/2027		07/20/2012	MBS Paydown 0.983333333		66,667	66,667	66,641	66,641		5		5		66,667			0	429	05/20/2027
872162	AK	8	TAL 2012-1A ABS 3.86 05/20/2027		10/20/2012	MBS Paydown 0.958333333		66,667	66,667	66,641	66,641		6		6		66,667			0	1,072	05/20/2027
87305N	AV	0	TTX CO 5.453 01/02/22		01/02/2012	Sinking Fund Redemption 100.0		293,027	293,027	293,027	292,022				0		293,027			0	7,989	01/02/2022
87305N	AW	8	TTX CO A2 5.503 01/02/2022		07/02/2012	Sinking Fund Redemption 100.0		1,755	1,755	1,755	1,758		(4)		(4)		1,755			0	109	01/02/2022
87305N	AW	8	TTX CO A2 5.503 01/02/2022		01/02/2012	Sinking Fund Redemption 100.0		51,337	51,337	51,337	51,447				0		51,337			0	1,422	01/02/2022
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		04/25/2012	MBS Paydown 0.080215162		5,553	5,553	4,449	4,525		41		41		5,553			0	19	10/25/2035
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		05/25/2012	MBS Paydown 0.080019912		5,858	5,858	4,693	4,773		51		51		5,858			0	25	10/25/2035
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		12/25/2012	MBS Paydown 0.073985469		7,619	7,619	6,105	6,208		220		220		7,619			0	79	10/25/2035
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		11/25/2012	MBS Paydown 0.074239444		8,566	8,566	6,864	6,980		234		234		8,566			0	82	10/25/2035
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		02/25/2012	MBS Paydown 0.081128302		9,568	9,568	7,667	7,797		31		31		9,568			0	18	10/25/2035
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		01/25/2012	MBS Paydown 0.081447246		16,168	16,168	12,954	13,174		18		18		16,168			0	14	10/25/2035
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		10/25/2012	MBS Paydown 0.074524983		17,938	17,938	14,373	14,617		448		448		17,938			0	155	10/25/2035
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		03/25/2012	MBS Paydown 0.080400252		21,842	21,842	17,501	17,797		106		106		21,842			0	57	10/25/2035
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		06/25/2012	MBS Paydown 0.078933697		32,586	32,586	26,110	26,553		329		329		32,586			0	170	10/25/2035
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		08/25/2012	MBS Paydown 0.0765687		33,213	33,213	26,612	27,063		572		572		33,213			0	233	10/25/2035
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		07/25/2012	MBS Paydown 0.077675797		37,737	37,737	30,237	30,750		508		508		37,737			0	229	10/25/2035
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10/25/2035		09/25/2012	MBS Paydown 0.075122913		43,374	43,374	34,753	35,343		896		896		43,374			0	339	10/25/2035
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		09/25/2012	MBS Paydown 0.062267116		13,999	13,999	10,307	10,643		512		512		13,999			0	105	10/25/2034
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		02/25/2012	MBS Paydown 0.072533019		16,414	16,414	12,085	12,478		46		46		16,414			0	29	10/25/2034
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		12/25/2012	MBS Paydown 0.058711605		23,344	23,344	17,187	17,747		1,198		1,198		23,344			0	232	10/25/2034
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		07/25/2012	MBS Paydown 0.06465928		26,886	26,886	19,795	20,440		649		649		26,886			0	157	10/25/2034
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		03/25/2012	MBS Paydown 0.071625634		27,222	27,222	20,042	20,695		154		154		27,222			0	69	10/25/2034
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		05/25/2012	MBS Paydown 0.068477196		39,730	39,730	29,251	30,204		671		671		39,730			0	165	10/25/2034
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		11/25/2012	MBS Paydown 0.059489723		40,959	40,959	30,156	31,139		1,844		1,844		40,959			0	375	10/25/2034
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		10/25/2012	MBS Paydown 0.060855025		42,363	42,363	31,190	32,206		1,666		1,666		42,363			0	352	10/25/2034
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		04/25/2012	MBS Paydown 0.069801513		54,724	54,724	40,290	41,603		530		530		54,724			0	183	10/25/2034
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		08/25/2012	MBS Paydown 0.06273376		57,766	57,766	42,530	43,916		1,640		1,640		57,766			0	389	10/25/2034
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		06/25/2012	MBS Paydown 0.065555487		87,651	87,651	64,533	66,636		21,270		21,270		87,651			0	439	10/25/2034

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.165

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
881561 LR 3			TMTS 2004-19HE A1 SEQ FLT 10/25/2034.....		01/25/2012.	MBS Paydown 0.073080144.....		87,989	87,989	64,782	66,893		20,022		20,022		87,989			0	73	10/25/2034.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		12/25/2012.	MBS Paydown 0.247877261.....		8,412	8,412	8,159	8,170		70		70		8,412			0	408	08/25/2036.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		10/25/2012.	MBS Paydown 0.251053163.....		8,662	8,662	8,402	8,414		63		63		8,662			0	350	08/25/2036.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		11/25/2012.	MBS Paydown 0.249279179.....		10,644	10,644	10,325	10,338		82		82		10,644			0	473	08/25/2036.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		08/25/2012.	MBS Paydown 0.273843243.....		15,566	15,566	15,099	15,118		87		87		15,566			0	503	08/25/2036.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		05/25/2012.	MBS Paydown 0.2907948.....		17,949	17,949	17,411	17,434		61		61		17,949			0	363	08/25/2036.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		01/25/2012.	MBS Paydown 0.311973418.....		17,991	17,991	17,452	17,475				0		17,991			0	73	08/25/2036.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		07/25/2012.	MBS Paydown 0.276437507.....		24,013	24,013	23,293	23,324		117		117		24,013			0	679	08/25/2036.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		03/25/2012.	MBS Paydown 0.301596203.....		25,653	25,653	24,883	24,916		40		40		25,653			0	311	08/25/2036.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		02/25/2012.	MBS Paydown 0.305871635.....		36,611	36,611	35,512	35,559		23		23		36,611			0	296	08/25/2036.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		04/25/2012.	MBS Paydown 0.293786381.....		46,859	46,859	45,453	45,513		109		109		46,859			0	757	08/25/2036.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		06/25/2012.	MBS Paydown 0.280439731.....		62,130	62,130	60,267	60,346		1,163		1,163		62,130			0	1,506	08/25/2036.
881561 XJ 8			TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....		09/25/2012.	MBS Paydown 0.25249688.....		128,078	128,078	124,236	124,399		3,143		3,143		128,078			0	4,658	08/25/2036.
88156P AY 7			TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		10/25/2012.	MBS Paydown 0.68674515.....		150,919	150,919	116,208	116,208		5,254		5,254		150,919			0	364	08/25/2037.
88156P AY 7			TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		11/25/2012.	MBS Paydown 0.677771347.....		161,528	161,528	124,377	124,377		6,319		6,319		161,528			0	444	08/25/2037.
88156P AY 7			TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		06/25/2012.	MBS Paydown 0.734044676.....		170,106	170,106	130,982	130,982		2,503		2,503		170,106			0	176	08/25/2037.
88156P AY 7			TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		08/25/2012.	MBS Paydown 0.707317252.....		174,130	174,130	134,080	134,080		4,293		4,293		174,130			0	307	08/25/2037.
88156P AY 7			TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		04/25/2012.	MBS Paydown 0.758013705.....		207,788	207,788	159,997	159,997		839		839		207,788			0	71	08/25/2037.
88156P AY 7			TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		09/25/2012.	MBS Paydown 0.69512956.....		219,378	219,378	168,921	168,921		6,435		6,435		219,378			0	458	08/25/2037.
88156P AY 7			TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		05/25/2012.	MBS Paydown 0.743495006.....		261,337	261,337	201,229	201,229		9,481		9,481		261,337			0	179	08/25/2037.
88156P AY 7			TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		12/25/2012.	MBS Paydown 0.662223794.....		279,856	279,856	215,489	215,489		26,091		26,091		279,856			0	858	08/25/2037.
88156P AY 7			TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....		07/25/2012.	MBS Paydown 0.716991168.....		306,963	306,963	236,362	236,362		23,985		23,985		306,963			0	424	08/25/2037.
88157V AB 3			TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		05/25/2012.	MBS Paydown 0.99749434.....		16,472	16,472	8,565	9,088		106		106		16,472			0	38	08/25/2038.
88157V AB 3			TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		10/25/2012.	MBS Paydown 0.945415493.....		17,542	17,542	9,122	9,678		293		293		17,542			0	81	08/25/2038.
88157V AB 3			TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		06/25/2012.	MBS Paydown 0.994522875.....		19,534	19,534	10,158	10,777		171		171		19,534			0	55	08/25/2038.
88157V AB 3			TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		11/25/2012.	MBS Paydown 0.941135695.....		28,134	28,134	14,630	15,522		537		537		28,134			0	142	08/25/2038.
88157V AB 3			TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		12/25/2012.	MBS Paydown 0.936438411.....		30,879	30,879	16,057	17,037		687		687		30,879			0	169	08/25/2038.
88157V AB 3			TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		09/25/2012.	MBS Paydown 0.948084007.....		83,512	83,512	43,426	46,076		34,407		34,407		83,512			0	349	08/25/2038.
88157V AB 3			TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		08/25/2012.	MBS Paydown 0.960787914.....		104,011	104,011	54,086	57,386		43,696		43,696		104,011			0	390	08/25/2038.
88157V AB 3			TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		07/25/2012.	MBS Paydown 0.976610093.....		117,754	117,754	61,232	64,968		49,673		49,673		117,754			0	383	08/25/2038.
881609 AQ 4			TESORO CORP 6.25 11/01/2012.....		09/21/2012.	Make Whole Call 100.6257409.....		221,377	220,000	189,200	212,706		7,294		7,294		220,000		1,377	1,377	12,222	11/01/2012.
883145 AJ 3			TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	02/15/2012.	MBS Paydown 0.933333333.....		100,000	100,000	100,000	100,000				0		100,000			0	809	06/15/2026.
883145 AJ 3			TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	03/15/2012.	MBS Paydown 0.925.....		100,000	100,000	100,000	100,000				0		100,000			0	1,188	06/15/2026.
883145 AJ 3			TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	04/15/2012.	MBS Paydown 0.916666667.....		100,000	100,000	100,000	100,000				0		100,000			0	1,606	06/15/2026.
883145 AJ 3			TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	06/15/2012.	MBS Paydown 0.9.....		100,000	100,000	100,000	100,000				0		100,000			0	2,389	06/15/2026.
883145 AJ 3			TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	07/15/2012.	MBS Paydown 0.891666667.....		100,000	100,000	100,000	100,000				0		100,000			0	2,794	06/15/2026.
883145 AJ 3			TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	08/15/2012.	MBS Paydown 0.883333334.....		100,000	100,000	100,000	100,000				0		100,000			0	3,186	06/15/2026.
883145 AJ 3			TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	05/15/2012.	MBS Paydown 0.908333333.....		100,000	100,000	100,000	100,000				0		100,000			0	1,984	06/15/2026.
883145 AJ 3			TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	01/15/2012.	MBS Paydown 0.941666666.....		100,000	100,000	100,000	100,000				0		100,000			0	431	06/15/2026.
883145 AJ 3			TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	10/15/2012.	MBS Paydown 0.866666667.....		137,917	137,917	140,115	140,114		(44)		(44)		137,917			0	4,284	06/15/2026.
883145 AJ 3			TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	11/15/2012.	MBS Paydown 0.858333334.....		137,917	137,917	140,115	140,114		(85)		(85)		137,917			0	4,842	06/15/2026.
883145 AJ 3			TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	09/15/2012.	MBS Paydown 0.875.....		137,917	137,917	140,115	140,114		(5)		(5)		137,917			0	3,744	06/15/2026.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
883145 AJ 3	TMCL 2011-1A A ABS 4.70	06/15/2026	.....	R	12/15/2012.	MBS Paydown 0.85.....	.....	137,917	137,917	140,115	140,114	.....	.....(124)	.....	.....(124)	.....	137,917	.....	.....	.....0	5,419	06/15/2026.
883145 AN 4	TMCL 2012-1A A ABS 4.21	04/15/2027	.....	R	05/15/2012.	MBS Paydown 0.991666667.....	.....	75,000	75,000	74,991	74,991	.....	.....	.....	.....	.....	75,000	.....	.....	.....0	114	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21	04/15/2027	.....	R	07/15/2012.	MBS Paydown 0.975.....	.....	75,000	75,000	74,991	74,991	.....	.....	.....	.....	.....	75,000	.....	.....	.....0	764	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21	04/15/2027	.....	R	08/15/2012.	MBS Paydown 0.966666667.....	.....	75,000	75,000	74,991	74,991	.....	.....1	.....	.....1	.....	75,000	.....	.....	.....0	1,027	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21	04/15/2027	.....	R	10/15/2012.	MBS Paydown 0.95.....	.....	75,000	75,000	74,991	74,991	.....	.....1	.....	.....1	.....	75,000	.....	.....	.....0	1,553	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21	04/15/2027	.....	R	11/15/2012.	MBS Paydown 0.941666667.....	.....	75,000	75,000	74,991	74,991	.....	.....1	.....	.....1	.....	75,000	.....	.....	.....0	1,817	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21	04/15/2027	.....	R	06/15/2012.	MBS Paydown 0.983333333.....	.....	75,000	75,000	74,991	74,991	.....	.....	.....	.....	.....	75,000	.....	.....	.....0	501	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21	04/15/2027	.....	R	09/15/2012.	MBS Paydown 0.958333333.....	.....	75,000	75,000	74,991	74,991	.....	.....1	.....	.....	.....	75,000	.....	.....	.....0	1,290	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21	04/15/2027	.....	R	12/15/2012.	MBS Paydown 0.933333333.....	.....	75,000	75,000	74,991	74,991	.....	.....1	.....	.....1	.....	75,000	.....	.....	.....0	2,080	04/15/2027.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	12/25/2012.	MBS Paydown 0.15534391.....	.....	18,915	18,915	15,983	16,074	.....	.....493	.....	.....493	.....	18,915	.....	.....	.....0	169	09/25/2043.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	06/25/2012.	MBS Paydown 0.16982609.....	.....	38,922	38,922	32,889	33,077	.....	.....546	.....	.....546	.....	38,922	.....	.....	.....0	176	09/25/2043.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	01/25/2012.	MBS Paydown 0.18110261.....	.....	39,320	39,320	33,225	33,415	.....	.....143	.....	.....143	.....	39,320	.....	.....	.....0	31	09/25/2043.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	03/25/2012.	MBS Paydown 0.17772266.....	.....	45,682	45,682	38,601	38,822	.....	.....290	.....	.....290	.....	45,682	.....	.....	.....0	105	09/25/2043.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	02/25/2012.	MBS Paydown 0.1793589.....	.....	48,683	48,683	41,137	41,371	.....	.....236	.....	.....236	.....	48,683	.....	.....	.....0	76	09/25/2043.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	10/25/2012.	MBS Paydown 0.15879708.....	.....	52,948	52,948	44,741	44,996	.....	.....1,191	.....	.....1,191	.....	52,948	.....	.....	.....0	396	09/25/2043.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	05/25/2012.	MBS Paydown 0.17122019.....	.....	57,291	57,291	48,411	48,687	.....	.....702	.....	.....702	.....	57,291	.....	.....	.....0	217	09/25/2043.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	07/25/2012.	MBS Paydown 0.16714832.....	.....	74,761	74,761	63,173	63,533	.....	.....1,147	.....	.....1,147	.....	74,761	.....	.....	.....0	394	09/25/2043.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	11/25/2012.	MBS Paydown 0.1560214.....	.....	77,494	77,494	65,483	65,856	.....	.....1,855	.....	.....1,855	.....	77,494	.....	.....	.....0	635	09/25/2043.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	09/25/2012.	MBS Paydown 0.16069355.....	.....	81,917	81,917	69,220	69,614	.....	.....1,653	.....	.....1,653	.....	81,917	.....	.....	.....0	554	09/25/2043.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	08/25/2012.	MBS Paydown 0.16362763.....	.....	98,294	98,294	83,059	83,532	.....	.....1,709	.....	.....1,709	.....	98,294	.....	.....	.....0	592	09/25/2043.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.....	.....	.....	04/25/2012.	MBS Paydown 0.17327223.....	.....	124,252	124,252	104,993	105,591	.....	.....(1,930)	.....	.....(1,930)	.....	124,252	.....	.....	.....0	379	09/25/2043.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	02/25/2012.	MBS Paydown 0.3100558.....	.....	274,097	274,097	181,589	178,739	.....	.....1,701	.....	.....1,701	.....	274,097	.....	.....	.....0	2,621	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	10/25/2012.	MBS Paydown 0.2546804.....	.....	358,905	358,905	237,775	234,043	.....	.....14,794	.....	.....14,794	.....	358,905	.....	.....	.....0	17,076	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	12/25/2012.	MBS Paydown 0.24381841.....	.....	364,622	364,622	241,562	237,770	.....	.....23,466	.....	.....23,466	.....	364,622	.....	.....	.....0	20,787	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	05/25/2012.	MBS Paydown 0.28862741.....	.....	443,933	443,933	294,105	289,489	.....	.....28,073	.....	.....28,073	.....	443,933	.....	.....	.....0	10,597	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	08/25/2012.	MBS Paydown 0.2690199.....	.....	445,810	445,810	295,349	290,713	.....	.....42,878	.....	.....42,878	.....	445,810	.....	.....	.....0	16,995	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	07/25/2012.	MBS Paydown 0.27480964.....	.....	468,791	468,791	310,574	305,699	.....	.....47,065	.....	.....47,065	.....	468,791	.....	.....	.....0	15,646	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	11/25/2012.	MBS Paydown 0.24855376.....	.....	471,751	471,751	312,535	307,629	.....	.....64,543	.....	.....64,543	.....	471,751	.....	.....	.....0	24,671	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	01/25/2012.	MBS Paydown 0.3136155.....	.....	534,048	534,048	353,807	348,253	.....	.....49,275	.....	.....49,275	.....	534,048	.....	.....	.....0	2,557	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	04/25/2012.	MBS Paydown 0.29439277.....	.....	581,941	581,941	385,536	379,484	.....	.....85,823	.....	.....85,823	.....	581,941	.....	.....	.....0	11,122	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	06/25/2012.	MBS Paydown 0.28089784.....	.....	595,177	595,177	394,305	388,115	.....	.....88,234	.....	.....88,234	.....	595,177	.....	.....	.....0	17,036	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	03/25/2012.	MBS Paydown 0.30195045.....	.....	624,112	624,112	413,474	406,984	.....	.....92,732	.....	.....92,732	.....	624,112	.....	.....	.....0	8,952	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	09/25/2012.	MBS Paydown 0.25934151.....	.....	745,236	745,236	493,719	485,969	.....	.....166,140	.....	.....166,140	.....	745,236	.....	.....	.....0	31,937	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.....	.....	.....	12/31/2012.	GREENWICH CAPITAL MARKETS, INC. ....	.....	7,226,778	13,897,649	9,207,193	9,062,668	.....	.....448,211	.....	.....448,211	.....	8,510,928	.....	.....(1,284,150)	(1,284,150)	792,293	10/25/2046.
88633P AB 0	TICKETMASTER 10.75	08/01/2016	.....	.....	09/19/2012.	Call 105.375.....	.....	2,107,500	2,000,000	2,000,000	1,988,586	.....	.....11,414	.....	.....11,414	.....	2,000,000	.....	.....107,500	107,500	243,667	08/01/2016.
88732J AH 1	TIME WARNER CABL 5.85	05/01/2017	.....	.....	07/31/2012.	BARCLAYS AMERICA.....	.....	8,312,920	7,000,000	6,983,830	6,989,156	.....	.....1,040	.....	.....1,040	.....	6,990,196	.....	.....1,322,724	1,322,724	309,400	05/01/2017.
89655Y AA 4	TRL 2009-1A A ABS 6.657	11/16/2039	.....	.....	01/16/2012.	MBS Paydown 0.91353308.....	.....	43,400	43,400	43,400	43,390	.....	.....	.....	.....	.....	43,400	.....	.....	.....0	241	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657	11/16/2039	.....	.....	02/16/2012.	MBS Paydown 0.91041546.....	.....	43,647	43,647	43,647	43,637	.....	.....(1)	.....	.....(1)	.....	43,647	.....	.....	.....0	484	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657	11/16/2039	.....	.....	03/16/2012.	MBS Paydown 0.90728178.....	.....	43,872	43,872	43,872	43,862	.....	.....(2)	.....	.....(2)	.....	43,872	.....	.....	.....0	730	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657	11/16/2039	.....	.....	04/16/2012.	MBS Paydown 0.90412504.....	.....	44,194	44,194	44,194	44,184	.....	.....(3)	.....	.....(3)	.....	44,194	.....	.....	.....0	981	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657	11/16/2039	.....	.....	05/16/2012.	MBS Paydown 0.90095058.....	.....	44,442	44,442	44,442	44,432	.....	.....(3)	.....	.....(3)	.....	44,442	.....	.....	.....0	1,233	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657	11/16/2039	.....	.....	06/16/2012.	MBS Paydown 0.89775353.....	.....	44,759	44,759	44,759	44,749	.....	.....(4)	.....	.....(4)	.....	44,759	.....	.....	.....0	1,490	11/16/2039.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.167

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	...	...	...	07/16/2012.	MBS Paydown 0.89453946		44,997	44,997	44,997	44,987		(5)		(5)		44,997			0	1,747	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	...	...	...	08/16/2012.	MBS Paydown 0.8913036		45,302	45,302	45,302	45,292		(6)		(6)		45,302			0	2,010	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	...	...	...	09/16/2012.	MBS Paydown 0.88803153		52,353	52,353	53,498	53,488		(11)		(11)		52,353			0	2,323	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	...	...	...	10/16/2012.	MBS Paydown 0.88473963		52,670	52,670	53,823	53,812		(20)		(20)		52,670			0	2,630	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	...	...	...	11/16/2012.	MBS Paydown 0.88142516		53,032	53,032	54,192	54,181		(29)		(29)		53,032			0	2,942	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	...	...	...	12/16/2012.	MBS Paydown 0.87804281		54,118	54,118	55,301	55,290		(39)		(39)		54,118			0	3,302	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	01/16/2012.	MBS Paydown 0.956959703		13,804	13,804	13,804	13,804				0		13,804			0	60	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	02/16/2012.	MBS Paydown 0.954180558		13,896	13,896	13,896	13,896				0		13,896			0	120	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	03/16/2012.	MBS Paydown 0.951390302		13,951	13,951	13,951	13,951				0		13,951			0	181	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	04/16/2012.	MBS Paydown 0.948588219		14,010	14,010	14,010	14,010				0		14,010			0	243	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	05/16/2012.	MBS Paydown 0.945774649		14,068	14,068	14,068	14,068				0		14,068			0	304	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	06/16/2012.	MBS Paydown 0.942948901		14,129	14,129	14,129	14,129				0		14,129			0	367	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	07/16/2012.	MBS Paydown 0.940111471		28,374	28,374	29,427	29,427		(3)		(3)		28,374			0	491	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	08/16/2012.	MBS Paydown 0.937255279		28,562	28,562	29,622	29,622		(10)		(10)		28,562			0	618	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	09/16/2012.	MBS Paydown 0.934385132		34,442	34,442	36,000	36,000		(19)		(19)		34,442			0	770	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	10/16/2012.	MBS Paydown 0.931491266		34,726	34,726	36,298	36,298		(30)		(30)		34,726			0	927	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	11/16/2012.	MBS Paydown 0.928271445		38,638	38,638		40,386		(482)		(482)		38,638			0	1,199	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	...	...	12/16/2012.	MBS Paydown 0.925023645		38,974	38,974	40,737	40,737		(502)		(502)		38,974			0	1,378	10/16/2040.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027	...	...	...	07/14/2012.	MBS Paydown 0.983333334		58,333	58,333	58,326	58,326				0		58,333			0	355	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027	...	...	...	10/14/2012.	MBS Paydown 0.958333334		58,333	58,333	58,326	58,326				0		58,333			0	969	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027	...	...	...	06/14/2012.	MBS Paydown 0.991666666		58,333	58,333	58,326	58,326				0		58,333			0	150	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027	...	...	...	08/14/2012.	MBS Paydown 0.975		58,333	58,333	58,326	58,326				0		58,333			0	559	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027	...	...	...	09/14/2012.	MBS Paydown 0.966666666		58,333	58,333	58,326	58,326				0		58,333			0	764	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027	...	...	...	11/14/2012.	MBS Paydown 0.95		58,333	58,333	58,326	58,326				0		58,333			0	1,173	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027	...	...	...	12/14/2012.	MBS Paydown 0.941666666		58,333	58,333	58,326	58,326		1		1		58,333			0	1,378	05/14/2027.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	10/15/2012.	MBS Paydown 0.848435006		104,523	104,523	104,523	104,523				0		104,523			0	3,812	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	11/15/2012.	MBS Paydown 0.838887375		105,024	105,024	105,024	105,024				0		105,024			0	4,213	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	12/15/2012.	MBS Paydown 0.829290174		105,569	105,569	105,569	105,569				0		105,569			0	4,619	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	01/15/2012.	MBS Paydown 0.941057466		109,066	109,066	109,066	109,066				0		109,066			0	212	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	02/15/2012.	MBS Paydown 0.931104723		109,480	109,480	109,480	109,480				0		109,480			0	425	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	03/15/2012.	MBS Paydown 0.921113714		109,901	109,901	109,901	109,901				0		109,901			0	1,207	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	04/15/2012.	MBS Paydown 0.911084092		110,326	110,326	110,326	110,326				0		110,326			0	1,613	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	05/15/2012.	MBS Paydown 0.901013587		110,776	110,776	110,776	110,776				0		110,776			0	2,023	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	06/15/2012.	MBS Paydown 0.890906295		111,180	111,180	111,180	111,180				0		111,180			0	2,435	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	07/15/2012.	MBS Paydown 0.880759182		111,618	111,618	111,618	111,619				0		111,618			0	2,851	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	08/15/2012.	MBS Paydown 0.870288441		115,178	115,178	115,178	115,178				0		115,178			0	3,362	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	...	...	09/15/2012.	MBS Paydown 0.857937063		135,865	135,865	135,865	135,865				0		135,865			0	4,460	07/15/2041.
902118 BM 9	TYCO INTL FINANCE 4.125 10/15/2014	...	R	...	08/15/2012.	Make Whole Call 107.668		4,306,720	4,000,000	3,986,120	3,991,976		8,024		8,024		4,000,000		306,720	306,720	137,500	10/15/2014.
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19	...	...	...	07/20/2012.	Sinking Fund Redemption 100.0		493,281	493,281	504,380	503,604		(633)		(633)		493,281			0	41,238	01/20/2019.
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23	...	...	...	04/22/2012.	Sinking Fund Redemption 100.0		64,257	64,257	64,257	64,249				0		64,257			0	2,289	10/22/2023.
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23	...	...	...	10/22/2012.	Sinking Fund Redemption 100.0		80,895	80,895	80,895	80,884				1		80,895			0	5,764	10/22/2023.
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23	...	...	...	05/24/2012.	STIFEL NICOLAUS & CO		2,085,944	1,967,871	1,967,871	1,967,607		12		12		1,967,615		118,329	118,329	84,905	10/22/2023.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19	...	...	...	02/23/2012.	Sinking Fund Redemption 100.0		54,771	54,771	52,726	53,766		37		37		54,771			0	1,835	02/23/2019.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	907833 AE 7	UNION PACIFIC RR 6.7 02/23/19.....		08/23/2012.	Sinking Fund Redemption 100.0.....		57,804	57,804	55,645	56,743		179		179		57,804			0	3,873	02/23/2019.
	90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....		01/02/2012.	Sinking Fund Redemption 100.0.....		25,037	25,037	25,037	24,978				0		25,037			0	676	07/02/2025.
	90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....		07/02/2012.	Sinking Fund Redemption 100.0.....		317,765	317,765	317,765	317,017		(9)		(9)		317,765			0	17,172	07/02/2025.
	90783X AA 9	UNION PACIFIC RR 6.176 01/02/31.....		07/02/2012.	Sinking Fund Redemption 100.0.....		75,285	75,285	75,285	75,272		1		1		75,285			0	4,650	01/02/2031.
	90783X AA 9	UNION PACIFIC RR 6.176 01/02/31.....		01/02/2012.	Sinking Fund Redemption 100.0.....		100,572	100,572	100,572	100,554				0		100,572			0	3,106	01/02/2031.
	908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020.....		05/15/2012.	Sinking Fund Redemption 100.0.....		818,182	818,182	818,182	818,166		1		1		818,182			0	19,268	05/15/2020.
	909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22.....		07/02/2012.	Sinking Fund Redemption 100.0.....		68,640	68,640	65,709	65,946		162		162		68,640			0	4,555	07/02/2022.
	909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22.....		01/02/2012.	Sinking Fund Redemption 100.0.....		69,740	69,740	66,762	67,002		1		1		69,740			0	2,314	07/02/2022.
	91359P AF 7	UNIVERSAL HOSP 8.5/9.25 6/01/15.....		08/07/2012.	Cash Tender 101.5.....		512,500	500,000	500,000	499,942		5,058		5,058		505,000		7,500	7,500	29,042	06/01/2015.
	91412N AG 5	UNIV OF CHICAGO 3.065 10/01/24.....		10/01/2012.	Sinking Fund Redemption 100.0.....		326,000	326,000	325,984	325,984		16		16		326,000			0	6,634	10/01/2024.
	91820U AB 6	VFH PARENT LLC TL L+600 07/08/16.....		11/05/2012.	Paydown 100.0.....		10,854	10,854	10,691	10,707		14		14		10,854			0	822	07/08/2016.
	91820U AB 6	VFH PARENT LLC TL L+600 07/08/16.....		12/31/2012.	Paydown 100.0.....		31,533	31,533	31,060	31,106		102		102		31,533			0	2,755	07/08/2016.
	91820U AB 6	VFH PARENT LLC TL L+600 07/08/16.....		03/30/2012.	Paydown 100.0.....		37,193	37,193	36,635	36,690		1		1		37,193			0	892	07/08/2016.
	91820U AB 6	VFH PARENT LLC TL L+600 07/08/16.....		06/29/2012.	Paydown 100.0.....		37,193	37,193	36,635	36,690		23		23		37,193		1,824	0		07/08/2016.
	91820U AB 6	VFH PARENT LLC TL L+600 07/08/16.....		09/28/2012.	Paydown 100.0.....		37,193	37,193	36,635	36,690		46		46		37,193			0	2,537	07/08/2016.
	91914C AA 5	VALERO LOGISTICS 6.875 07/15/2012.....		07/15/2012.	Maturity 100.0.....		3,500,000	3,500,000	3,515,685	3,501,137		(1,137)		(1,137)		3,500,000			0	240,625	07/15/2012.
	921796 FZ 6	VMF 1999-A 1A5 6.555 03/07/23.....		03/07/2012.	MBS Paydown 0.133506225.....		43,182	43,182	44,356	43,182				0		43,182			0	708	03/07/2023.
	921796 FZ 6	VMF 1999-A 1A5 6.555 03/07/23.....		04/07/2012.	MBS Paydown 0.122273485.....		56,164	56,164	57,691	56,164				0		56,164			0	1,227	03/07/2023.
	921796 FZ 6	VMF 1999-A 1A5 6.555 03/07/23.....		02/07/2012.	MBS Paydown 0.142142696.....		56,917	56,917	58,465	56,917				0		56,917			0	622	03/07/2023.
	921796 FZ 6	VMF 1999-A 1A5 6.555 03/07/23.....		01/07/2012.	MBS Paydown 0.153526148.....		60,602	60,602	62,249	60,602				0		60,602			0	331	03/07/2023.
	921796 FZ 6	VMF 1999-A 1A5 6.555 03/07/23.....		05/07/2012.	MBS Paydown 0.104417313.....		89,281	89,281	91,708	89,281				0		89,281			0	2,438	03/07/2023.
	921796 FZ 6	VMF 1999-A 1A5 6.555 03/07/23.....		06/07/2012.	MBS Paydown 0.0.....		522,087	522,087	536,281	522,087				0		522,087			0	17,111	03/07/2023.
	92532B AB 5	VERSO PAPER HLDGS 11.50 07/01/2014.....		03/21/2012.	Cash Tender 105.5.....		2,327,330	2,206,000	2,316,300	2,296,005		(12,780)		(12,780)		2,283,225		44,105	44,105	183,221	07/01/2014.
	92658T AG 3	VIDEOTRON LTEE 6.875 01/15/2014.....		03/14/2012.	Cash Tender 100.125.....		924,154	923,000	914,514	920,921		2,079		2,079		923,000		1,154	1,154	42,128	01/15/2014.
	92769V AA 7	VIRGIN MEDIA FIN 9.50 08/15/2016.....	L	10/31/2012.	Cash Tender 111.67.....		1,155,785	1,035,000	1,107,450	1,101,488		(13,792)		(13,792)		1,087,696		68,088	68,088	119,083	08/15/2016.
	92769V AA 7	VIRGIN MEDIA FIN 9.50 08/15/2016.....	R	03/28/2012.	Cash Tender 115.0.....		1,684,750	1,465,000	1,567,550	1,558,909		(5,524)		(5,524)		1,553,385		131,365	131,365	86,211	08/15/2016.
	929160 AF 6	VULCAN MATERIALS 6.40 11/30/2017.....		08/02/2012.	MORGAN STANLEY & CO.....		5,275,000	5,000,000	5,000,200	5,000,229		(20)		(20)		5,000,210		274,790	274,790	219,556	11/30/2017.
	92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....		04/25/2012.	MBS Paydown 0.128170069.....		150,767	150,767	144,642	144,642		1,174		1,174		150,767			0	930	10/25/2035.
	92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....		09/25/2012.	MBS Paydown 0.085241751.....		228,754	228,754	219,461	219,461		5,415		5,415		228,754			0	3,759	10/25/2035.
	92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....		05/25/2012.	MBS Paydown 0.121760747.....		256,373	256,373	245,958	245,958		2,636		2,636		256,373			0	2,106	10/25/2035.
	92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....		10/25/2012.	MBS Paydown 0.078378393.....		274,534	274,534	263,381	263,381		7,692		7,692		274,534			0	5,079	10/25/2035.
	92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....		02/25/2012.	MBS Paydown 0.140163838.....		274,817	274,817	263,653	263,653		383		383		274,817			0	567	10/25/2035.
	92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....		12/25/2012.	MBS Paydown 0.062444725.....		288,922	288,922	277,185	277,185		10,937		10,937		288,922			0	6,537	10/25/2035.
	92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....		07/25/2012.	MBS Paydown 0.103633849.....		301,974	301,974	289,706	289,706		6,396		6,396		301,974			0	3,715	10/25/2035.
	92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....		03/25/2012.	MBS Paydown 0.131939239.....		328,984	328,984	315,619	315,619		3,529		3,529		328,984			0	1,355	10/25/2035.
	92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....		11/25/2012.	MBS Paydown 0.069667785.....		348,424	348,424	334,270	334,270		13,296		13,296		348,424			0	7,166	10/25/2035.
	92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....		06/25/2012.	MBS Paydown 0.111183191.....		423,102	423,102	405,914	405,914		10,576		10,576		423,102			0	4,340	10/25/2035.
	92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035.....		08/25/2012.	MBS Paydown 0.090960607.....		506,930	506,930	486,336	486,336		17,354		17,354		506,930			0	7,278	10/25/2035.
	92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....		01/25/2012.	MBS Paydown 0.417071829.....		6,629	6,629	5,353	4,912				0		6,629			0	7	01/25/2046.
	92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....		09/25/2012.	MBS Paydown 0.393754216.....		8,473	8,473	6,842	6,278		44		44		8,473			0	79	01/25/2046.
	92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....		10/25/2012.	MBS Paydown 0.392243476.....		9,064	9,064	7,320	6,716		47		47		9,064			0	93	01/25/2046.
	92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....		03/25/2012.	MBS Paydown 0.412209984.....		10,381	10,381	8,382	7,692		7		7		10,381			0	33	01/25/2046.
	92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....		11/25/2012.	MBS Paydown 0.390489917.....		10,521	10,521	8,496	7,796		56		56		10,521			0	119	01/25/2046.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.169

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2012.	MBS Paydown 0.401434466		14,565	14,565	11,762	10,792		41		41		14,565			0	91	01/25/2046.
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		07/25/2012.	MBS Paydown 0.398854589		15,479	15,479	12,500	11,469		53		53		15,479			0	112	01/25/2046.
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		12/25/2012.	MBS Paydown 0.387722263		16,606	16,606	13,409	12,304		348		348		16,606			0	205	01/25/2046.
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		02/25/2012.	MBS Paydown 0.413940073		18,791	18,791	15,173	13,923		(66)		(66)		18,791			0	40	01/25/2046.
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		08/25/2012.	MBS Paydown 0.395166366		22,129	22,129	17,869	16,397		1,339		1,339		22,129			0	183	01/25/2046.
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		05/25/2012.	MBS Paydown 0.403862024		24,680	24,680	19,929	18,287		1,540		1,540		24,680			0	129	01/25/2046.
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		04/25/2012.	MBS Paydown 0.407975364		25,408	25,408	20,517	18,826		1,781		1,781		25,408			0	106	01/25/2046.
92925V	AF	7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		12/25/2012.	Pass-Through Loss			8,293	6,614					0					0	35	02/25/2037.
92925V	AF	7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		12/25/2012.	MBS Paydown 0.463744352		15,410	15,410	12,290	18,903		(27)		(27)		15,410			0	64	02/25/2037.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		01/15/2012.	Sinking Fund Redemption 100.0		26,885	26,885	26,766	26,784		1		1		26,885			0	93	11/15/2015.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		03/15/2012.	Sinking Fund Redemption 100.0		28,747	28,747	28,675	28,693		5		5		28,747			0	277	11/15/2015.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		02/15/2012.	Sinking Fund Redemption 100.0		29,264	29,264	29,135	29,154		4		4		29,264			0	202	11/15/2015.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		04/15/2012.	Sinking Fund Redemption 100.0		30,477	30,477	30,401	30,419		7		7		30,477			0	399	11/15/2015.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		10/15/2012.	Sinking Fund Redemption 100.0		31,506	31,506	31,427	31,446		15		15		31,506			0	1,064	11/15/2015.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		09/15/2012.	Sinking Fund Redemption 100.0		31,932	31,932	31,853	31,872		14		14		31,932			0	969	11/15/2015.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		06/15/2012.	Sinking Fund Redemption 100.0		32,181	32,181	32,100	32,119		10		10		32,181			0	643	11/15/2015.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		11/15/2012.	Sinking Fund Redemption 100.0		32,992	32,992	32,909	32,929		17		17		32,992			0	1,228	11/15/2015.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		07/15/2012.	Sinking Fund Redemption 100.0		34,020	34,020	33,935	33,955		12		12		34,020			0	797	11/15/2015.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		05/15/2012.	Sinking Fund Redemption 100.0		34,095	34,095	34,009	34,030		9		9		34,095			0	564	11/15/2015.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		08/15/2012.	Sinking Fund Redemption 100.0		35,911	35,911	35,822	35,843		14		14		35,911			0	965	11/15/2015.
92935H	AA	7	WCP 2010-1 A 4.141 11/15/2015		12/15/2012.	Sinking Fund Redemption 100.0		1,081,444	1,081,444	1,078,745	1,079,392		608		608		1,081,444			0	43,998	11/15/2015.
92935V	AG	3	WFRBS 2011-C3 A4 SEQ 4.375 03/15/44		09/14/2012.	GREENWICH CAPITAL MARKETS, INC.		18,036,773	15,975,000	16,012,455	16,141,042		(11,189)		(11,189)		16,129,853		1,906,921	1,906,921	559,125	03/15/2044.
93114K	AG	8	WAL-MART STORES 8.8 12/30/14		01/01/2012.	Paydown 100.0		19,493	19,493	23,323	20,222				0		19,493			0	858	12/30/2014.
93114K	AG	8	WAL-MART STORES 8.8 12/30/14		07/01/2012.	Paydown 100.0		986,921	986,921	1,180,852	1,023,841		(11,203)		(11,203)		986,921			0	86,849	12/30/2014.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		12/25/2012.	MBS Paydown 0.218396107		8,338	8,338	8,129	8,248		35		35		8,338			0	416	03/25/2018.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		02/25/2012.	MBS Paydown 0.368117012		9,118	9,118	8,890	9,020		3		3		9,118			0	76	03/25/2018.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		07/25/2012.	MBS Paydown 0.284881616		10,901	10,901	10,628	10,783		24		24		10,901			0	317	03/25/2018.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		06/25/2012.	MBS Paydown 0.29255836		11,775	11,775	11,481	11,648		22		22		11,775			0	294	03/25/2018.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		01/25/2012.	MBS Paydown 0.37453819		15,424	15,424	15,038	15,258		68		68		15,424			0	64	03/25/2018.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		08/25/2012.	MBS Paydown 0.272294459		17,874	17,874	17,427	17,681		132		132		17,874			0	595	03/25/2018.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		03/25/2012.	MBS Paydown 0.355385736		18,078	18,078	17,626	17,883		96		96		18,078			0	226	03/25/2018.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		11/25/2012.	MBS Paydown 0.224267636		19,623	19,623	19,132	19,411		171		171		19,623			0	898	03/25/2018.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		09/25/2012.	MBS Paydown 0.256361727		22,624	22,624	22,059	22,380		183		183		22,624			0	847	03/25/2018.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		10/25/2012.	MBS Paydown 0.238086459		25,951	25,951	25,302	25,671		225		225		25,951			0	1,080	03/25/2018.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		04/25/2012.	MBS Paydown 0.32944719		36,833	36,833	35,912	36,435		251		251		36,833			0	613	03/25/2018.
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		05/25/2012.	MBS Paydown 0.300850599		40,607	40,607	39,592	40,169		299		299		40,607			0	845	03/25/2018.
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033		11/25/2012.	MBS Paydown 0.07105938		138	138	88	81		20		20		138			0		03/25/2033.
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033		04/25/2012.	MBS Paydown 0.089220593		177	177	114	104		8		8		177			0		03/25/2033.
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033		06/25/2012.	MBS Paydown 0.085957717		207	207	133	121		(217)		(217)		207			0		03/25/2033.
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033		01/25/2012.	MBS Paydown 0.116229867		261	261	167	153				0		261			0		03/25/2033.
939336	TX	1	WAMMS 2003-MS7 P PO 3/25/2033		09/25/2012.	MBS Paydown 0.077442399		274	274	175	160		(160)		(160)		274			0		03/25/2033.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.170

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....			...	07/25/2012.	MBS Paydown 0.084198049.....		440	440	282	258	.....	.....(104)	.....	.....(104)	.....	.....440	.....	.....	.....0	.....	03/25/2033.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....			...	05/25/2012.	MBS Paydown 0.086786602.....		609	609	389	357	.....	.....(49)	.....	.....(49)	.....	.....609	.....	.....	.....0	.....	03/25/2033.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....			...	12/25/2012.	MBS Paydown 0.067829132.....		808	808	517	473	.....	.....149	.....	.....149	.....	.....808	.....	.....	.....0	.....	03/25/2033.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....			...	08/25/2012.	MBS Paydown 0.078537292.....		1,415	1,415	906	830	.....	.....397	.....	.....397	.....	.....1,415	.....	.....	.....0	.....	03/25/2033.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....			...	10/25/2012.	MBS Paydown 0.07161228.....		1,458	1,458	933	854	.....	.....480	.....	.....480	.....	.....1,458	.....	.....	.....0	.....	03/25/2033.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....			...	02/25/2012.	MBS Paydown 0.105057494.....		2,793	2,793	1,788	1,637	.....	.....867	.....	.....867	.....	.....2,793	.....	.....	.....0	.....	03/25/2033.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....			...	03/25/2012.	MBS Paydown 0.089930564.....		3,782	3,782	2,420	2,217	.....	.....1,163	.....	.....1,163	.....	.....3,782	.....	.....	.....0	.....	03/25/2033.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	01/25/2012.	Pass-Through Loss.....		0	4,859	3,838	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	4	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	02/25/2012.	Pass-Through Loss.....		0	6,275	4,957	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	9	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	03/25/2012.	Pass-Through Loss.....		0	6,360	5,024	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	14	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	04/25/2012.	Pass-Through Loss.....		0	5,117	4,043	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	15	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	05/25/2012.	Pass-Through Loss.....		0	3,829	3,025	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	12	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	06/25/2012.	Pass-Through Loss.....		0	7,980	6,304	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	34	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	07/25/2012.	Pass-Through Loss.....		0	6,370	5,032	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	32	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	08/25/2012.	Pass-Through Loss.....		0	7,831	6,186	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	45	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	09/25/2012.	Pass-Through Loss.....		0	3,935	3,109	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	25	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	10/25/2012.	Pass-Through Loss.....		0	3,472	2,743	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	25	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	11/25/2012.	Pass-Through Loss.....		0	6,155	4,863	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	48	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	12/25/2012.	Pass-Through Loss.....		0	6,693	5,287	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	56	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	09/25/2012.	MBS Paydown 0.213888103.....		2,448	2,448	1,934	2,886	.....	.....14	.....	.....14	.....	.....2,448	.....	.....	.....0	16	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	04/25/2012.	MBS Paydown 0.226945517.....		1,983	1,983	1,567	3,211	.....	.....16	.....	.....16	.....	.....1,983	.....	.....	.....0	6	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	11/25/2012.	MBS Paydown 0.209211796.....		2,042	2,042	1,613	3,706	.....	.....18	.....	.....18	.....	.....2,042	.....	.....	.....0	16	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	01/25/2012.	MBS Paydown 0.234859067.....		4,844	4,844	3,827	4,387	.....	.....	.....	.....0	.....	.....4,844	.....	.....	.....0	4	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	05/25/2012.	MBS Paydown 0.224465708.....		6,090	6,090	4,811	4,485	.....	.....22	.....	.....22	.....	.....6,090	.....	.....	.....0	18	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	08/25/2012.	MBS Paydown 0.215483964.....		2,433	2,433	1,922	4,641	.....	.....23	.....	.....23	.....	.....2,433	.....	.....	.....0	14	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	10/25/2012.	MBS Paydown 0.21126095.....		7,036	7,036	5,559	4,752	.....	.....23	.....	.....23	.....	.....7,036	.....	.....	.....0	50	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	07/25/2012.	MBS Paydown 0.218049936.....		4,684	4,684	3,700	4,999	.....	.....25	.....	.....25	.....	.....4,684	.....	.....	.....0	23	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	03/25/2012.	MBS Paydown 0.22872063.....		5,256	5,256	4,152	5,252	.....	.....	.....	.....0	.....	.....5,256	.....	.....	.....0	11	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	12/25/2012.	MBS Paydown 0.206305776.....		4,931	4,931	3,896	5,256	.....	.....26	.....	.....26	.....	.....4,931	.....	.....	.....0	42	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	02/25/2012.	MBS Paydown 0.231624611.....		6,663	6,663	5,264	5,850	.....	.....	.....	.....0	.....	.....6,663	.....	.....	.....0	10	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			...	06/25/2012.	MBS Paydown 0.220813493.....		6,629	6,629	5,237	6,606	.....	.....32	.....	.....32	.....	.....6,629	.....	.....	.....0	28	07/25/2036.
947075 AF 4	WEATHERFORD INTL 9.625 03/01/2019.....			...	08/17/2012.	Consent Fee.....		7,500	.....	.....	.....2,987,355	.....	.....	.....	.....0	.....	.....7,500	.....	.....	.....0	.....	03/01/2019.
94707V AA 8	WEATHERFORD INTL 5.125 09/15/2020.....			...	08/17/2012.	Consent Fee.....		20,000	.....	.....	.....8,014,526	.....	.....	.....	.....0	.....	.....20,000	.....	.....	.....0	.....	09/15/2020.
94707V AC 4	WEATHERFORD INTL 4.50 04/15/2022.....			...	08/17/2012.	Consent Fee.....		5,000	.....	.....	.....	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	.....	00/00/0000.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034.....			...	01/25/2012.	MBS Paydown 0.389833002.....		65,050	65,050	44,885	45,872	.....	.....84	.....	.....84	.....	.....65,050	.....	.....	.....0	78	10/25/2034.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			...	02/25/2012.	Pass-Through Loss.....		0	3,871	4,172	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	241	07/25/2037.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			...	03/25/2012.	Pass-Through Loss.....		0	3,519	3,791	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	329	07/25/2037.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			...	04/25/2012.	Pass-Through Loss.....		0	12,047	12,981	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	1,502	07/25/2037.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			...	05/25/2012.	Pass-Through Loss.....		0	9,516	10,253	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	1,246	07/25/2037.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			...	06/25/2012.	Pass-Through Loss.....		0	3,710	3,998	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	697	07/25/2037.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			...	07/25/2012.	Pass-Through Loss.....		0	9,651	10,399	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	2,114	07/25/2037.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			...	08/25/2012.	Pass-Through Loss.....		0	7,325	7,893	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	1,833	07/25/2037.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			...	09/25/2012.	Pass-Through Loss.....		0	4,906	5,286	0	.....	.....	.....	.....0	0	.....	.....	.....	.....0	1,382	07/25/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.171

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description											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.						
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	10/25/2012	Pass-Through Loss			6,793	7,319						0					0	2,126	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	11/25/2012	Pass-Through Loss			869	936						0					0	299	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	12/25/2012	Pass-Through Loss			3,237	3,488						0					0	1,217	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	01/25/2012	MBS Paydown 0.50253642		28,119	28,119	30,298	20,589					0		28,119			0	873	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	09/25/2012	MBS Paydown 0.43311003		33,456	33,456	36,049	28,088					0		33,456			0	9,421	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	06/25/2012	MBS Paydown 0.45909321		47,658	47,658	51,352	37,611					0		47,658			0	8,948	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	02/25/2012	MBS Paydown 0.49466107		48,631	48,631	52,400	38,442					0		48,631			0	3,022	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	05/25/2012	MBS Paydown 0.46679845		43,667	43,667	47,051	38,939					0		43,667			0	5,719	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	10/25/2012	MBS Paydown 0.42507123		46,799	46,799	50,426	39,239					0		46,799			0	14,648	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	12/25/2012	MBS Paydown 0.4073126		52,589	52,589	56,665	40,876		(137)		(137)	0		52,589			0	19,768	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	03/25/2012	MBS Paydown 0.48553007		57,355	57,355	61,800	44,571					0		57,355			0	5,358	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	07/25/2012	MBS Paydown 0.44990842		51,581	51,581	55,579	44,833					0		51,581			0	11,297	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	11/25/2012	MBS Paydown 0.41568662		61,695	61,695	66,476	45,809					0		61,695			0	21,251	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	04/25/2012	MBS Paydown 0.47477582		59,648	59,648	64,271	52,494					0		59,648			0	7,439	07/25/2037
949837 BQ 0	WFMB	2007-10	1A39 PT INV 7/25/2037	08/25/2012	MBS Paydown 0.4388644		66,302	66,302	71,440	53,909					0		66,302			0	16,594	07/25/2037
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	08/25/2012	MBS Paydown 0.41441785		21,211	21,211	16,226	16,573		342			342		21,211			0	371	03/25/2036
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	01/25/2012	MBS Paydown 0.44258511		24,530	24,530	18,765	19,167					0		24,530			0	54	03/25/2036
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	05/25/2012	MBS Paydown 0.42597922		26,393	26,393	20,190	20,623		216			216		26,393			0	290	03/25/2036
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	11/25/2012	MBS Paydown 0.40032615		29,063	29,063	22,234	22,710		580			580		29,063			0	700	03/25/2036
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	02/25/2012	MBS Paydown 0.438730459		31,604	31,604	24,177	24,695		65			65		31,604			0	139	03/25/2036
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	07/25/2012	MBS Paydown 0.41700482		33,001	33,001	25,246	25,786		445			445		33,001			0	506	03/25/2036
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	04/25/2012	MBS Paydown 0.42919824		34,831	34,831	26,646	27,216		191			191		34,831			0	306	03/25/2036
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	06/25/2012	MBS Paydown 0.42102982		40,580	40,580	31,044	31,708		421			421		40,580			0	534	03/25/2036
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	09/25/2012	MBS Paydown 0.40935964		41,472	41,472	31,726	32,406		8,259			8,259		41,472			0	817	03/25/2036
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	12/25/2012	MBS Paydown 0.39520046		42,026	42,026	32,150	32,838		8,529			8,529		42,026			0	1,104	03/25/2036
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	03/25/2012	MBS Paydown 0.43344647		43,323	43,323	33,142	33,852		8,198			8,198		43,323			0	286	03/25/2036
94983K AE 9	WFMB	2006-AR2	2A3 SEQ SSNR CSTR 3/36	10/25/2012	MBS Paydown 0.40387091		45,002	45,002	34,427	35,164		9,100			9,100		45,002			0	985	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	09/25/2012	MBS Paydown 0.147034235		6,542	6,542	6,395	6,439		61			61		6,542			0	270	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	03/25/2012	MBS Paydown 0.21157776		7,088	7,088	6,929	6,977		16			16		7,088			0	97	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	02/25/2012	MBS Paydown 0.22066512		8,090	8,090	7,908	7,963		9			9		8,090			0	74	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	01/25/2012	MBS Paydown 0.23103647		8,760	8,760	8,563	8,623		19			19		8,760			0	40	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	04/25/2012	MBS Paydown 0.20034642		8,760	8,760	8,563	8,623		47			47		8,760			0	161	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	05/25/2012	MBS Paydown 0.18911507		8,760	8,760	8,563	8,623		56			56		8,760			0	201	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	06/25/2012	MBS Paydown 0.17788373		8,760	8,760	8,563	8,623		66			66		8,760			0	241	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	07/25/2012	MBS Paydown 0.16665238		8,760	8,760	8,563	8,623		76			76		8,760			0	281	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	08/25/2012	MBS Paydown 0.15542104		8,760	8,760	8,563	8,623		87			87		8,760			0	321	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	10/25/2012	MBS Paydown 0.13580289		8,760	8,760	8,563	8,623		106			106		8,760			0	402	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	11/25/2012	MBS Paydown 0.12457155		8,760	8,760	8,563	8,623		117			117		8,760			0	442	03/25/2036
94983Q AJ 5	WFMB	2006-3	A9 SEQ 5.50 03/25/2036	12/25/2012	MBS Paydown 0.1133402		8,760	8,760	8,563	8,623		128			128		8,760			0	482	03/25/2036
94983Q AN 6	WFMB	2006-3	APO PO 3/25/2036	12/25/2012	MBS Paydown 0.24775756		365	365	208	257		27			27		365			0		03/25/2036
94983Q AN 6	WFMB	2006-3	APO PO 3/25/2036	03/25/2012	MBS Paydown 0.34895537		484	484	276	341		(1,141)			(1,141)		484			0		03/25/2036
94983Q AN 6	WFMB	2006-3	APO PO 3/25/2036	05/25/2012	MBS Paydown 0.3085536		1,425	1,425	812	1,003		(10,453)			(10,453)		1,425			0		03/25/2036
94983Q AN 6	WFMB	2006-3	APO PO 3/25/2036	07/25/2012	MBS Paydown 0.29990368		1,431	1,431	816	1,008		(863)			(863)		1,431			0		03/25/2036

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.172

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036	11/25/2012	MBS Paydown 0.24824651		1,561	1,561	890	1,099			96	96		1,561			0		03/25/2036	
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036	10/25/2012	MBS Paydown 0.25033655		1,713	1,713	977	1,206		(413)		(413)		1,713			0		03/25/2036	
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036	01/25/2012	MBS Paydown 0.43314999		2,149	2,149	1,225	1,513				0		2,149			0		03/25/2036	
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036	06/25/2012	MBS Paydown 0.30181955		5,031	5,031	2,868	3,542		367		367		5,031			0		03/25/2036	
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036	08/25/2012	MBS Paydown 0.28992887		7,452	7,452	4,248	5,246		1,321		1,321		7,452			0		03/25/2036	
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036	09/25/2012	MBS Paydown 0.252629942		27,866	27,866	15,884	19,616		9,108		9,108		27,866			0		03/25/2036	
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036	04/25/2012	MBS Paydown 0.3104612		28,759	28,759	16,393	20,245		7,369		7,369		28,759			0		03/25/2036	
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036	02/25/2012	MBS Paydown 0.34960374		62,418	62,418	35,578	43,939		16,130		16,130		62,418			0		03/25/2036	
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036	03/29/2012	Book Value Adjustment							(1,141)		(1,141)		(1,469)		1,469	1,469		03/25/2036	
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036	11/30/2012	Book Value Adjustment								96	96		1,435		(1,435)	(1,435)		03/25/2036	
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036	12/31/2012	Book Value Adjustment							27		27		34		(34)	(34)		03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	01/25/2012	MBS Paydown 0.31947883		8,996	8,996	7,973	7,951				0		8,996			0	34	03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	02/25/2012	MBS Paydown 0.317854286		38,989	38,989	34,554	34,459		(46)		(46)		38,989			0	295	03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	07/25/2012	MBS Paydown 0.28626523		45,960	45,960	40,732	40,620		104		104		45,960			0	1,079	03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	12/25/2012	MBS Paydown 0.25474767		60,022	60,022	53,194	53,048		589		589		60,022			0	2,121	03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	05/25/2012	MBS Paydown 0.29459332		111,928	111,928	99,196	98,923		495		495		111,928			0	1,992	03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	11/25/2012	MBS Paydown 0.25724858		128,358	128,358	113,757	113,444		3,827		3,827		128,358			0	4,253	03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	06/25/2012	MBS Paydown 0.28818023		153,914	153,914	136,406	136,031		5,705		5,705		153,914			0	3,205	03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	09/25/2012	MBS Paydown 0.27018896		172,161	172,161	152,577	152,157		8,595		8,595		172,161			0	4,903	03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	10/25/2012	MBS Paydown 0.26259684		182,211	182,211	161,484	161,040		10,312		10,312		182,211			0	5,620	03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	03/25/2012	MBS Paydown 0.30903778		211,596	211,596	187,527	187,011		11,845		11,845		211,596			0	2,376	03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	08/25/2012	MBS Paydown 0.27736232		213,670	213,670	189,365	188,844		13,342		13,342		213,670			0	5,561	03/25/2036	
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36	04/25/2012	MBS Paydown 0.29925697		234,739	234,739	208,038	207,465		14,781		14,781		234,739			0	3,436	03/25/2036	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	12/25/2012	MBS Paydown 0.25535402		35,222	35,222	28,288	27,545		1,490		1,490		35,222			0		12/28/2037	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	07/25/2012	MBS Paydown 0.29672558		36,021	36,021	28,930	28,171		(4,159)		(4,159)		36,021			0		12/28/2037	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	09/25/2012	MBS Paydown 0.27473368		42,965	42,965	34,506	33,601		(1,718)		(1,718)		42,965			0		12/28/2037	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	01/25/2012	MBS Paydown 0.37763071		61,948	61,948	49,752	48,446				0		61,948			0		12/28/2037	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	11/25/2012	MBS Paydown 0.25865984		78,343	78,343	62,919	61,269		2,840		2,840		78,343			0		12/28/2037	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	10/25/2012	MBS Paydown 0.266012921		92,915	92,915	74,623	72,665		11,591		11,591		92,915			0		12/28/2037	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	05/25/2012	MBS Paydown 0.3134144		96,880	96,880	77,807	75,765		9,175		9,175		96,880			0		12/28/2037	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	04/25/2012	MBS Paydown 0.32250727		140,006	140,006	112,443	109,492		1,337		1,337		140,006			0		12/28/2037	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	06/25/2012	MBS Paydown 0.30010645		141,789	141,789	113,875	110,887		20,364		20,364		141,789			0		12/28/2037	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	03/25/2012	MBS Paydown 0.33564787		153,167	153,167	123,013	119,785		25,254		25,254		153,167			0		12/28/2037	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	08/25/2012	MBS Paydown 0.27876623		191,348	191,348	153,676	149,644		33,383		33,383		191,348			0		12/28/2037	
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037	02/25/2012	MBS Paydown 0.35002372		294,138	294,138	236,230	230,031		53,096		53,096		294,138			0		12/28/2037	
94986M AA 0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38	10/25/2012	MBS Paydown 0.37264415		4,581	4,581	4,607	4,600		(4)		(4)		4,581			0	231	01/25/2038	
94986M AA 0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38	06/25/2012	MBS Paydown 0.421479		58,245	58,245	58,573	58,491		(32)		(32)		58,245			0	1,765	01/25/2038	
94986M AA 0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38	08/25/2012	MBS Paydown 0.3997167		64,667	64,667	65,030	64,940		(44)		(44)		64,667			0	2,612	01/25/2038	
94986M AA 0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38	03/25/2012	MBS Paydown 0.44712676		73,243	73,243	73,655	73,553		(18)		(18)		73,243			0	1,114	01/25/2038	
94986M AA 0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38	02/25/2012	MBS Paydown 0.450788918		99,129	99,129	99,687	99,548		(13)		(13)		99,129			0	1,005	01/25/2038	
94986M AA 0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38	01/25/2012	MBS Paydown 0.45574539		111,444	111,444	112,071	111,915				0		111,444			0	565	01/25/2038	
94986M AA 0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38	11/25/2012	MBS Paydown 0.36600213		132,840	132,840	133,588	133,402		(924)		(924)		132,840			0	7,377	01/25/2038	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n							Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15						
CUSIP Identification			Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost			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
94986M AA 0			WFMB 2007-AR10 1A1SEQ SSNR CSTR 1/25/38.	04/25/2012.	MBS Paydown 0.44001936.....		142,148	142,148	142,948	142,749			(46)		(46)		142,148			0	2,880	01/25/2038.
94986M AA 0			WFMB 2007-AR10 1A1SEQ SSNR CSTR 1/25/38.	12/25/2012.	MBS Paydown 0.35042142.....		311,614	311,614	313,367	312,931			(2,420)		(2,420)		311,614			0	18,876	01/25/2038.
94986M AA 0			WFMB 2007-AR10 1A1SEQ SSNR CSTR 1/25/38.	05/25/2012.	MBS Paydown 0.42439127.....		312,562	312,562	314,320	313,882			(2,005)		(2,005)		312,562			0	7,916	01/25/2038.
94986M AA 0			WFMB 2007-AR10 1A1SEQ SSNR CSTR 1/25/38.	07/25/2012.	MBS Paydown 0.40295003.....		370,579	370,579	372,664	372,145			(2,675)		(2,675)		370,579			0	13,103	01/25/2038.
94986M AA 0			WFMB 2007-AR10 1A1SEQ SSNR CSTR 1/25/38.	09/25/2012.	MBS Paydown 0.3728732.....		536,870	536,870	539,890	539,138			(4,205)		(4,205)		536,870			0	24,398	01/25/2038.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	06/25/2012.	MBS Paydown 0.06121236.....		6,077	6,077	5,636	5,685			45		45		6,077			0	175	09/25/2033.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	08/25/2012.	MBS Paydown 0.05789176.....		9,521	9,521	8,831	8,907			89		89		9,521			0	365	09/25/2033.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	04/25/2012.	MBS Paydown 0.06358853.....		15,512	15,512	14,388	14,513			75		75		15,512			0	297	09/25/2033.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	12/25/2012.	MBS Paydown 0.04910802.....		20,154	20,154	18,693	18,855			301		301		20,154			0	1,159	09/25/2033.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	11/25/2012.	MBS Paydown 0.05036763.....		26,379	26,379	24,467	24,679			883		883		26,379			0	1,390	09/25/2033.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	05/25/2012.	MBS Paydown 0.06159217.....		31,942	31,942	29,626	29,883			680		680		31,942			0	765	09/25/2033.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	10/25/2012.	MBS Paydown 0.05201633.....		33,067	33,067	30,670	30,936			1,292		1,292		33,067			0	1,584	09/25/2033.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	02/25/2012.	MBS Paydown 0.06719275.....		36,535	36,535	33,887	34,180			315		315		36,535			0	350	09/25/2033.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	03/25/2012.	MBS Paydown 0.06455806.....		42,155	42,155	39,099	39,438			1,196		1,196		42,155			0	606	09/25/2033.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	07/25/2012.	MBS Paydown 0.05848681.....		43,609	43,609	40,447	40,798			1,565		1,565		43,609			0	1,463	09/25/2033.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	09/25/2012.	MBS Paydown 0.05408304.....		60,940	60,940	56,521	57,011			3,133		3,133		60,940			0	2,628	09/25/2033.
949912 AA 7			WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.	01/25/2012.	MBS Paydown 0.06947621.....		62,008	62,008	57,512	58,011			1,322		1,322		62,008			0	297	09/25/2033.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	01/15/2012.	Paydown 100.0.....		12,624	12,624	13,610	13,206			(4)		(4)		12,624			0	70	12/15/2018.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	02/15/2012.	Paydown 100.0.....		12,695	12,695	13,686	13,280			(12)		(12)		12,695			0	142	12/15/2018.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	03/15/2012.	Paydown 100.0.....		12,766	12,766	13,762	13,354			(20)		(20)		12,766			0	214	12/15/2018.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	04/15/2012.	Paydown 100.0.....		12,837	12,837	13,839	13,428			(29)		(29)		12,837			0	286	12/15/2018.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	05/15/2012.	Paydown 100.0.....		12,908	12,908	13,916	13,503			(37)		(37)		12,908			0	360	12/15/2018.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	06/15/2012.	Paydown 100.0.....		12,980	12,980	13,994	13,578			(46)		(46)		12,980			0	434	12/15/2018.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	07/15/2012.	Paydown 100.0.....		13,053	13,053	14,072	13,654			(55)		(55)		13,053			0	509	12/15/2018.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	08/15/2012.	Paydown 100.0.....		13,125	13,125	14,150	13,730			(64)		(64)		13,125			0	585	12/15/2018.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	09/15/2012.	Paydown 100.0.....		13,199	13,199	14,229	13,807			(73)		(73)		13,199			0	662	12/15/2018.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	10/15/2012.	Paydown 100.0.....		13,272	13,272	14,308	13,884			(82)		(82)		13,272			0	740	12/15/2018.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	11/15/2012.	Paydown 100.0.....		13,346	13,346	14,388	13,961			(91)		(91)		13,346			0	818	12/15/2018.
95259# AA 2			WALGREEN CO-W DUNDE IL 6.69 12/15/18.	12/15/2012.	Paydown 100.0.....		13,421	13,421	14,468	14,039			(100)		(100)		13,421			0	898	12/15/2018.
96032Q AA 0			WESTR 2012-1 A ABS 4.50 09/20/2025.	09/20/2012.	MBS Paydown 0.803236613.....		134,349	134,349	134,349	134,349			(362)		(362)		134,349			0	2,318	09/20/2025.
96032Q AA 0			WESTR 2012-1 A ABS 4.50 09/20/2025.	12/20/2012.	MBS Paydown 0.71957411.....		137,596	137,596	137,596	137,596			(336)		(336)		137,596			0	3,921	09/20/2025.
96032Q AA 0			WESTR 2012-1 A ABS 4.50 09/20/2025.	11/20/2012.	MBS Paydown 0.747093374.....		139,026	139,026	139,026	139,026			(354)		(354)		139,026			0	3,441	09/20/2025.
96032Q AA 0			WESTR 2012-1 A ABS 4.50 09/20/2025.	10/20/2012.	MBS Paydown 0.774898524.....		141,690	141,690	141,690	141,690			(375)		(375)		141,690			0	2,976	09/20/2025.
96032Q AA 0			WESTR 2012-1 A ABS 4.50 09/20/2025.	08/20/2012.	MBS Paydown 0.830106482.....		147,888	147,888	147,888	147,888			(422)		(422)		147,888			0	1,996	09/20/2025.
96032Q AA 0			WESTR 2012-1 A ABS 4.50 09/20/2025.	07/20/2012.	MBS Paydown 0.859684038.....		157,811	157,811	157,811	157,811			(472)		(472)		157,811			0	1,539	09/20/2025.
96032Q AA 0			WESTR 2012-1 A ABS 4.50 09/20/2025.	06/20/2012.	MBS Paydown 0.891246141.....		163,935	163,935	163,935	163,935			(510)		(510)		163,935			0	984	09/20/2025.
96032Q AA 0			WESTR 2012-1 A ABS 4.50 09/20/2025.	05/20/2012.	MBS Paydown 0.924033079.....		379,835	379,835	379,835	379,835			(581)		(581)		379,835			0	855	09/20/2025.
96032T AA 4			WESTR 2012-2A A ABS 3.0 01/20/2025.	12/20/2012.	MBS Paydown 0.88508426.....		164,435	164,435	164,435	164,435			(648)		(648)		164,435			0	973	01/20/2025.
96032T AA 4			WESTR 2012-2A A ABS 3.0 01/20/2025.	11/20/2012.	MBS Paydown 0.91038191.....		176,980	176,980	176,980	176,980			(721)		(721)		176,980			0	605	01/20/2025.
96032T AA 4			WESTR 2012-2A A ABS 3.0 01/20/2025.	10/20/2012.	MBS Paydown 0.937609562.....		405,538	405,538	405,538	405,538			(616)		(616)		405,538			0	372	01/20/2025.
961548 AS 3			WESTVACO CORP 7.50 06/15/2027.	06/15/2012.	Sinking Fund Redemption 100.0.....		610,000	610,000	617,631	616,636			(6,636)		(6,636)		610,000			0	22,875	06/15/2027.
96928* AN 7			HD CTL WM BLAIR 2005K 5.107 1/15/36.	01/15/2012.	Paydown 100.0.....		9,339	9,339	9,339	9,339			0		0		9,339			0	39	01/15/2036.
96928* AN 7			HD CTL WM BLAIR 2005K 5.107 1/15/36.	02/15/2012.	Paydown 100.0.....		9,378	9,378	9,378	9,378			0		0		9,378			0	79	01/15/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.174

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description									11	12	13	14	15						
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
96928*	AN 7	HD CTL WM BLAIR 2005K 5.107 1/15/36.....	...	03/15/2012.	Paydown 100.0.....		9,417	9,417	9,417	9,417				0		9,417			0	119	01/15/2036.
96928*	AN 7	HD CTL WM BLAIR 2005K 5.107 1/15/36.....	...	03/15/2012.	Paydown 114.2274132.....		6,038,983	5,286,807	5,286,807	5,286,807				0		5,286,807		752,176	752,176	66,799	01/15/2036.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	01/15/2012.	Paydown 100.0.....		6,665	6,665	6,665	6,665				0		6,665				37	09/15/2031.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	02/15/2012.	Paydown 100.0.....		6,702	6,702	6,702	6,702				0		6,702				74	09/15/2031.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	03/15/2012.	Paydown 100.0.....		6,739	6,739	6,739	6,739				0		6,739				112	09/15/2031.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	04/15/2012.	Paydown 100.0.....		6,776	6,776	6,776	6,776				0		6,776				150	09/15/2031.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	05/15/2012.	Paydown 100.0.....		6,814	6,814	6,814	6,814				0		6,814				189	09/15/2031.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	06/15/2012.	Paydown 100.0.....		6,852	6,852	6,852	6,852				0		6,852				228	09/15/2031.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	07/15/2012.	Paydown 100.0.....		6,890	6,890	6,890	6,890				0		6,890				268	09/15/2031.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	08/15/2012.	Paydown 100.0.....		6,928	6,928	6,928	6,928				0		6,928				308	09/15/2031.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	09/15/2012.	Paydown 100.0.....		6,966	6,966	6,966	6,966				0		6,966				348	09/15/2031.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	10/15/2012.	Paydown 100.0.....		7,005	7,005	7,005	7,005				0		7,005				389	09/15/2031.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	11/15/2012.	Paydown 100.0.....		7,044	7,044	7,044	7,044				0		7,044				430	09/15/2031.
96928*	CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....	...	12/15/2012.	Paydown 100.0.....		7,083	7,083	7,083	7,083				0		7,083				472	09/15/2031.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	01/15/2012.	Paydown 100.0.....		7,756	7,756	7,756	7,756				0		7,756				43	10/15/2032.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	02/15/2012.	Paydown 100.0.....		7,799	7,799	7,799	7,799				0		7,799				87	10/15/2032.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	03/15/2012.	Paydown 100.0.....		7,842	7,842	7,842	7,842				0		7,842				131	10/15/2032.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	04/15/2012.	Paydown 100.0.....		7,886	7,886	7,886	7,886				0		7,886				175	10/15/2032.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	05/15/2012.	Paydown 100.0.....		7,929	7,929	7,929	7,929				0		7,929				220	10/15/2032.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	06/15/2012.	Paydown 100.0.....		7,973	7,973	7,973	7,973				0		7,973				266	10/15/2032.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	07/15/2012.	Paydown 100.0.....		8,018	8,018	8,018	8,018				0		8,018				311	10/15/2032.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	08/15/2012.	Paydown 100.0.....		8,062	8,062	8,062	8,062				0		8,062				358	10/15/2032.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	09/15/2012.	Paydown 100.0.....		8,107	8,107	8,107	8,107				0		8,107				405	10/15/2032.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	10/15/2012.	Paydown 100.0.....		8,152	8,152	8,152	8,152				0		8,152				452	10/15/2032.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	11/15/2012.	Paydown 100.0.....		8,197	8,197	8,197	8,197				0		8,197				500	10/15/2032.
96928*	CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32.....	...	12/15/2012.	Paydown 100.0.....		8,243	8,243	8,243	8,243				0		8,243				549	10/15/2032.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	01/15/2012.	Paydown 100.0.....		6,346	6,346	6,346	6,346				0		6,346				35	06/15/2033.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	02/15/2012.	Paydown 100.0.....		6,381	6,381	6,381	6,381				0		6,381				71	06/15/2033.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	03/15/2012.	Paydown 100.0.....		6,417	6,417	6,417	6,417				0		6,417				107	06/15/2033.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	04/15/2012.	Paydown 100.0.....		6,453	6,453	6,453	6,453				0		6,453				143	06/15/2033.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	05/15/2012.	Paydown 100.0.....		6,488	6,488	6,488	6,488				0		6,488				180	06/15/2033.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	06/15/2012.	Paydown 100.0.....		6,524	6,524	6,524	6,524				0		6,524				217	06/15/2033.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	07/15/2012.	Paydown 100.0.....		6,561	6,561	6,561	6,561				0		6,561				255	06/15/2033.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	08/15/2012.	Paydown 100.0.....		6,597	6,597	6,597	6,597				0		6,597				293	06/15/2033.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	09/15/2012.	Paydown 100.0.....		6,634	6,634	6,634	6,634				0		6,634				331	06/15/2033.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	10/15/2012.	Paydown 100.0.....		6,670	6,670	6,670	6,670				0		6,670				370	06/15/2033.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	11/15/2012.	Paydown 100.0.....		6,707	6,707	6,707	6,707				0		6,707				409	06/15/2033.
96928*	CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	...	12/15/2012.	Paydown 100.0.....		6,745	6,745	6,745	6,745				0		6,745				449	06/15/2033.
96928*	CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	01/15/2012.	Paydown 100.0.....		7,770	7,770	7,770	7,770				0		7,770				43	05/15/2034.
96928*	CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	02/15/2012.	Paydown 100.0.....		7,813	7,813	7,813	7,813				0		7,813				87	05/15/2034.
96928*	CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	03/15/2012.	Paydown 100.0.....		7,857	7,857	7,857	7,857				0		7,857				131	05/15/2034.
96928*	CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	04/15/2012.	Paydown 100.0.....		7,900	7,900	7,900	7,900				0		7,900				175	05/15/2034.
96928*	CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	05/15/2012.	Paydown 100.0.....		7,944	7,944	7,944	7,944				0		7,944				220	05/15/2034.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.175

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	06/15/2012.	Paydown 100.0.....		7,988	7,988	7,988	7,988	.....	.....	.....	.....0	.....	.....7,988	.....	.....	.....0	266	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	07/15/2012.	Paydown 100.0.....		8,032	8,032	8,032	8,032	.....	.....	.....	.....0	.....	.....8,032	.....	.....	.....0	312	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	08/15/2012.	Paydown 100.0.....		8,077	8,077	8,077	8,077	.....	.....	.....	.....0	.....	.....8,077	.....	.....	.....0	359	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	09/15/2012.	Paydown 100.0.....		8,122	8,122	8,122	8,122	.....	.....	.....	.....0	.....	.....8,122	.....	.....	.....0	406	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	10/15/2012.	Paydown 100.0.....		8,167	8,167	8,167	8,167	.....	.....	.....	.....0	.....	.....8,167	.....	.....	.....0	453	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	11/15/2012.	Paydown 100.0.....		8,212	8,212	8,212	8,212	.....	.....	.....	.....0	.....	.....8,212	.....	.....	.....0	501	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....	...	12/15/2012.	Paydown 100.0.....		8,258	8,258	8,258	8,258	.....	.....	.....	.....0	.....	.....8,258	.....	.....	.....0	550	05/15/2034.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	01/15/2012.	Paydown 100.0.....		5,184	5,184	5,184	5,184	.....	.....	.....	.....0	.....	.....5,184	.....	.....	.....0	29	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	02/15/2012.	Paydown 100.0.....		5,213	5,213	5,213	5,213	.....	.....	.....	.....0	.....	.....5,213	.....	.....	.....0	58	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	03/15/2012.	Paydown 100.0.....		5,242	5,242	5,242	5,242	.....	.....	.....	.....0	.....	.....5,242	.....	.....	.....0	87	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	04/15/2012.	Paydown 100.0.....		5,271	5,271	5,271	5,271	.....	.....	.....	.....0	.....	.....5,271	.....	.....	.....0	117	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	05/15/2012.	Paydown 100.0.....		5,300	5,300	5,300	5,300	.....	.....	.....	.....0	.....	.....5,300	.....	.....	.....0	147	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	06/15/2012.	Paydown 100.0.....		5,327	5,327	5,327	5,327	.....	.....	.....	.....0	.....	.....5,327	.....	.....	.....0	177	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	07/15/2012.	Paydown 100.0.....		5,359	5,359	5,359	5,359	.....	.....	.....	.....0	.....	.....5,359	.....	.....	.....0	208	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	08/15/2012.	Paydown 100.0.....		5,389	5,389	5,389	5,389	.....	.....	.....	.....0	.....	.....5,389	.....	.....	.....0	239	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	09/15/2012.	Paydown 100.0.....		5,419	5,419	5,419	5,419	.....	.....	.....	.....0	.....	.....5,419	.....	.....	.....0	271	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	10/15/2012.	Paydown 100.0.....		5,449	5,449	5,449	5,449	.....	.....	.....	.....0	.....	.....5,449	.....	.....	.....0	302	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	11/15/2012.	Paydown 100.0.....		5,479	5,479	5,479	5,479	.....	.....	.....	.....0	.....	.....5,479	.....	.....	.....0	335	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	...	12/15/2012.	Paydown 100.0.....		5,510	5,510	5,510	5,510	.....	.....	.....	.....0	.....	.....5,510	.....	.....	.....0	367	10/15/2033.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	01/15/2012.	Paydown 100.0.....		33,987	33,987	34,307	34,280	.....	.....(1)	.....	.....(1)	.....	.....33,987	.....	.....	.....0	167	02/15/2029.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	02/15/2012.	Paydown 100.0.....		34,154	34,154	34,476	34,448	.....	.....(3)	.....	.....(3)	.....	.....34,154	.....	.....	.....0	336	02/15/2029.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	03/15/2012.	Paydown 100.0.....		34,322	34,322	34,646	34,618	.....	.....(5)	.....	.....(5)	.....	.....34,322	.....	.....	.....0	506	02/15/2029.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	04/15/2012.	Paydown 100.0.....		34,491	34,491	34,816	34,788	.....	.....(7)	.....	.....(7)	.....	.....34,491	.....	.....	.....0	678	02/15/2029.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	05/15/2012.	Paydown 100.0.....		34,660	34,660	34,987	34,959	.....	.....(9)	.....	.....(9)	.....	.....34,660	.....	.....	.....0	852	02/15/2029.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	06/15/2012.	Paydown 100.0.....		34,831	34,831	35,159	35,131	.....	.....(11)	.....	.....(11)	.....	.....34,831	.....	.....	.....0	1,028	02/15/2029.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	07/15/2012.	Paydown 100.0.....		35,002	35,002	35,332	35,303	.....	.....(13)	.....	.....(13)	.....	.....35,002	.....	.....	.....0	1,205	02/15/2029.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	08/15/2012.	Paydown 100.0.....		35,174	35,174	35,506	35,477	.....	.....(15)	.....	.....(15)	.....	.....35,174	.....	.....	.....0	1,384	02/15/2029.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	09/15/2012.	Paydown 100.0.....		35,347	35,347	35,680	35,651	.....	.....(18)	.....	.....(18)	.....	.....35,347	.....	.....	.....0	1,564	02/15/2029.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	10/15/2012.	Paydown 100.0.....		35,521	35,521	35,856	35,827	.....	.....(20)	.....	.....(20)	.....	.....35,521	.....	.....	.....0	1,746	02/15/2029.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	11/15/2012.	Paydown 100.0.....		35,696	35,696	36,032	36,003	.....	.....(22)	.....	.....(22)	.....	.....35,696	.....	.....	.....0	1,931	02/15/2029.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	...	12/15/2012.	Paydown 100.0.....		35,871	35,871	36,209	36,180	.....	.....(24)	.....	.....(24)	.....	.....35,871	.....	.....	.....0	2,116	02/15/2029.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	...	01/15/2012.	Paydown 100.0.....		12,627	12,627	12,754	12,748	.....	.....	.....	.....0	.....	.....12,627	.....	.....	.....0	65	01/15/2035.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	...	02/15/2012.	Paydown 100.0.....		12,692	12,692	12,820	12,813	.....	.....(1)	.....	.....(1)	.....	.....12,692	.....	.....	.....0	131	01/15/2035.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	...	03/15/2012.	Paydown 100.0.....		12,757	12,757	12,886	12,879	.....	.....(1)	.....	.....(1)	.....	.....12,759	.....	.....	.....0	197	01/15/2035.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	...	04/15/2012.	Paydown 100.0.....		12,823	12,823	12,952	12,946	.....	.....(2)	.....	.....(2)	.....	.....12,823	.....	.....	.....0	265	01/15/2035.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	...	05/15/2012.	Paydown 100.0.....		12,889	12,889	13,019	13,013	.....	.....(2)	.....	.....(2)	.....	.....12,889	.....	.....	.....0	332	01/15/2035.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	...	06/15/2012.	Paydown 100.0.....		12,956	12,956	13,086	13,080	.....	.....(2)	.....	.....(2)	.....	.....12,956	.....	.....	.....0	401	01/15/2035.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	...	07/15/2012.	Paydown 100.0.....		13,023	13,023	13,154	13,147	.....	.....(3)	.....	.....(3)	.....	.....13,023	.....	.....	.....0	470	01/15/2035.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	...	08/15/2012.	Paydown 100.0.....		13,090	13,090	13,222	13,215	.....	.....(3)	.....	.....(3)	.....	.....13,090	.....	.....	.....0	540	01/15/2035.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	...	09/15/2012.	Paydown 100.0.....		13,157	13,157	13,290	13,283	.....	.....(4)	.....	.....(4)	.....	.....13,157	.....	.....	.....0	611	01/15/2035.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	...	10/15/2012.	Paydown 100.0.....		13,225	13,225	13,358	13,352	.....	.....(4)	.....	.....(4)	.....	.....13,225	.....	.....	.....0	682	01/15/2035.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	...	11/15/2012.	Paydown 100.0.....		13,293	13,293	13,427	13,421	.....	.....(5)	.....	.....(5)	.....	.....13,293	.....	.....	.....0	754	01/15/2035.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
96928*	CX	3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....		12/15/2012.	Paydown 100.0.....		13,362	13,362	13,497	13,490			(5)		(5)	13,362			0	827	01/15/2035.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		01/15/2012.	Paydown 100.0.....		4,584	4,584	4,630	4,628					0	4,584			0	28	01/15/2036.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		02/15/2012.	Paydown 100.0.....		4,611	4,611	4,658	4,656					0	4,611			0	56	01/15/2036.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		03/15/2012.	Paydown 100.0.....		4,639	4,639	4,686	4,684					0	4,639			0	84	01/15/2036.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		04/15/2012.	Paydown 100.0.....		4,667	4,667	4,714	4,712		(1)			(1)	4,667			0	113	01/15/2036.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		05/15/2012.	Paydown 100.0.....		4,695	4,695	4,743	4,741		(1)			(1)	4,695			0	142	01/15/2036.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		06/15/2012.	Paydown 100.0.....		4,724	4,724	4,772	4,770		(1)			(1)	4,724			0	171	01/15/2036.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		07/15/2012.	Paydown 100.0.....		4,752	4,752	4,800	4,798		(1)			(1)	4,752			0	201	01/15/2036.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		08/15/2012.	Paydown 100.0.....		4,781	4,781	4,829	4,827		(1)			(1)	4,781			0	231	01/15/2036.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		09/15/2012.	Paydown 100.0.....		4,810	4,810	4,859	4,857		(1)			(1)	4,810			0	262	01/15/2036.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		10/15/2012.	Paydown 100.0.....		4,839	4,839	4,888	4,886		(2)			(2)	4,839			0	292	01/15/2036.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		11/15/2012.	Paydown 100.0.....		4,868	4,868	4,918	4,915		(2)			(2)	4,868			0	324	01/15/2036.
96928*	CZ	8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....		12/15/2012.	Paydown 100.0.....		4,897	4,897	4,947	4,945		(2)			(2)	4,897			0	355	01/15/2036.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		01/15/2012.	Paydown 100.0.....		36,776	36,776	37,172	37,137		(1)			(1)	36,776			0	165	08/15/2031.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		02/15/2012.	Paydown 100.0.....		36,941	36,941	37,339	37,303		(3)			(3)	36,941			0	331	08/15/2031.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		03/15/2012.	Paydown 100.0.....		37,106	37,106	37,506	37,470		(5)			(5)	37,106			0	498	08/15/2031.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		04/15/2012.	Paydown 100.0.....		37,272	37,272	37,674	37,638		(7)			(7)	37,272			0	667	08/15/2031.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		05/15/2012.	Paydown 100.0.....		37,439	37,439	37,842	37,807		(10)			(10)	37,439			0	838	08/15/2031.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		06/15/2012.	Paydown 100.0.....		37,606	37,606	38,012	37,976		(12)			(12)	37,606			0	1,010	08/15/2031.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		07/15/2012.	Paydown 100.0.....		37,775	37,775	38,182	38,146		(14)			(14)	37,775			0	1,183	08/15/2031.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		08/15/2012.	Paydown 100.0.....		37,944	37,944	38,353	38,316		(16)			(16)	37,944			0	1,358	08/15/2031.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		09/15/2012.	Paydown 100.0.....		38,114	38,114	38,524	38,488		(19)			(19)	38,114			0	1,535	08/15/2031.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		10/15/2012.	Paydown 100.0.....		38,284	38,284	38,697	38,660		(21)			(21)	38,284			0	1,713	08/15/2031.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		11/15/2012.	Paydown 100.0.....		38,455	38,455	38,870	38,833		(23)			(23)	38,455			0	1,893	08/15/2031.
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....		12/15/2012.	Paydown 100.0.....		38,628	38,628	39,044	39,007		(26)			(26)	38,628			0	2,074	08/15/2031.
96928*	DB	0	HEWLETT-PACKARD CTL 5.00 12/15/2017.....		01/15/2012.	Paydown 100.0.....		84,660	84,660	85,458	85,296		(7)			(7)	84,660			0	353	12/15/2017.
96928*	DB	0	HEWLETT-PACKARD CTL 5.00 12/15/2017.....		02/15/2012.	Paydown 100.0.....		85,013	85,013	85,814	85,651		(23)			(23)	85,013			0	708	12/15/2017.
96928*	DB	0	HEWLETT-PACKARD CTL 5.00 12/15/2017.....		03/15/2012.	Paydown 100.0.....		85,367	85,367	86,171	86,008		(38)			(38)	85,367			0	1,067	12/15/2017.
96928*	DB	0	HEWLETT-PACKARD CTL 5.00 12/15/2017.....		04/15/2012.	Paydown 100.0.....		85,723	85,723	86,530	86,367		(54)			(54)	85,723			0	1,429	12/15/2017.
96928*	DB	0	HEWLETT-PACKARD CTL 5.00 12/15/2017.....		05/15/2012.	Paydown 100.0.....		86,080	86,080	86,891	86,726		(70)			(70)	86,080			0	1,793	12/15/2017.
96928*	DB	0	HEWLETT-PACKARD CTL 5.00 12/15/2017.....		06/15/2012.	Paydown 100.0.....		86,438	86,438	87,253	87,088		(86)			(86)	86,438			0	2,161	12/15/2017.
96928*	DB	0	HEWLETT-PACKARD CTL 5.00 12/15/2017.....		07/15/2012.	Paydown 100.0.....		86,799	86,799	87,617	87,451		(102)			(102)	86,799			0	2,532	12/15/2017.
96928*	DB	0	HEWLETT-PACKARD CTL 5.00 12/15/2017.....		08/15/2012.	Paydown 100.0.....		87,160	87,160	87,982	87,815		(119)			(119)	87,160			0	2,905	12/15/2017.
96928*	DB	0	HEWLETT-PACKARD CTL 5.00 12/15/2017.....		08/24/2012.	Paydown 103.0.....		7,494,154	7,275,878	7,344,445	7,330,539		(59,325)			(59,325)	7,275,878		218,275	218,275	251,624	12/15/2017.
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....		01/25/2012.	Paydown 100.0.....		50,507	50,507	50,977	50,945		(2)			(2)	50,507			0	244	01/25/2029.
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....		02/25/2012.	Paydown 100.0.....		50,751	50,751	51,223	51,191		(5)			(5)	50,751			0	491	01/25/2029.
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....		03/25/2012.	Paydown 100.0.....		50,996	50,996	51,471	51,439		(8)			(8)	50,996			0	739	01/25/2029.
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....		04/25/2012.	Paydown 100.0.....		51,243	51,243	51,719	51,687		(12)			(12)	51,243			0	991	01/25/2029.
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....		05/25/2012.	Paydown 100.0.....		51,491	51,491	51,969	51,937		(15)			(15)	51,491			0	1,244	01/25/2029.
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....		06/25/2012.	Paydown 100.0.....		51,740	51,740	52,221	52,188		(18)			(18)	51,740			0	1,500	01/25/2029.
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....		07/25/2012.	Paydown 100.0.....		51,990	51,990	52,473	52,440		(21)			(21)	51,990			0	1,759	01/25/2029.
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....		08/25/2012.	Paydown 100.0.....		52,241	52,241	52,727	52,694		(24)			(24)	52,241			0	2,020	01/25/2029.
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....		09/25/2012.	Paydown 100.0.....		52,493	52,493	52,981	52,949		(28)			(28)	52,493			0	2,283	01/25/2029.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.177

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....	10/25/2012.	Paydown 100.0.....		52,747	52,747	53,238	53,204	(31)		(31)	52,747			0	2,549	01/25/2029.			
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....	11/25/2012.	Paydown 100.0.....		53,002	53,002	53,495	53,462	(34)		(34)	53,002			0	2,818	01/25/2029.			
96928*	DE	4	KOHL'S CORP CTL 5.80 1/25/2029.....	12/25/2012.	Paydown 100.0.....		53,258	53,258	53,753	53,720	(38)		(38)	53,258			0	3,089	01/25/2029.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	01/15/2012.	Paydown 100.0.....		27,235	27,235	27,492	27,477	(1)		(1)	27,235			0	103	08/15/2030.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	02/15/2012.	Paydown 100.0.....		27,339	27,339	27,596	27,582	(2)		(2)	27,339			0	208	08/15/2030.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	03/15/2012.	Paydown 100.0.....		27,443	27,443	27,701	27,687	(4)		(4)	27,443			0	313	08/15/2030.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	04/15/2012.	Paydown 100.0.....		27,547	27,547	27,806	27,792	(6)		(6)	27,547			0	419	08/15/2030.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	05/15/2012.	Paydown 100.0.....		27,652	27,652	27,912	27,897	(7)		(7)	27,652			0	525	08/15/2030.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	06/15/2012.	Paydown 100.0.....		27,757	27,757	28,018	28,003	(9)		(9)	27,757			0	633	08/15/2030.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	07/15/2012.	Paydown 100.0.....		27,862	27,862	28,125	28,110	(11)		(11)	27,862			0	741	08/15/2030.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	08/15/2012.	Paydown 100.0.....		27,968	27,968	28,231	28,217	(12)		(12)	27,968			0	850	08/15/2030.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	09/15/2012.	Paydown 100.0.....		28,075	28,075	28,339	28,324	(14)		(14)	28,075			0	960	08/15/2030.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	10/15/2012.	Paydown 100.0.....		28,181	28,181	28,446	28,432	(16)		(16)	28,181			0	1,071	08/15/2030.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	11/15/2012.	Paydown 100.0.....		28,288	28,288	28,554	28,540	(18)		(18)	28,288			0	1,182	08/15/2030.			
96928*	DH	7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030...	12/15/2012.	Paydown 100.0.....		28,396	28,396	28,663	28,648	(19)		(19)	28,396			0	1,295	08/15/2030.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	01/15/2012.	Paydown 100.0.....		12,234	12,234	12,234	12,234	0		0	12,234			0	54	09/15/2031.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	02/15/2012.	Paydown 100.0.....		12,287	12,287	12,287	12,287	0		0	12,287			0	108	09/15/2031.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	03/15/2012.	Paydown 100.0.....		12,341	12,341	12,341	12,341	0		0	12,341			0	162	09/15/2031.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	04/15/2012.	Paydown 100.0.....		12,395	12,395	12,395	12,395	0		0	12,395			0	217	09/15/2031.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	05/15/2012.	Paydown 100.0.....		12,449	12,449	12,449	12,449	0		0	12,449			0	272	09/15/2031.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	06/15/2012.	Paydown 100.0.....		12,504	12,504	12,504	12,504	0		0	12,504			0	328	09/15/2031.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	07/15/2012.	Paydown 100.0.....		12,559	12,559	12,559	12,559	0		0	12,559			0	385	09/15/2031.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	08/15/2012.	Paydown 100.0.....		12,613	12,613	12,613	12,613	0		0	12,613			0	441	09/15/2031.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	09/15/2012.	Paydown 100.0.....		12,669	12,669	12,669	12,669	0		0	12,669			0	499	09/15/2031.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	10/15/2012.	Paydown 100.0.....		12,724	12,724	12,724	12,724	0		0	12,724			0	557	09/15/2031.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	11/15/2012.	Paydown 100.0.....		12,780	12,780	12,780	12,780	0		0	12,780			0	615	09/15/2031.			
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	12/15/2012.	Paydown 100.0.....		12,836	12,836	12,836	12,836	0		0	12,836			0	674	09/15/2031.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	01/15/2012.	Paydown 100.0.....		18,649	18,649	18,820	18,815	0		0	18,649			0	87	10/15/2029.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	02/15/2012.	Paydown 100.0.....		18,736	18,736	18,908	18,902	(1)		(1)	18,736			0	175	10/15/2029.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	03/15/2012.	Paydown 100.0.....		18,823	18,823	18,996	18,991	(2)		(2)	18,823			0	264	10/15/2029.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	04/15/2012.	Paydown 100.0.....		18,911	18,911	19,085	19,079	(3)		(3)	18,911			0	353	10/15/2029.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	05/15/2012.	Paydown 100.0.....		18,999	18,999	19,174	19,168	(4)		(4)	18,999			0	443	10/15/2029.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	06/15/2012.	Paydown 100.0.....		19,088	19,088	19,264	19,258	(5)		(5)	19,088			0	534	10/15/2029.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	07/15/2012.	Paydown 100.0.....		19,177	19,177	19,353	19,348	(6)		(6)	19,177			0	626	10/15/2029.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	08/15/2012.	Paydown 100.0.....		19,267	19,267	19,444	19,438	(7)		(7)	19,267			0	719	10/15/2029.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	09/15/2012.	Paydown 100.0.....		19,357	19,357	19,534	19,529	(8)		(8)	19,357			0	813	10/15/2029.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	10/15/2012.	Paydown 100.0.....		19,447	19,447	19,626	19,620	(10)		(10)	19,447			0	908	10/15/2029.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	11/15/2012.	Paydown 100.0.....		21,287	21,287	21,483	21,476	(12)		(12)	21,287			0	1,093	10/15/2029.			
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	12/15/2012.	Paydown 100.0.....		21,386	21,386	21,583	21,576	(13)		(13)	21,386			0	1,198	10/15/2029.			
98310W	AB	4	WYNDHAM WORLDWIDE 6.00 12/01/2016.....	03/26/2012.	Cash Tender 115.069.....		9,135,328	7,939,000	7,871,346	7,900,592	38,408		38,408	7,939,000		1,196,328	1,196,328	152,164	12/01/2016.			
98883*	ZZ	2	NAYLOR PUBLISHING L+1025 12/31/2012.....	03/30/2012.	Paydown 100.0.....		12,920	12,920	12,855	12,831	89		89	12,920			0	17	12/31/2012.			
98883*	ZZ	2	NAYLOR PUBLISHING L+1025 12/31/2012.....	04/20/2012.	Paydown 100.0.....		97,649	97,649	97,161	96,980	669		669	97,649			0	2,843	12/31/2012.			
98883*	ZZ	2	NAYLOR PUBLISHING L+1025 12/31/2012.....	06/07/2012.	Private Placement.....		4,299,839	4,299,839	4,278,340	4,270,371	12,318		12,318	4,282,689		17,151	17,151	220,052	12/31/2012.			

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
999999 ZZ 1	AMORTIZATION ADJUSTMENT.....	...		01/01/2012.	Amortization Adjustment.....			XXX			905,447	(4,405,969)	.....	.....(3,500,522)	.....				.....0	(193,729)	XXX.....
L4017# AA 4	FOUR SEAS/DIAROUGH 7.165 03/15/2012.....	F.		03/04/2012.	Private Placement.....		9,000,000	9,000,000	9,000,000	9,000,000				0	.....	.....9,000,000			0	275,853	03/15/2012.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						..1,458,461,669	..1,468,537,370	..1,391,109,338	1,558,577,545	989,806	...14,404,176	0	15,393,982	0	1,425,479,651	0	..32,982,011	..32,982,011	..49,976,436	XXX.....

Bonds - Hybrid Securities

055185 20 1	BAC CAP TRST IV SER U 5.875 05/03/33.....	...		11/05/2012.	Call 25.0.....		121,750		85,185	85,257		36,493		36,493		121,750			0	7,232	05/03/2033.
055187 20 7	BAC CAP TRUST I SER W 7.00 12/15/2031.....	...		11/05/2012.	Call 25.0.....		450,000		367,475	371,259		78,741		78,741		450,000			0	28,000	12/15/2031.
06423W 20 4	BANK ONE CAP TR 7.20 10-15-31.....	...		04/30/2012.	Partial Call 25.0.....		807,025		878,689	807,025						807,025			0	31,474	10/15/2031.
09656H 20 9	BNY CAPITAL V 5.95 SER F 5/01/2033.....	...		11/26/2012.	Call 25.0.....		1,250,000		937,500	936,691		313,309		313,309		1,250,000			0	79,540	05/01/2033.
31678V 20 6	FIFTH THIRD CAP 7.25.....	...		08/08/2012.	Call 25.0.....		4,075,000		4,089,350	4,082,384		(7,384)		(7,384)		4,075,000			0	216,654	11/15/2067.
31678W 20 4	FIFTH THIRD CAP 7.25 8/15/2067.....	...		08/15/2012.	Call 25.0.....		4,375,000		4,373,750	4,366,309		8,691		8,691		4,375,000			0	237,891	08/15/2067.
635421 AA 8	NAT CITY PRF VR.....	...		12/10/2012.	Call 100.0.....		12,000,360	12,000,000	12,000,000	11,999,194		806		806		12,000,000		360	360	1,440,000	12/10/2012.
808510 AA 9	SCHW-CALL08/12 7.50 11/15/2037.....	...		08/31/2012.	Make Whole Call 100.0.....		3,000,000	3,000,000	2,994,690	2,994,589		5,411		5,411		3,000,000			0	178,750	11/15/2037.
903300 20 0	USB CAPITAL XI 6.60 9/15/2066.....	...		05/18/2012.	Call 25.0.....		1,250,000		996,500	989,008		260,993		260,993		1,250,000				35,063	09/15/2066.
4899999.	Total - Bonds - Hybrid Securities.....						27,329,135	15,000,000	26,723,139	26,631,715	0	697,059	0	697,059	0	27,328,775	0	360	360	2,254,604	XXX.....
8399997.	Total - Bonds - Part 4.....						..1,550,626,794	..1,545,526,992	..1,481,397,249	..1,648,429,621	989,806	...14,571,716	0	15,561,522	0	1,515,522,504	0	..35,104,282	..35,104,282	..54,573,785	XXX.....
8399998.	Total - Bonds - Summary Item from Part 5.....						172,116,651	160,423,241	170,842,652			106,392		106,392		170,949,037		1,167,614	1,167,614	1,614,931	XXX.....
8399999.	Total - Bonds.....						..1,722,743,445	..1,705,950,232	..1,652,239,901	..1,648,429,621	989,806	...14,678,108	0	15,667,914	0	1,686,471,541	0	..36,271,896	..36,271,896	..56,188,716	XXX.....

Preferred Stocks - Industrial and Miscellaneous

08162* 12 3	BENCHMARK ACQ CO 12% 2-20-12.....	...		02/20/2012.	Redemption 0.0.....		1,254,400		1,254,400	0				0		0		1	1		XXX.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						1	XXX	1,254,400	0	0	0	0	0	0	0	0	1	1	0	XXX.....
8999997.	Total - Preferred Stocks - Part 4.....						1	XXX	1,254,400	0	0	0	0	0	0	0	0	1	1	0	XXX.....
8999999.	Total - Preferred Stocks.....						1	XXX	1,254,400	0	0	0	0	0	0	0	0	1	1	0	XXX.....

Common Stocks - Industrial and Miscellaneous

001750 AB 4	AMMC CLO 2011-9A 01-15-22.....	R		10/15/2012.	Book Value Adjustment.....		249,376	XXX						0		249,376			0		XXX.....
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22.....	R		10/15/2012.	Book Value Adjustment.....		265,893	XXX						0		265,893			0		XXX.....
006848 10 5	Adelphia.....			05/01/2012.	Distribution.....		514,906	XXX						0				514,906	514,906		XXX.....
02916P 10 3	AMERICAN RAILCAR INDUSTRIES, INC.....			09/11/2012.	INTERSTATE.....	20,000.000	628,722	XXX	434,806	478,600	(268,000)			(268,000)		210,600		418,122	418,122		XXX.....
02916P 10 3	AMERICAN RAILCAR INDUSTRIES, INC.....			01/06/2012.	INTERSTATE.....	6,550.000	175,915	XXX	143,583	156,742	(87,770)			(87,770)		68,972		106,943	106,943		XXX.....
02916P 10 3	AMERICAN RAILCAR INDUSTRIES, INC.....			09/12/2012.	INTERSTATE.....	3,031.000	93,276	XXX	62,523	72,532	(40,615)			(40,615)		31,916		61,360	61,360		XXX.....
055622 10 4	BP PLC-SPONS ADR.....	R		10/01/2012.	ISI GROUP INC.....	25,000.000	1,059,694	XXX	1,005,055	1,005,055				0		1,005,055		54,639	54,639	24,000	XXX.....
055622 10 4	BP PLC-SPONS ADR.....	R		12/26/2012.	UBS WARBURG.....	35,000.000	1,457,952	XXX	1,407,077	1,407,077				0		1,407,077		50,875	50,875	52,500	XXX.....
128126 10 9	CALAMP CORP.....			09/26/2012.	INTERSTATE.....	85,000.000	676,933	XXX	334,672	360,400	(322,150)			(322,150)		38,250		638,683	638,683		XXX.....
128126 10 9	CALAMP CORP.....			09/27/2012.	INTERSTATE.....	55,750.000	467,381	XXX	202,831	236,380	(211,292)			(211,292)		25,088		442,293	442,293		XXX.....
140661 10 9	CAPMARK FINANCIAL GROUP INC.....			10/01/2012.	INTERSTATE.....	42,047.000	1,092,567	XXX	559,225	697,980	(138,755)			(138,755)		559,225		533,342	533,342		XXX.....
17275R 10 2	CISCO SYSTEMS INC.....			12/13/2012.	INTERSTATE.....	30,000.000	590,939	XXX	511,461	511,461				0		511,461		79,478	79,478	16,400	XXX.....
172967 42 4	CITIGROUP INC.....			09/28/2012.	SANDLER O'NEIL & PARTNER.....	20,000.000	654,677	XXX	791,836	526,200	265,636			265,636		791,836		(137,159)	(137,159)	600	XXX.....
172967 42 4	CITIGROUP INC.....			10/17/2012.	SANDLER O'NEIL & PARTNER.....	20,000.000	757,257	XXX	746,604	526,200	220,404			220,404		746,604		10,653	10,653	600	XXX.....
172967 42 4	CITIGROUP INC.....			10/01/2012.	SANDLER O'NEIL & PARTNER.....	40,000.000	1,324,318	XXX	1,561,056	1,052,400	508,656			508,656		1,561,056		(236,738)	(236,738)	1,200	XXX.....
20030N 10 1	COMCAST CORPORATION CLASS A.....			08/09/2012.	STRATEGAS.....	15,000.000	518,400	XXX	343,389	355,650	(12,261)			(12,261)		343,389		175,011	175,011	6,563	XXX.....
20030N 10 1	COMCAST CORPORATION CLASS A.....			09/13/2012.	INTERSTATE.....	30,000.000	1,056,438	XXX	658,194	711,300	(53,106)			(53,106)		658,194		398,244	398,244	13,125	XXX.....
20030N 10 1	COMCAST CORPORATION CLASS A.....			09/14/2012.	ISI GROUP INC.....	30,000.000	1,059,408	XXX	658,194	711,300	(53,106)			(53,106)		658,194		401,214	401,214	13,125	XXX.....
20030N 10 1	COMCAST CORPORATION CLASS A.....			08/07/2012.	INTERSTATE.....	50,000.000	1,728,996	XXX	1,144,630	1,185,500	(40,870)			(40,870)		1,144,630		584,366	584,366	21,875	XXX.....

E14.178

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1			2			3 F o r e i g n	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
																												11										
CUSIP Identification			Description			Disposal Date	Name of Purchaser			Number of Shares of Stock			Consideration			Par Value			Actual Cost			Prior Year Book/ Adjusted Carrying Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date			
20030N	10	1	COMCAST CORPORATION CLASS A.....			09/06/2012.	INTERSTATE.....			50,000.000			1,726,981			XXX.....			1,112,538			1,185,500			(72,963)			(72,963)		1,112,538		614,444	614,444	21,875	XXX.....			
20030N	10	1	COMCAST CORPORATION CLASS A.....			09/20/2012.	INTERSTATE.....			50,000.000			1,779,205			XXX.....			1,035,670			1,185,500			(149,830)			(149,830)		1,035,670		743,535	743,535	21,875	XXX.....			
20030N	10	1	COMCAST CORPORATION CLASS A.....			08/10/2012.	STRATEGAS.....			60,000.000			2,066,492			XXX.....			1,371,902			1,422,600			(50,699)			(50,699)		1,371,902		694,590	694,590	26,250	XXX.....			
20030N	10	1	COMCAST CORPORATION CLASS A.....			09/25/2012.	INTERSTATE.....			85,000.000			3,092,656			XXX.....			1,711,547			2,015,350			(303,803)			(303,803)		1,711,547		1,381,109	1,381,109	37,188	XXX.....			
231082	10	8	CUMULUS MEDIA INC CL A.....			08/20/2012.	INTERSTATE.....			31,032.000			87,170			XXX.....			92,475			103,647			(11,172)			(11,172)		92,476		(5,305)	(5,305)		XXX.....			
25470M	10	9	DISH NETWORK CORP - A.....			08/20/2012.	INTERSTATE.....			56,512.000			1,779,958			XXX.....			1,984,136			796,819			(422,710)			(422,710)		1,186,752		593,206	593,206		XXX.....			
278768	10	6	ECHOSTAR CORPORATION CLASS A.....			08/27/2012.	INTERSTATE.....			14,220.000			392,524			XXX.....			530,975			141,347			(71,100)			(71,100)		226,667		165,858	165,858		XXX.....			
278768	10	6	ECHOSTAR CORPORATION CLASS A.....			08/28/2012.	ISI GROUP INC.....			22,959.000			627,290			XXX.....			857,289			228,212			(114,795)			(114,795)		365,966		261,324	261,324		XXX.....			
293792	10	7	ENTERPRISE PRODUCTS PARTNERS.....			02/13/2012.	RAYMOND JAMES & ASSOC.....			6,000.000			303,025			XXX.....			228,019			278,280			(50,261)			(50,261)		228,019		75,007	75,007	3,720	XXX.....			
293792	10	7	ENTERPRISE PRODUCTS PARTNERS.....			02/10/2012.	ISI GROUP INC.....			10,000.000			501,258			XXX.....			380,031			463,800			(83,769)			(83,769)		380,031		121,227	121,227	6,200	XXX.....			
293792	10	7	ENTERPRISE PRODUCTS PARTNERS.....			02/27/2012.	STRATEGAS.....			10,000.000			515,909			XXX.....			380,031			463,800			(83,769)			(83,769)		380,031		135,878	135,878	6,200	XXX.....			
293792	10	7	ENTERPRISE PRODUCTS PARTNERS.....			02/02/2012.	RAYMOND JAMES & ASSOC.....			17,000.000			858,932			XXX.....			646,053			788,460			(142,407)			(142,407)		646,053		212,880	212,880	10,540	XXX.....			
293792	10	7	ENTERPRISE PRODUCTS PARTNERS.....			08/07/2012.	STRATEGAS.....			24,276.000			1,294,358			XXX.....			922,563			1,125,921			(203,358)			(203,358)		922,563		371,794	371,794	45,700	XXX.....			
293792	10	7	ENTERPRISE PRODUCTS PARTNERS.....			02/01/2012.	RAYMOND JAMES & ASSOC.....			50,000.000			2,474,442			XXX.....			2,054,683			2,319,000			(264,317)			(264,317)		2,054,683		419,760	419,760	31,000	XXX.....			
337930	70	5	FLAGSTAR BANCORP, INC. NEW.....			10/12/2012.	Stock Split 1.0 for 10.0.....			14,850.000						XXX.....												0				0			XXX.....			
369604	10	3	GENERAL ELECTRIC COMPANY.....			08/08/2012.	STRATEGAS.....			50,000.000			1,046,027			XXX.....			837,845			895,500			(57,655)			(57,655)		837,845		208,182	208,182	25,500	XXX.....			
369604	10	3	GENERAL ELECTRIC COMPANY.....			08/09/2012.	DEUTSCHE MORGAN GRENFELL.....			50,000.000			1,050,951			XXX.....			837,845			895,500			(57,655)			(57,655)		837,845		213,106	213,106	25,500	XXX.....			
369604	10	3	GENERAL ELECTRIC COMPANY.....			08/22/2012.	STRATEGAS.....			50,000.000			1,039,432			XXX.....			773,440			895,500			(122,060)			(122,060)		773,440		265,992	265,992	25,500	XXX.....			
369604	10	3	GENERAL ELECTRIC COMPANY.....			09/06/2012.	DEUTSCHE MORGAN GRENFELL.....			75,000.000			1,589,589			XXX.....			1,160,160			1,343,250			(183,090)			(183,090)		1,160,160		429,429	429,429	38,250	XXX.....			
369604	10	3	GENERAL ELECTRIC COMPANY.....			08/10/2012.	STRATEGAS.....			100,000.000			2,094,723			XXX.....			1,622,665			1,791,000			(168,335)			(168,335)		1,622,665		472,058	472,058	51,000	XXX.....			
369604	10	3	GENERAL ELECTRIC COMPANY.....			08/07/2012.	INTERSTATE.....			150,000.000			3,170,734			XXX.....			2,513,535			2,686,500			(172,965)			(172,965)		2,513,535		657,199	657,199	76,500	XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			09/26/2012.	FRIEDMAN BILLING.....			200.000			2,597			XXX.....			1,280			185			(200)			(200)		1,280		1,317	1,317		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			10/09/2012.	FRIEDMAN BILLING.....			600.000			7,777			XXX.....			3,840			555			(600)			(600)		3,840		3,937	3,937		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			10/11/2012.	FRIEDMAN BILLING.....			1,200.000			15,552			XXX.....			7,680			1,110			(1,200)			(1,200)		7,680		7,872	7,872		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			10/10/2012.	FRIEDMAN BILLING.....			1,300.000			16,854			XXX.....			8,320			1,203			(1,300)			(1,300)		8,320		8,534	8,534		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			08/21/2012.	FRIEDMAN BILLINGS RAMSEY.....			1,900.000			24,626			XXX.....			12,160			1,758			(1,900)			(1,900)		12,160		12,466	12,466		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			09/17/2012.	FRIEDMAN BILLING.....			4,000.000			51,878			XXX.....			25,600			3,700			(4,000)			(4,000)		25,600		26,278	26,278		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			10/05/2012.	FRIEDMAN BILLING.....			6,000.000			77,885			XXX.....			38,400			5,550			(6,000)			(6,000)		38,400		39,485	39,485		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			10/08/2012.	FRIEDMAN BILLING.....			7,000.000			90,753			XXX.....			44,800			6,475			(7,000)			(7,000)		44,800		45,953	45,953		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			10/18/2012.	FRIEDMAN BILLING.....			7,623.000			99,428			XXX.....			48,787			7,051			(7,623)			(7,623)		48,787		50,640	50,640		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			09/18/2012.	FRIEDMAN BILLING.....			10,000.000			131,165			XXX.....			64,000			9,250			(10,000)			(10,000)		64,000		67,165	67,165		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			09/25/2012.	FRIEDMAN BILLING.....			10,000.000			132,273			XXX.....			64,000			9,250			(10,000)			(10,000)		64,000		68,273	68,273		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			10/02/2012.	FRIEDMAN BILLING.....			10,000.000			129,305			XXX.....			64,000			9,250			(10,000)			(10,000)		64,000		65,305	65,305		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			09/19/2012.	FRIEDMAN BILLING.....			15,000.000			195,429			XXX.....			96,000			13,875			(15,000)			(15,000)		96,000		99,429	99,429		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			10/04/2012.	FRIEDMAN BILLING.....			15,000.000			194,402			XXX.....			96,000			13,875			(15,000)			(15,000)		96,000		98,402	98,402		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			09/20/2012.	FRIEDMAN BILLING.....			18,000.000			234,198			XXX.....			115,200			16,650			(18,000)			(18,000)		115,200		118,998	118,998		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			09/13/2012.	FRIEDMAN BILLINGS RAMSEY.....			20,000.000			261,278			XXX.....			128,000			18,500			(20,000)			(20,000)		128,000		133,278	133,278		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			09/14/2012.	FRIEDMAN BILLINGS RAMSEY.....			20,000.000			264,538			XXX.....			128,000			18,500			(20,000)			(20,000)		128,000		136,538	136,538		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			09/24/2012.	FRIEDMAN BILLING.....			20,000.000			263,510			XXX.....			128,000			18,500			(20,000)			(20,000)		128,000		135,510	135,510		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			09/21/2012.	FRIEDMAN BILLING.....			21,000.000			277,895			XXX.....			134,400			19,425			(21,000)			(21,000)		134,400		143,495	143,495		XXX.....			
410495	20	4	HANMI FINANCIAL CORPORATION.....			08/20/2012.	FRIEDMAN BILLINGS RAMSEY.....			25,000.000			324,865			XXX.....			160,000			23,125			(25,000)			(25,000)		160,000		164,865	164,865		XXX.....			
46625H	10	0	J.P. MORGAN CHASE & CO.....			10/01/2012.	SANDLER O'NEIL & PARTNER.....			30,000.000			1,240,601			XXX.....			878,672			997,500			(118,829)			(118,829)		878,672		361,930	361,930	25,500	XXX.....			
46625H	10	0	J.P. MORGAN CHASE & CO.....			09/13/2012.	SANDLER O'NEIL & PARTNER.....																															

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
565849 10 6	MARATHON OIL CORPORATION.....	12/26/2012.	BERNSTEIN.....	50,000.000	1,525,026	XXX	1,262,582	1,463,500	(200,918)	(200,918)	1,262,582			262,444	262,444	34,000	XXX				XXX
59156R 10 8	METLIFE INC.....	09/14/2012.	SANDLER O'NEIL & PARTNER.....	20,000.000	720,964	XXX	828,570	623,600	204,970	828,570				(107,606)	(107,606)		XXX				XXX
59156R 10 8	METLIFE INC.....	10/17/2012.	SANDLER O'NEIL & PARTNER.....	30,000.000	1,105,379	XXX	1,148,715	935,400	213,315	1,148,715				(43,336)	(43,336)		XXX				XXX
59156R 10 8	METLIFE INC.....	10/02/2012.	SANDLER O'NEIL & PARTNER.....	70,000.000	2,390,243	XXX	2,793,314	2,182,600	610,714	2,793,314				(403,070)	(403,070)		XXX				XXX
670823 10 3	O'CHARLEY'S INC.....	05/11/2012.	Distribution.....	20,256.000	199,522	XXX	235,379	7,896	(70,693)	(70,693)	40,512			159,010	159,010		XXX				XXX
68389X 10 5	ORACLE CORPORATION.....	08/08/2012.	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	156,269	XXX	132,641	128,250	4,391	132,641				23,628	23,628		XXX			900	XXX
68389X 10 5	ORACLE CORPORATION.....	10/02/2012.	ISI GROUP INC.....	15,000.000	475,146	XXX	377,423	384,750	(7,328)	377,423				97,723	97,723		XXX			2,700	XXX
68389X 10 5	ORACLE CORPORATION.....	12/17/2012.	UBS WARBURG.....	55,000.000	1,779,815	XXX	1,383,883	1,410,750	(26,868)	1,383,883				395,933	395,933		XXX			23,100	XXX
703481 10 1	PATTERSON-UTI ENERGY INC.....	10/02/2012.	INTERSTATE.....	40,000.000	620,366	XXX	865,000	95,000	(338,800)	865,000				159,966	159,966		XXX			6,000	XXX
716933 10 6	PHARMACYCLICS INC.....	07/02/2012.	RODMAN & RENSHAW.....	2,000.000	116,076	XXX	65,653	65,653	0	65,653				50,423	50,423		XXX				XXX
726503 10 5	PLAINS ALL AMER PIPELINE LP.....	02/08/2012.	RAYMOND JAMES & ASSOC.....	10,000.000	786,063	XXX	581,679	734,500	(152,821)	581,679				204,384	204,384		XXX			10,250	XXX
726503 10 5	PLAINS ALL AMER PIPELINE LP.....	02/27/2012.	STRATEGAS.....	10,000.000	819,472	XXX	581,679	734,500	(152,821)	581,679				237,793	237,793		XXX			10,250	XXX
726503 10 5	PLAINS ALL AMER PIPELINE LP.....	02/03/2012.	INTERSTATE.....	20,000.000	1,560,000	XXX	1,184,155	1,469,000	(284,845)	1,184,155				375,845	375,845		XXX			20,500	XXX
726503 10 5	PLAINS ALL AMER PIPELINE LP.....	02/06/2012.	RAYMOND JAMES & ASSOC.....	20,000.000	1,559,270	XXX	1,164,278	1,469,000	(304,722)	1,164,278				394,992	394,992		XXX			20,500	XXX
726503 10 5	PLAINS ALL AMER PIPELINE LP.....	02/13/2012.	INTERSTATE.....	20,000.000	1,600,831	XXX	1,163,358	1,469,000	(305,642)	1,163,358				437,473	437,473		XXX			20,500	XXX
726503 10 5	PLAINS ALL AMER PIPELINE LP.....	08/07/2012.	STRATEGAS.....	35,000.000	3,017,594	XXX	2,013,381	2,570,750	(557,370)	2,013,381				1,004,213	1,004,213		XXX			109,725	XXX
726503 10 5	PLAINS ALL AMER PIPELINE LP.....	02/02/2012.	INTERSTATE.....	60,000.000	4,656,607	XXX	3,715,778	4,407,000	(691,222)	3,715,778				940,829	940,829		XXX			61,500	XXX
744320 10 2	PRUDENTIAL FINANCIAL, INC.....	09/14/2012.	SANDLER O'NEIL & PARTNER.....	10,000.000	586,187	XXX	604,459	501,200	103,259	604,459				(18,272)	(18,272)		XXX				XXX
758075 40 2	REDWOOD TRUST INC.....	08/09/2012.	DEUTSCHE MORGAN GRENFELL.....	15,000.000	198,578	XXX	180,822	152,700	28,122	180,822				17,756	17,756		XXX			7,500	XXX
758075 40 2	REDWOOD TRUST INC.....	08/13/2012.	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	201,150	XXX	157,467	152,700	4,767	157,467				43,683	43,683		XXX			7,500	XXX
758075 40 2	REDWOOD TRUST INC.....	08/14/2012.	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	203,671	XXX	157,467	152,700	4,767	157,467				46,204	46,204		XXX			7,500	XXX
758075 40 2	REDWOOD TRUST INC.....	08/15/2012.	INTERSTATE.....	15,000.000	201,745	XXX	157,467	152,700	4,767	157,467				44,278	44,278		XXX			7,500	XXX
758075 40 2	REDWOOD TRUST INC.....	07/03/2012.	INTERSTATE.....	30,000.000	388,926	XXX	367,194	305,400	61,794	367,194				21,732	21,732		XXX			15,000	XXX
758075 40 2	REDWOOD TRUST INC.....	08/08/2012.	DEUTSCHE MORGAN GRENFELL.....	30,000.000	389,790	XXX	361,644	305,400	56,244	361,644				28,146	28,146		XXX			15,000	XXX
758075 40 2	REDWOOD TRUST INC.....	08/10/2012.	DEUTSCHE MORGAN GRENFELL.....	30,000.000	398,385	XXX	353,859	305,400	48,459	353,859				44,526	44,526		XXX			15,000	XXX
758075 40 2	REDWOOD TRUST INC.....	07/05/2012.	INTERSTATE.....	50,000.000	649,565	XXX	611,990	509,000	102,990	611,990				37,575	37,575		XXX			25,000	XXX
758075 40 2	REDWOOD TRUST INC.....	07/06/2012.	INTERSTATE.....	50,000.000	655,010	XXX	606,440	509,000	97,440	606,440				48,570	48,570		XXX			25,000	XXX
760975 10 2	RESEARCH IN MOTION LTD.....	12/14/2012.	INTERSTATE.....	65,000.000	916,083	XXX	954,603	954,603	0	480,350				435,733	435,733		XXX				XXX
87612E 10 6	TARGET CORP.....	08/10/2012.	STRATEGAS.....	30,000.000	1,875,780	XXX	1,402,888	1,536,600	(133,712)	1,402,888				18,000	18,000		XXX				XXX
881575 30 2	TESCO PLC-SPONSORED ADR.....	12/31/2012.	INTERSTATE.....	42,000.000	689,389	XXX	622,348	622,348	0	622,348				67,042	67,042		XXX			27,691	XXX
92769L 10 1	VIRGIN MEDIA INC.....	09/11/2012.	DEUTSCHE MORGAN GRENFELL.....	20,000.000	588,785	XXX	515,226	427,600	(269,600)	515,226				158,500	158,500		XXX			1,600	XXX
92769L 10 1	VIRGIN MEDIA INC.....	10/18/2012.	DEUTSCHE MORGAN GRENFELL.....	15,000.000	492,508	XXX	373,362	320,700	(202,200)	373,362				374,008	374,008		XXX			1,800	XXX
92769L 10 1	VIRGIN MEDIA INC.....	12/26/2012.	DEUTSCHE BANK.....	15,238.000	556,661	XXX	352,762	325,788	(205,408)	352,762				120,380	120,380		XXX			2,438	XXX
92769L 10 1	VIRGIN MEDIA INC.....	11/07/2012.	DEUTSCHE BANK.....	10,000.000	319,161	XXX	245,918	213,800	(134,800)	245,918				79,000	79,000		XXX			1,200	XXX
92769L 10 1	VIRGIN MEDIA INC.....	11/30/2012.	STRATEGAS.....	10,000.000	350,587	XXX	243,851	213,800	(134,800)	243,851				271,587	271,587		XXX			1,200	XXX
92769L 10 1	VIRGIN MEDIA INC.....	09/07/2012.	DEUTSCHE MORGAN GRENFELL.....	10,000.000	290,951	XXX	258,323	213,800	(134,800)	290,951				211,951	211,951		XXX			800	XXX
92769L 10 1	VIRGIN MEDIA INC.....	10/12/2012.	DEUTSCHE BANK.....	5,000.000	154,064	XXX	124,479	106,900	(67,400)	154,064				114,564	114,564		XXX			600	XXX
92769L 10 1	VIRGIN MEDIA INC.....	10/15/2012.	DEUTSCHE BANK.....	5,000.000	155,613	XXX	124,479	106,900	(67,400)	155,613				116,113	116,113		XXX			600	XXX
92769L 10 1	VIRGIN MEDIA INC.....	10/23/2012.	DEUTSCHE BANK.....	5,000.000	170,762	XXX	124,416	106,900	(67,400)	170,762				131,262	131,262		XXX			600	XXX
92769L 10 1	VIRGIN MEDIA INC.....	12/07/2012.	SANDLER O'NEIL & PARTNER.....	4,000.000	141,888	XXX	97,540	85,520	(53,920)	141,888				110,288	110,288		XXX			640	XXX
92769L 10 1	VIRGIN MEDIA INC.....	09/12/2012.	ISI GROUP INC.....	10,000.000	296,894	XXX	257,233	213,800	(134,800)	296,894				217,894	217,894		XXX			800	XXX
92769L 10 1	VIRGIN MEDIA INC.....	10/04/2012.	DEUTSCHE MORGAN GRENFELL.....	20,000.000	614,890	XXX	500,711	10,820	(269,600)	614,890				456,890	456,890		XXX			2,436	XXX
92769L 10 1	VIRGIN MEDIA INC.....	12/14/2012.	INTERSTATE.....	10,000.000	363,004	XXX	237,437	21,115	(134,800)	363,004				284,004	284,004		XXX			1,600	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.181

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
											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.							
92769L 10 1	VIRGIN MEDIA INC.....		...	08/30/2012.	BERNSTEIN.....	3,000.000	81,472	XXX.....	79,908	23,700	(40,440)			(40,440)		23,700		57,772	57,772	240	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	08/23/2012.	BERNSTEIN.....	4,000.000	108,781	XXX.....	106,565	31,600	(53,920)			(53,920)		31,600		77,181	77,181	320	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	08/22/2012.	BERNSTEIN.....	5,000.000	136,556	XXX.....	133,893	39,500	(67,400)			(67,400)		39,500		97,056	97,056	400	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	08/31/2012.	BERNSTEIN.....	5,000.000	137,898	XXX.....	133,180	39,500	(67,400)			(67,400)		39,500		98,398	98,398	400	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	09/04/2012.	INTERSTATE.....	9,000.000	247,555	XXX.....	237,039	71,100	(121,320)			(121,320)		71,100		176,455	176,455	720	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	08/10/2012.	BERNSTEIN.....	10,000.000	269,336	XXX.....	270,475	79,000	(134,800)			(134,800)		79,000		190,336	190,336	4,666	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	08/20/2012.	BERNSTEIN.....	10,000.000	273,610	XXX.....	267,786	79,000	(134,800)			(134,800)		79,000		194,610	194,610	800	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	08/21/2012.	BERNSTEIN.....	10,000.000	277,382	XXX.....	267,786	79,000	(134,800)			(134,800)		79,000		198,382	198,382	800	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	10/03/2012.	DEUTSCHE MORGAN GRENFELL.....	10,000.000	301,614	XXX.....	251,192	79,000	(134,800)			(134,800)		79,000		222,614	222,614	1,239	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	09/06/2012.	INTERSTATE.....	15,000.000	430,090	XXX.....	393,090	118,500	(202,200)			(202,200)		118,500		311,590	311,590	1,200	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	10/02/2012.	DEUTSCHE BANK.....	15,000.000	451,310	XXX.....	376,788	118,500	(202,200)			(202,200)		118,500		332,810	332,810	1,859	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	08/13/2012.	INTERSTATE.....	16,600.000	447,768	XXX.....	444,625	131,140	(223,768)			(223,768)		131,140		316,628	316,628	1,328	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	09/05/2012.	DEUTSCHE MORGAN GRENFELL.....	20,000.000	553,552	XXX.....	525,155	158,000	(269,600)			(269,600)		158,000		395,552	395,552	1,600	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	09/26/2012.	ISI GROUP INC.....	20,000.000	583,525	XXX.....	510,355	158,000	(269,600)			(269,600)		158,000		425,525	425,525	1,600	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	12/13/2012.	UBS WARBURG.....	30,000.000	1,063,893	XXX.....	717,510	235,052	(404,400)			(404,400)		237,000		826,893	826,893	4,800	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	09/13/2012.	INTERSTATE.....	40,000.000	1,199,773	XXX.....	1,024,974	316,000	(539,200)			(539,200)		316,000		883,773	883,773	3,200	XXX.....	
92769L 10 1	VIRGIN MEDIA INC.....		...	08/14/2012.	BERNSTEIN.....	50,000.000	1,363,529	XXX.....	1,339,207	395,000	(674,000)			(674,000)		395,000		968,529	968,529	4,000	XXX.....	
931142 10 3	WAL-MART STORES INC.....		...	08/07/2012.	STRATEGAS.....	10,000.000	742,534	XXX.....	521,540	597,600	(76,060)			(76,060)		521,540		220,994	220,994	11,600	XXX.....	
G79441 10 4	SEACO LTD.....		F.	01/27/2012.	Book Value Adjustment.....		678,438	XXX.....			0			0		44,439		633,999	633,999		XXX.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						92,666,887	XXX.....	73,218,174	65,638,085	...(10,397,417)	0	0	...(10,397,417)	0	63,025,814	0	29,641,079	29,641,079	1,226,989	XXX.....	
Common Stocks - Parent, Subsidiaries and Affiliates																						
204606 11 5	CONSOLIDATED FINANCIAL CORPORATION		...	06/30/2012.	SALE OF SUBSIDIARY	1,000.000	1,187,836	XXX.....	21,811,566	3,146,508	(1,205,692)			(1,205,692)		1,940,816		(752,980)	(752,980)		XXX.....	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						1,187,836	XXX.....	21,811,566	3,146,508	(1,205,692)	0	0	(1,205,692)	0	1,940,816	0	(752,980)	(752,980)	0	XXX.....	
9799997.	Total - Common Stocks - Part 4.....						93,854,723	XXX.....	95,029,740	68,784,593	(11,603,109)	0	0	(11,603,109)	0	64,966,630	0	28,888,099	28,888,099	1,226,989	XXX.....	
9799998	Total - Common Stocks - Summary Item from Part 5.....						36,857,711	XXX.....	33,481,722		0			0		33,481,722		3,375,989	3,375,989	606,962	XXX.....	
9799999.	Total - Common Stocks.....						130,712,434	XXX.....	128,511,462	68,784,593	(11,603,109)	0	0	(11,603,109)	0	98,448,353	0	32,264,089	32,264,089	1,833,950	XXX.....	
9899999.	Total - Preferred and Common Stocks.....						130,712,434	XXX.....	129,765,862	68,784,593	(11,603,109)	0	0	(11,603,109)	0	98,448,353	0	32,264,089	32,264,089	1,833,950	XXX.....	
9999999.	Total - Bonds, Preferred and Common Stocks.....						1,853,455,879	XXX.....	1,782,005,763	1,717,214,213	(10,613,303)	14,678,108	0	0	4,064,805	0	1,784,919,894	0	68,535,985	68,535,985	58,022,666	XXX.....

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																						
690353	RX	7		08/31/2012	OVERSEAS PRIV INV 4.44 2/27/27.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,716,551	2,003,060	2,003,060	2,002,975	.....	.....(85)	.....	.....(85)	.....	.....85	85
912828	AP	5		08/31/2012	U.S. TREASURY NOTES 4.00 11/15/2012.....		Reinsurance Intercompany Balance		11/15/2012	Maturity 100.0.....		1,060,000	1,067,950	1,060,000	1,060,000	.....	.....(7,950)	.....	.....(7,950)	.....	.....0	21,200
0599999.	Total - Bonds - U.S. Government.....							2,776,551	3,071,010	3,063,060	3,062,975	0	(8,035)	0	(8,035)	0	0	85	85	22,047	13,290	
Bonds - U.S. States, Territories and Possessions																						
574192	5F	3		08/31/2012	MARYLAND ST BABS 4.60 03/01/2025.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,000,000	1,244,090	1,244,090	1,244,090	.....	.....	.....0	.....	.....0	23,000	23,000
57582P	WK	2		08/31/2012	MASSACHUSETTS ST 4.20 12/01/2021.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,000,000	1,150,970	1,150,970	1,150,930	.....	.....(40)	.....	.....(40)	.....	.....40	10,500
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							2,000,000	2,395,060	2,395,060	2,395,020	0	(40)	0	(40)	0	0	40	40	33,500	33,500	
Bonds - U.S. Political Subdivisions of States																						
355694	R6	9		08/31/2012	FREDERICK CNTY MD 5.30 02/01/24.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		2,465,000	2,903,770	2,903,770	2,903,621	.....	.....(149)	.....	.....(149)	.....	.....149	149
602409	HG	2		08/31/2012	MILWAUKEE SEW L BABS WI 4.30 10/01/2020.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,000,000	1,197,930	1,197,930	1,197,867	.....	.....(63)	.....	.....(63)	.....	.....63	17,917
64966H	HA	1		08/31/2012	NEW YORK NY SER H2 6.491 03/01/2021.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,000,000	1,257,020	1,257,020	1,257,020	.....	.....	.....0	.....	.....0	32,455	32,455
64966H	TL	4		08/31/2012	NEW YORK NY SER D2 4.00 12/01/2015.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,000,000	1,098,140	1,098,140	1,098,057	.....	.....(83)	.....	.....(83)	.....	.....83	10,000
64966H	TM	2		08/31/2012	NEW YORK NY SER D2 4.00 12/01/2016.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,000,000	1,095,190	1,095,190	1,095,130	.....	.....(60)	.....	.....(60)	.....	.....60	10,000
676822	EL	9		08/31/2012	OGLE C0 CUSD A 5.698 01/01/2022.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,285,000	1,529,484	1,529,484	1,529,401	.....	.....(83)	.....	.....(83)	.....	.....83	12,203
68583R	CV	2		08/31/2012	OR CMNTY COLLEGE 5.68 06/30/2026.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,090,000	1,378,708	1,378,708	1,378,663	.....	.....(46)	.....	.....(46)	.....	.....46	10,491
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							8,840,000	10,460,242	10,460,242	10,459,759	0	(484)	0	(484)	0	0	484	484	103,953	103,781	
Bonds - U.S. Special Revenue and Special Assessment																						
02765U	CW	2		08/31/2012	AMERN MUN PWR OH 5.814 02/15/23.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		3,000,000	3,394,590	3,394,590	3,394,462	.....	.....(128)	.....	.....(128)	.....	.....128	128
230563	AU	2		08/31/2012	CUMBERLAND IMPT NJ B 5.294 04/15/2022.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,575,000	1,959,426	1,959,426	1,959,328	.....	.....(98)	.....	.....(98)	.....	.....98	31,499
25477G	CU	7		08/31/2012	DIST COL INC TAX REV 4.513 12/01/2019.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,000,000	1,152,400	1,152,400	1,152,346	.....	.....(54)	.....	.....(54)	.....	.....54	11,283
25477G	EV	3		08/31/2012	DC TAX 5.282 12/01/2026.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		1,000,000	1,225,960	1,225,960	1,225,926	.....	.....(34)	.....	.....(34)	.....	.....34	13,205
31358E	3Z	3		08/31/2012	FNR 90-111 XSEQ 8.75 9/25/2020.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		5,480	6,010	6,000	6,004	.....	.....(6)	.....	.....(6)	.....	.....(4)	40
31358E	D8	2		08/31/2012	FNR 90-93G PAC 5.50 8/25/2020.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		11,446	12,610	12,588	12,598	.....	.....(11)	.....	.....(11)	.....	.....(10)	52
31358H	HV	0		08/31/2012	FNR 91-85 ZX 8.00 6/25/21.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		24,846	27,381	27,319	27,363	.....	.....(18)	.....	.....(18)	.....	.....(45)	166
31358H	JM	8		08/31/2012	FNR 91-76 ZX 9.00 7/25/2021.....		Reinsurance Intercompany Balance		09/01/2012	Transfer to Hannover.....		21,641	25,136	25,101	25,128	.....	.....(8)	.....	.....(8)	.....	.....(28)	162

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31358N ZD 7	FNR 1992-79 ZX 9.00	6/25/2022.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	45,088	52,451	52,392	52,444		(6)		(6)			(53)	(53)	338	338
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10	2/25/2018.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	5,609	6,103	6,084	6,099		(4)		(4)			(15)	(15)	47	47
31392J 5B 1	FNR 2003-23 PG PAC 5.50	1/25/2032.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	625,795	635,182	633,957	633,771		(1,411)		(1,411)			186	186	2,868	2,868
31393B 5U 5	FNR 2003-53 JM PAC 5.50	12/25/2031.....	...	08/31/2012	Reinsurance Intercompany Balance	09/25/2012	MBS Paydown 0.14109708.....	84,389	84,811	84,389	84,389		(720)		(720)				0	387	387
31393B 5U 5	FNR 2003-53 JM PAC 5.50	12/25/2031.....	...	08/31/2012	Reinsurance Intercompany Balance	10/25/2012	MBS Paydown 0.07047192.....	141,250	141,957	141,250	141,250		(1,056)		(1,056)				0	1,295	647
31393B 5U 5	FNR 2003-53 JM PAC 5.50	12/25/2031.....	...	08/31/2012	Reinsurance Intercompany Balance	11/25/2012	MBS Paydown 0.02074292.....	99,458	99,955	99,458	99,458		(391)		(391)				0	1,368	456
31393B 5U 5	FNR 2003-53 JM PAC 5.50	12/25/2031.....	...	08/31/2012	Reinsurance Intercompany Balance	12/25/2012	MBS Paydown 0.0.....	41,486	41,693	41,486	41,486		335		335				0	761	190
31393U P8 0	FNR 2004-3 HC SEQ 4.0	7/25/2017.....	...	08/31/2012	Reinsurance Intercompany Balance	09/25/2012	MBS Paydown 0.29751687.....	121,901	122,332	121,901	121,901		(715)		(715)				0	406	406
31393U P8 0	FNR 2004-3 HC SEQ 4.0	7/25/2017.....	...	08/31/2012	Reinsurance Intercompany Balance	10/25/2012	MBS Paydown 0.19095164.....	118,801	119,221	118,801	118,801		(595)		(595)				0	792	396
31393U P8 0	FNR 2004-3 HC SEQ 4.0	7/25/2017.....	...	08/31/2012	Reinsurance Intercompany Balance	11/25/2012	MBS Paydown 0.06186717.....	143,906	144,415	143,906	143,906		(533)		(533)				0	1,439	480
31393U P8 0	FNR 2004-3 HC SEQ 4.0	7/25/2017.....	...	08/31/2012	Reinsurance Intercompany Balance	12/25/2012	MBS Paydown 0.0.....	68,971	69,215	68,971	68,971		239		239				0	920	230
31393X VH 7	FNW 2004-W3 A6 PAC 5.50	5/25/2034.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,000,000	2,170,625	2,170,626	2,170,625				0			1	1	9,167	9,167
31394A LU 8	FNW 2004-W10 A5 PAC 5.50	08/25/2034.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,500,000	1,660,547	1,660,547	1,660,547				0			(0)	(0)	6,875	6,875
31394M JG 6	FHR 2721 PD PAC 5.0	4/15/2021.....	...	08/31/2012	Reinsurance Intercompany Balance	09/15/2012	MBS Paydown 0.0.....	23,375	23,367	23,375	23,375		8		8				0	97	97
31395A ET 8	FHR 2808 BD PAC 5.50	3/15/2033.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,437,796	1,502,048	1,497,730	1,497,550		(4,497)		(4,497)			180	180	6,590	6,590
31395X 3F 0	FHR 3018 UG PAC 5.50	10/15/2034.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,077,180	1,077,180	1,077,180				0				0	4,583	4,583
454624 U4 7	IN BD BK TXB 5.24	7/15/2020.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,156,120	1,156,120	1,156,071		(49)		(49)			49	49	6,696	6,696
485429 CX 0	KS ST FIN AUTH BAB 4.52	03/01/2022.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,203,910	1,203,910	1,203,910				0				0	22,600	22,600
57604T AB 2	MA TRN FD RZEDB 5.203	06/01/25.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,298,960	1,298,960	1,298,905		(55)		(55)			55	55	13,008	13,008
606092 ER 1	MO JT MUN ELEC UTIL 5.878	1/01/2022.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,175,450	1,175,450	1,175,406		(44)		(44)			44	44	9,797	9,797
606092 EU 4	MO JT MUN ELEC UTIL 5.978	01/01/2023.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,230,000	1,439,137	1,439,137	1,439,092		(45)		(45)			45	45	12,255	12,255
649902 ZP 1	NY ST DORM 5.292	3/15/2025.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,000,000	2,385,580	2,385,580	2,385,514		(66)		(66)			66	66	48,804	48,804

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

E15.2

1	2		3 F o r e i g n	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description			Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
650035 UZ 9	NYS BABS 4.81 03/15/2021.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,237,250	1,237,250	1,237,179		(71)		(71)			71	71	22,179	22,179
664754 Q9 2	NORTHERN ARIZ UNIV 5.09 06/01/2019.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,187,840	1,187,840	1,187,768		(72)		(72)			72	72	12,725	12,725
676907 PA 0	OH HFA MTG RES 5.80 09/01/2022.....			01/24/2012	Intercompany Sale.....	03/01/2012	Partial Call 100.0.....	105,000	111,192	105,000	105,000		(6,192)		(6,192)				0	3,045	2,419
795681 GL 3	SALT LAKE CNTY UT 5.28 12/01/2024.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,500,000	1,734,810	1,734,810	1,734,769		(41)		(41)			41	41	19,800	19,800
797398 EF 7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	500,000	569,185	569,185	569,138		(47)		(47)			47	47	1,255	1,255
812631 HB 8	SEATTLE DRAIN SER-A 5.00 01/01/2024.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,245,130	1,245,130	1,245,083		(47)		(47)			47	47	16,667	16,667
829594 HT 0	SIOUX FALLS 5.60 11/15/2026.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,131,810	1,131,810	1,131,766		(44)		(44)			44	44	16,489	16,489
914440 KZ 4	UNIV MA BLDG AUTH 3.95 11/01/2022.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,123,940	1,123,940	1,123,911		(29)		(29)			29	29	13,167	13,167
927781 TN 4	VA CLG BLDG AUT 5.40 02/01/2026.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,500,000	1,761,495	1,761,495	1,761,406		(89)		(89)			89	89	6,750	6,750
92812Q BJ 5	VIRGINIA ST HSG-C 5.45 05/01/2018.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	500,000	509,780	509,780	509,740		(40)		(40)			40	40	9,083	9,083
93730P AA 4	WA ST BIOMED BAB 5.231 07/01/2021.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,163,630	1,163,630	1,163,585		(45)		(45)			45	45	8,718	8,718
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							31,431,238	36,189,834	36,174,464	36,173,151	0	(16,679)	0	(16,679)	0	0	1,310	1,310	345,130	340,328
Bonds - Industrial and Miscellaneous																					
032095 AB 7	AMPHENOL CORP 4.00 02/01/2022.....			01/19/2012	J. P. MORGAN SECURITIES.....	01/24/2012	J. P. MORGAN SECURITIES.....	4,000,000	3,989,840	3,999,960	3,989,842		2		2			10,118	10,118	444	
03235E AK 6	AMVESCAP PLC 5.375 2/27/13.....		R	08/31/2012	Reinsurance Intercompany Balance	12/10/2012	Make Whole Call 101.077.....	2,000,000	2,041,046	2,021,540	2,017,725		(23,322)		(23,322)			3,816	3,816	30,757	1,194
04044T AJ 5	ARISTOTLE HOLD INC ESRX 3.90 02/15/2022.....			02/06/2012	CITIGROUP.....	09/12/2012	DEUTSCHE MORGAN GRENFELL	5,000,000	4,892,350	5,356,750	4,897,712		5,362		5,362			459,038	459,038	118,083	
054937 AE 7	BB&T CORPORATION 5.20 12/23/2015.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,109,271	1,109,271	1,109,182		(89)		(89)			89	89	9,822	9,822
055921 AB 6	BMC SOFTWARE INC 4.25 02/15/2022.....			02/08/2012	BANK OF AMER/ML.....	02/08/2012	J. P. MORGAN SECURITIES.....	3,000,000	2,984,040	3,031,950	2,984,040				0			47,910	47,910		
05949T AX 7	BAFC 2006-1 1A23 PAC 5.75 01/36 6R-1.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,000,000	1,846,876	1,846,876	1,846,876				0				0	9,583	9,583
060505 AU 8	BANK OF AMERICA 5.125 11/15/2014.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,000,000	2,125,680	2,125,680	2,125,526		(154)		(154)			154	154	30,181	30,181
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,136,627	1,151,630	1,151,293	1,151,263		(368)		(368)			30	30	5,029	5,029
09247X AE 1	BLACKROCK INC 5.00 12/10/2019.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,000,000	2,328,081	2,328,080	2,327,967		(114)		(114)			113	113	22,500	22,500
10138M AB 1	BOTTLING GROUP 4.625 11/15/2012.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,008,366	1,008,366	1,008,252		(113)		(113)			114	114	13,618	13,618
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	725,459	758,105	755,846	755,736		(2,369)		(2,369)			110	110	3,325	3,325
126694 LC 0	CWHL 2005-24 A36 PAC 5.50 11/35 7R-5.....			08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,996,458	1,774,352	1,777,573	1,776,372		2,020		2,020			1,201	1,201	9,150	9,150

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

E15.3

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
140661	AJ	8		01/10/2012	Liquidation.....	02/01/2012	Call 100.0.....	1,518	1,533	1,518	1,513		(21)		(21)			5	5	27	
140661	AK	5		01/10/2012	Liquidation.....	09/05/2012	Call 100.0.....	1,012	1,032	1,012	1,012		(20)		(20)				0	78	
140661	AK	5		08/23/2012	Liquidation.....	09/05/2012	Call 100.0.....	128	128	128	128		(0)		(0)				0	1	1
16162W	MB	2		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,000,000	1,884,376	1,884,376	1,884,376				0				0	9,167	9,167
16516F	AB	5		05/15/2012	GOLDMAN SACHS.....	10/03/2012	Paydown 100.0.....	188,456	182,804	188,456	188,456		5,652		5,652				0	5,251	
16516F	AB	5		05/16/2012	GOLDMAN SACHS.....	10/03/2012	Paydown 100.0.....	188,456	184,453	188,456	188,456		4,003		4,003				0	5,251	
16516F	AB	5		06/06/2012	GOLDMAN SACHS.....	10/03/2012	Paydown 100.0.....	188,456	186,573	188,456	188,456		1,883		1,883				0	4,895	
16516F	AB	5		05/15/2012	GOLDMAN SACHS.....	10/04/2012	Paydown 100.0.....	11,837	11,482	11,837	11,837		355		355				0	333	
16516F	AB	5		05/16/2012	GOLDMAN SACHS.....	10/04/2012	Paydown 100.0.....	11,837	11,585	11,837	11,837		251		251				0	333	
16516F	AB	5		06/06/2012	GOLDMAN SACHS.....	10/04/2012	Paydown 100.0.....	11,837	11,719	11,837	11,837		118		118				0	310	
16516F	AB	5		05/15/2012	GOLDMAN SACHS.....	10/09/2012	Paydown 100.0.....	9,565	9,279	9,565	9,565		287		287				0	280	
16516F	AB	5		05/16/2012	GOLDMAN SACHS.....	10/09/2012	Paydown 100.0.....	9,565	9,362	9,565	9,565		203		203				0	280	
16516F	AB	5		06/06/2012	GOLDMAN SACHS.....	10/09/2012	Paydown 100.0.....	9,565	9,470	9,565	9,565		96		96				0	262	
16516F	AB	5		05/15/2012	GOLDMAN SACHS.....	10/12/2012	Paydown 100.0.....	500,830	485,810	500,830	500,830		15,020		15,020				0	17,771	
16516F	AB	5		05/16/2012	GOLDMAN SACHS.....	10/12/2012	Paydown 100.0.....	500,830	490,192	500,830	500,830		10,638		10,638				0	15,018	
16516F	AB	5		06/06/2012	GOLDMAN SACHS.....	10/12/2012	Paydown 100.0.....	500,830	495,826	500,830	500,830		5,004		5,004				0	14,072	
16516F	AB	5		05/15/2012	GOLDMAN SACHS.....	10/15/2012	Paydown 100.0.....	13,069	12,677	13,069	13,069		392		392				0	401	
16516F	AB	5		05/16/2012	GOLDMAN SACHS.....	10/15/2012	Paydown 100.0.....	13,069	12,791	13,069	13,069		278		278				0	401	
16516F	AB	5		06/06/2012	GOLDMAN SACHS.....	10/15/2012	Paydown 100.0.....	13,069	12,938	13,069	13,069		131		131				0	376	
16516F	AB	5		05/15/2012	GOLDMAN SACHS.....	10/24/2012	Paydown 100.0.....	7,494	7,269	7,494	7,494		225		225				0	246	
16516F	AB	5		05/16/2012	GOLDMAN SACHS.....	10/24/2012	Paydown 100.0.....	7,494	7,335	7,494	7,494		159		159				0	246	
16516F	AB	5		06/06/2012	GOLDMAN SACHS.....	10/24/2012	Paydown 100.0.....	7,494	7,419	7,494	7,494		75		75				0	232	
16516F	AB	5		05/15/2012	GOLDMAN SACHS.....	10/26/2012	Paydown 100.0.....	647,833	628,405	647,833	647,833		19,429		19,429				0	21,567	
16516F	AB	5		05/16/2012	GOLDMAN SACHS.....	10/26/2012	Paydown 100.0.....	647,833	634,073	647,833	647,833		13,760		13,760				0	21,567	
16516F	AB	5		06/06/2012	GOLDMAN SACHS.....	10/26/2012	Paydown 100.0.....	647,833	641,361	647,833	647,833		6,472		6,472				0	20,344	
16516F	AB	5		05/15/2012	GOLDMAN SACHS.....	10/31/2012	Paydown 100.0.....	11,251	10,914	11,251	11,251		337		337				0	388	
16516F	AB	5		05/16/2012	GOLDMAN SACHS.....	10/31/2012	Paydown 100.0.....	11,251	11,012	11,251	11,251		239		239				0	388	
16516F	AB	5		06/06/2012	GOLDMAN SACHS.....	10/31/2012	Paydown 100.0.....	11,251	11,139	11,251	11,251		112		112				0	367	
16516F	AB	5		05/15/2012	GOLDMAN SACHS.....	11/07/2012	Paydown 100.0.....	10,033	9,732	10,033	10,033		301		301				0	362	
16516F	AB	5		05/16/2012	GOLDMAN SACHS.....	11/07/2012	Paydown 100.0.....	10,033	9,820	10,033	10,033		213		213				0	362	
16516F	AB	5		06/06/2012	GOLDMAN SACHS.....	11/07/2012	Paydown 100.0.....	10,033	9,933	10,033	10,033		100		100				0	343	
16516F	AB	5		05/15/2012	GOLDMAN SACHS.....	11/09/2012	Paydown 100.0.....	599,632	581,649	599,632	599,632		17,983		17,983				0	21,945	
16516F	AB	5		05/16/2012	GOLDMAN SACHS.....	11/09/2012	Paydown 100.0.....	599,632	586,896	599,632	599,632		12,736		12,736				0	21,945	
16516F	AB	5		06/06/2012	GOLDMAN SACHS.....	11/09/2012	Paydown 100.0.....	599,632	593,641	599,632	599,632		5,991		5,991				0	20,812	
166751	AH	0		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	500,000	526,203	526,203	526,155		(48)		(48)			48	48	9,765	9,765
17275R	AH	5		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,171,796	1,171,796	1,171,736		(60)		(60)			60	60	5,686	5,686
191216	AL	4		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,048,638	1,048,638	1,048,551		(87)		(87)			87	87	16,715	16,715
20035C	AA	8		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,000,000	2,126,220	2,126,220	2,126,023		(197)		(197)			197	197	28,500	28,500

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

E15.4

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20449E XN 1	COMPASS BANK	6.40 10/01/2017.....	...	01/24/2012	Intercompany Sale.....	08/02/2012	MORGAN STANLEY & CO.....	500,000	506,245	507,500	505,794	.....	.....(451)	.....	.....(451)	.....	.....	.....1,706	1,706	27,200	10,044
21685W BT 3	RABOBANK UTRECHT	4.50 01/11/2021.....	R	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,101,179	1,101,179	1,101,149	.....	.....(29)	.....	.....(29)	.....	.....	.....30	30	6,250	6,250
22541Q J2 9	CSFB 2003-C5 A4 SEQ	4.90 12/15/36.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,224,318	2,295,218	2,290,429	2,290,304	.....	.....(4,914)	.....	.....(4,914)	.....	.....	.....125	125	9,083	9,083
225470 AP 8	CSFB 2005-C5 A4 SEQ	5.10 8/15/38.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,000,000	2,203,716	2,203,716	2,203,716	.....	.....	.....	.....0	.....	.....	.....0	0	8,500	8,500
251563 EM 0	DMSI 2004-4 1A4 SEQ	5.83 04/25/2034.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	110,874	111,589	111,581	111,624	.....	.....34	.....	.....34	.....	.....	.....(43)	(43)	539	539
268317 AD 6	ELEC DE FRANCE	4.60 01/27/20.....	R	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,103,687	1,103,687	1,103,652	.....	.....(35)	.....	.....(35)	.....	.....	.....35	35	4,344	4,344
277461 ZZ 5	EASTMAN KODAK DIP TL	L+750 7/20/13.....	...	01/26/2012	CITIGROUP.....	03/28/2012	Paydown 100.0.....	13,321	13,039	13,321	13,321	.....	.....283	.....	.....283	.....	.....	.....0	0	28	28
277461 ZZ 5	EASTMAN KODAK DIP TL	L+750 7/20/13.....	...	01/26/2012	CITIGROUP.....	05/07/2012	Paydown 100.0.....	9,964	9,753	9,964	9,964	.....	.....211	.....	.....211	.....	.....	.....0	0	3	3
277461 ZZ 5	EASTMAN KODAK DIP TL	L+750 7/20/13.....	...	01/26/2012	CITIGROUP.....	08/20/2012	CITIGROUP.....	476,714	466,602	473,123	469,797	.....	.....3,195	.....	.....3,195	.....	.....	.....3,326	3,326	18,459	18,459
31331F AY 7	FEDERAL EXPRESS	6.845 01/15/19.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,077,693	1,225,778	1,225,778	1,225,681	.....	.....(96)	.....	.....(96)	.....	.....	.....97	97	9,426	9,426
34354P AC 9	FLOWSERVE CORP	3.50 09/15/2022.....	...	09/06/2012	J. P. MORGAN SECURITIES.....	09/07/2012	BANK OF AMER/ML.....	5,000,000	4,980,750	5,022,650	4,980,755	.....	.....5	.....	.....5	.....	.....	.....41,895	41,895	486	486
36158Y HA 0	GECMC 2002-3A A2 SEQ	4.996 12/10/37.....	...	08/31/2012	Reinsurance Intercompany Balance	09/10/2012	MBS Paydown 0.0.....	7,274	7,274	7,274	7,274	.....	.....	.....	.....0	.....	.....	.....0	0	30	30
36828Q HH 2	GECMC 2004-C2 A3 SEQ	4.641 3/10/2040.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	691,290	703,388	702,625	703,545	.....	.....157	.....	.....157	.....	.....	.....(919)	(919)	2,674	2,674
36828Q HW 9	GECMC 2004-C3 A4 SEQ	5.189 7/10/2039.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,000,000	2,122,500	2,122,500	2,122,500	.....	.....	.....	.....0	.....	.....	.....0	0	8,648	8,648
36962G ZY 3	GEN ELEC CAP CRP MTNA	5.45 01/15/2013.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,500,000	1,527,409	1,527,408	1,527,204	.....	.....(205)	.....	.....(205)	.....	.....	.....204	204	.....	.....
37247D AE 6	GENWORTH FINL	5.75 06/15/2014.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,028,750	1,028,750	1,028,707	.....	.....(43)	.....	.....(43)	.....	.....	.....43	43	12,139	12,139
37427U AC 4	GETTY IMAGES INITIAL TL	L+375 11/05/2016.....	...	08/09/2012	GENERAL ELECTRIC CR CORP	08/31/2012	Paydown 100.0.....	12,687	12,719	12,687	12,687	.....	.....(1)	.....	.....(1)	.....	.....	.....0	0	30	30
37427U AC 4	GETTY IMAGES INITIAL TL	L+375 11/05/2016.....	...	08/09/2012	GENERAL ELECTRIC CR CORP	09/28/2012	Paydown 100.0.....	9,304	9,327	9,304	9,304	.....	.....(1)	.....	.....(1)	.....	.....	.....0	0	60	60
37427U AC 4	GETTY IMAGES INITIAL TL	L+375 11/05/2016.....	...	08/09/2012	GENERAL ELECTRIC CR CORP	10/18/2012	Paydown 100.0.....	978,009	980,473	978,009	978,009	.....	.....(2,517)	.....	.....(2,517)	.....	.....	.....0	0	9,128	9,128
38141G CG 7	GOLDMAN SACHS GP	5.70 09/01/2012.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Maturity 100.0.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....	.....0	0	28,500	28,500
43788F AB 0	HOMEWARD RESIDENTIAL TL	L+675 8/8/2017.....	...	08/08/2012	BARCLAYS AMERICA.....	12/27/2012	Paydown 100.0.....	2,000,000	1,970,788	2,000,000	1,999,904	.....	.....29,116	.....	.....29,116	.....	.....	.....96	96	60,386	60,386
449786 AA 0	ING BANK NV	5.125 05/01/2015.....	R	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,500,000	1,530,905	1,530,905	1,530,876	.....	.....(29)	.....	.....(29)	.....	.....	.....29	29	25,625	25,625
45254T PK 4	IMSA 2004-2 A4 SEQ STP	08/25/34.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	139,430	140,741	140,716	140,782	.....	.....41	.....	.....41	.....	.....	.....(66)	(66)	551	551
459745 ZA 6	INTL LEASE/DELOS L+	375 4/4/2016.....	...	04/04/2012	BANK OF AMER/ML.....	04/04/2012	BANK OF AMER/ML.....	5,000,000	4,975,016	5,018,731	4,975,089	.....	.....74	.....	.....74	.....	.....	.....43,642	43,642	3,299	3,299
465210 ZZ 8	ISTAR FINANCIAL A-1 L+	375 06/28/2013.....	...	08/29/2012	Intercompany Sale.....	09/05/2012	Paydown 100.0.....	31,665	31,769	31,665	31,665	.....	.....(6)	.....	.....(6)	.....	.....	.....0	0	133	106
465210 ZZ 8	ISTAR FINANCIAL A-1 L+	375 06/28/2013.....	...	08/29/2012	Intercompany Sale.....	09/20/2012	Paydown 100.0.....	22,070	22,142	22,070	22,070	.....	.....(10)	.....	.....(10)	.....	.....	.....0	0	139	74
465210 ZZ 8	ISTAR FINANCIAL A-1 L+	375 06/28/2013.....	...	08/29/2012	Intercompany Sale.....	10/03/2012	Paydown 100.0.....	47,281	47,436	47,281	47,281	.....	.....(178)	.....	.....(178)	.....	.....	.....0	0	383	158
465210 ZZ 8	ISTAR FINANCIAL A-1 L+	375 06/28/2013.....	...	08/29/2012	Intercompany Sale.....	10/16/2012	Private Placement.....	284,933	285,867	284,933	286,860	.....	.....856	.....	.....856	.....	.....	.....(1,928)	(1,928)	2,820	950

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2			3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends			
													12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification	Description																								
47232V FF 4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	134,366	133,210	133,236	133,223	.....	.....	.....13	.....	.....13	.....	.....	.....13	.....	.....13	.....	.....644	644		
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	621,000	597,650	597,650	597,650	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.....2,976	2,976		
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	690,000	654,301	654,301	654,301	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.....3,306	3,306		
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	241,500	128,801	128,801	128,801	.....	.....	.....	.....	.....0	.....	.....	.....	.....(0)	(0)	.....	.....1,157	1,157		
475070 AD 0	JEFFERSON-PILOT 4.75 01-30-14 NC.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,500,000	1,566,586	1,566,587	1,566,457	.....	.....	.....(129)	.....	.....(129)	.....	.....	.....	.....	.....130	130	6,135	5,938		
489170 AC 4	KENNAMETAL INC 3.875 02/15/2022.....		02/09/2012	BANK OF AMER/ML.....	02/09/2012	BANK OF AMER/ML.....	5,000,000	4,993,850	5,035,100	4,993,850	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....41,250	41,250	.....	.....		
50540R AL 6	LABORATORY CORP 3.75 08/23/2022.....		08/20/2012	BARCLAYS AMERICA.....	09/07/2012	CS FIRST BOSTON CORP.....	4,000,000	3,995,360	4,141,000	3,995,380	.....	.....	.....20	.....	.....20	.....	.....	.....	.....	.....145,620	145,620	7,917	.....		
532457 BE 7	ELI LILLY & CO 4.20 03/06/2014.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	500,000	527,674	527,675	527,624	.....	.....	.....(51)	.....	.....(51)	.....	.....	.....	.....	.....51	51	10,208	10,208		
59156R AH 1	METLIFE INC 5.50 06/15/2014.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,077,079	1,077,079	1,076,960	.....	.....	.....(119)	.....	.....(119)	.....	.....	.....	.....	.....119	119	11,611	11,611		
617451 CL 1	MSC 2005-HQ7 A4 SEQ CSTR 11/14/42.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,500,000	2,790,843	2,790,843	2,790,843	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	11,214	11,214		
61746W H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,883,036	1,939,528	1,939,025	1,944,383	.....	.....	.....4,855	.....	.....4,855	.....	.....	.....	.....	.....(5,357)	(5,357)	8,081	8,081		
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,069,063	1,069,063	1,068,994	.....	.....	.....(68)	.....	.....(68)	.....	.....	.....	.....	.....69	69	322	322		
650119 AA 8	NEW YORK UNIV 2009 5.236 07/01/2032.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,166,007	1,166,007	1,165,977	.....	.....	.....(30)	.....	.....(30)	.....	.....	.....	.....	.....30	30	8,727	8,727		
693476 AT 0	PNC FUNDING CORP 5.25 11/15/2015.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,500,000	1,671,017	1,671,017	1,670,872	.....	.....	.....(144)	.....	.....(144)	.....	.....	.....	.....	.....144	144	23,188	23,188		
69352P AD 5	PPL CAPITAL FDG 4.20 06/15/2022.....		06/11/2012	UBS WARBURG.....	09/14/2012	J. P. MORGAN SECURITIES.....	7,000,000	6,976,760	7,328,650	6,977,263	.....	.....	.....503	.....	.....503	.....	.....	.....	.....	.....351,387	351,387	77,583	.....		
705006 AB 0	PEARSON PLC 5.70 06/01/2014.....	R	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,067,546	1,067,546	1,067,441	.....	.....	.....(106)	.....	.....(106)	.....	.....	.....	.....	.....105	105	14,250	14,250		
713448 BN 7	PEPSICO INC 4.50 01/15/20.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,000,000	2,323,613	2,323,614	2,323,501	.....	.....	.....(113)	.....	.....(113)	.....	.....	.....	.....	.....113	113	11,500	11,500		
74254P AK 8	PRINCIPAL LIFE MTN 5.10 04/15/2014.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,067,872	1,067,872	1,067,756	.....	.....	.....(115)	.....	.....(115)	.....	.....	.....	.....	.....116	116	19,267	19,267		
74432Q AD 7	PRUDENTIAL FIN MTNB 4.75 04/01/2014.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,054,027	1,054,027	1,054,027	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....(0)	(0)	19,792	19,792		
771196 AS 1	ROCHE HLDGS INC 6.00 03/01/2019.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	500,000	632,784	632,784	632,784	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....(0)	(0)	15,000	15,000		
822582 AF 9	SHELL INTL FIN 4.00 03/21/2014.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,054,128	1,054,128	1,054,032	.....	.....	.....(96)	.....	.....(96)	.....	.....	.....	.....	.....96	96	17,778	17,778		
844741 AG 3	SOUTHWEST AIR 6.26 09/24/12.....		08/31/2012	Reinsurance Intercompany Balance	09/24/2012	Maturity 100.0.....	30,425	30,484	30,425	30,425	.....	.....	.....(59)	.....	.....(59)	.....	.....	.....	.....	.....	.....0	952	831		
863667 AB 7	STRYKER CORP 4.375 01/15/20.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	2,000,000	2,302,247	2,302,246	2,302,142	.....	.....	.....(105)	.....	.....(105)	.....	.....	.....	.....	.....104	104	11,181	11,181		
88319Q G5 6	TEXTRON FIN CORP MTNE 5.125 08/15/2014.....		08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,054,466	1,054,466	1,054,390	.....	.....	.....(76)	.....	.....(76)	.....	.....	.....	.....	.....76	76	2,278	2,278		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
CUSIP Identification		Description																			
891027 AQ 7	TORCHMARK CORP 3.80	09/15/2022.....	...	09/17/2012	WELLS FARGO BROKERAGE...	09/18/2012	KEEFE BRUYETTE & WOODS...	2,000,000	1,994,100	2,002,820	1,994,100				0			8,720	8,720		
891027 AQ 7	TORCHMARK CORP 3.80	09/15/2022.....	...	09/17/2012	WELLS FARGO BROKERAGE...	09/18/2012	KEYBANK CAPITAL MARKET...	2,000,000	1,994,100	2,004,480	1,994,100				0			10,380	10,380		
89152U AB 8	TOTAL CAPITAL 4.25	12/15/2021.....	R	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,156,251	1,156,251	1,156,209		(42)		(42)			42	42	8,972	8,972
90333W AC 2	US BANK NA BKNT 4.80	04/15/2015.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,101,601	1,101,601	1,101,495		(106)		(106)			106	106	18,133	18,133
904851 AA 0	UNIONBANCAL CORP 5.25	12/16/2013.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,044,762	1,044,762	1,044,667		(95)		(95)			95	95	10,938	10,938
90783T AA 8	UNP CO 2004 TRST 04-1 5.404	07/02/2025.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,218,567	1,390,802	1,390,802	1,390,214		(588)		(588)			588	588	10,792	10,792
949746 FS 5	WELLS FARGO & CO 4.625	04/15/2014.....	...	08/31/2012	Reinsurance Intercompany Balance	09/01/2012	Transfer to Hannover.....	1,000,000	1,050,576	1,050,576	1,050,490		(85)		(85)			86	86	17,472	17,472
98883* ZZ 2	NAYLOR PUBLISHING L+1025	12/31/2012.....	...	03/30/2012	Capitalized Interest.....	04/20/2012	Paydown 100.0.....	743	739	743	743		4		4				0	0	
98883* ZZ 2	NAYLOR PUBLISHING L+1025	12/31/2012.....	...	03/30/2012	Capitalized Interest.....	06/07/2012	Private Placement.....	32,703	32,539	32,703	32,579		39		39			124	124	732	
98883* ZZ 2	NAYLOR PUBLISHING L+1025	12/31/2012.....	...	06/07/2012	Capitalized Interest.....	06/07/2012	Private Placement.....	25,084	24,959	25,084	24,959				0			125	125	554	
3899999.	Total - Bonds - Industrial and Miscellaneous.....							115,375,452	118,726,506	120,023,825	118,858,132	0	131,630	0	131,630	0	0	1,165,695	1,165,695	1,110,301	567,433
8399998.	Total - Bonds.....							160,423,241	170,842,652	172,116,651	170,949,037	0	106,392	0	106,392	0	0	1,167,614	1,167,614	1,614,931	1,058,332

E15.6

Common Stocks - Industrial and Miscellaneous																						
055622	10	4	BP PLC-SPONS ADR.....	R	04/23/2012	ISI GROUP INC.....	08/07/2012	INTERSTATE.....	25,000.000	1,050,408	1,061,626	1,050,408							11,219	11,219	12,000	
055622	10	4	BP PLC-SPONS ADR.....	R	04/23/2012	ISI GROUP INC.....	09/14/2012	ISI GROUP INC.....	25,000.000	1,050,408	1,094,383	1,050,408							43,975	43,975	24,000	
055622	10	4	BP PLC-SPONS ADR.....	R	04/24/2012	ISI GROUP INC.....	08/07/2012	INTERSTATE.....	25,000.000	1,052,753	1,061,626	1,052,753							8,874	8,874	12,000	
055622	10	4	BP PLC-SPONS ADR.....	R	04/25/2012	INTERSTATE.....	09/28/2012	ISI GROUP INC.....	25,000.000	1,048,015	1,057,574	1,048,015							9,559	9,559	24,000	
055622	10	4	BP PLC-SPONS ADR.....	R	04/25/2012	INTERSTATE.....	10/01/2012	ISI GROUP INC.....	5,000.000	209,603	211,939	209,603							2,336	2,336	4,800	
055622	10	4	BP PLC-SPONS ADR.....	R	05/03/2012	INTERSTATE.....	09/14/2012	ISI GROUP INC.....	5,000.000	209,903	218,877	209,903							8,974	8,974	4,800	
055622	10	4	BP PLC-SPONS ADR.....	R	05/03/2012	INTERSTATE.....	09/28/2012	ISI GROUP INC.....	25,000.000	1,049,513	1,057,574	1,049,513							8,061	8,061	24,000	
055622	10	4	BP PLC-SPONS ADR.....	R	05/04/2012	STIFEL NICOLAUS & CO.....	10/01/2012	ISI GROUP INC.....	20,000.000	821,354	847,755	821,354							26,401	26,401	19,200	
055622	10	4	BP PLC-SPONS ADR.....	R	05/07/2012	ISI GROUP INC.....	10/01/2012	ISI GROUP INC.....	50,000.000	2,046,280	2,119,387	2,046,280							73,107	73,107	48,000	
140661	10	9	CAPMARK FINANCIAL GROUP INC.....	...	01/10/2012	Liquidation.....	10/01/2012	INTERSTATE.....	132.000	2,264	3,430	2,264							1,166	1,166		
140661	10	9	CAPMARK FINANCIAL GROUP INC.....	...	01/10/2012	Liquidation.....	10/02/2012	INTERSTATE.....	79.000	1,355	2,053	1,355							698	698		
140661	10	9	CAPMARK FINANCIAL GROUP INC.....	...	08/23/2012	Liquidation.....	10/01/2012	INTERSTATE.....	79.000	2,024	2,053	2,024							29	29		
17275R	10	2	CISCO SYSTEMS INC.....	...	05/04/2012	RAYMOND JAMES & ASSOC.....	09/28/2012	INTERSTATE.....	100,000.000	1,911,840	1,916,347	1,911,840							4,507	4,507	8,000	
17275R	10	2	CISCO SYSTEMS INC.....	...	05/04/2012	RAYMOND JAMES & ASSOC.....	10/01/2012	BERNSTEIN.....	60,000.000	1,147,104	1,159,192	1,147,104							12,088	12,088	4,800	
17275R	10	2	CISCO SYSTEMS INC.....	...	05/04/2012	RAYMOND JAMES & ASSOC.....	10/02/2012	STRATEGAS.....	40,000.000	764,736	753,783	764,736							(10,953)	(10,953)	3,200	
17275R	10	2	CISCO SYSTEMS INC.....	...	05/07/2012	RAYMOND JAMES & ASSOC.....	10/01/2012	BERNSTEIN.....	40,000.000	763,500	772,795	763,500							9,295	9,295	3,200	
17275R	10	2	CISCO SYSTEMS INC.....	...	05/08/2012	RAYMOND JAMES & ASSOC.....	10/02/2012	STRATEGAS.....	10,000.000	187,931	188,446	187,931							514	514	800	
17275R	10	2	CISCO SYSTEMS INC.....	...	05/08/2012	RAYMOND JAMES & ASSOC.....	10/03/2012	FRIEDMAN BILLING.....	50,000.000	939,657	944,314	939,657							4,657	4,657	4,000	
17275R	10	2	CISCO SYSTEMS INC.....	...	05/08/2012	INTERSTATE.....	12/13/2012	INTERSTATE.....	50,000.000	932,550	984,898	932,550							52,348	52,348	18,000	
17275R	10	2	CISCO SYSTEMS INC.....	...	05/08/2012	RAYMOND JAMES & ASSOC.....	12/13/2012	INTERSTATE.....	20,000.000	375,863	393,959	375,863							18,097	18,097	15,600	
68389X	10	5	ORACLE CORPORATION.....	...	03/23/2012	RAYMOND JAMES & ASSOC.....	08/07/2012	STRATEGAS.....	90,000.000	2,581,569	2,841,038	2,581,569							259,469	259,469	10,800	
68389X	10	5	ORACLE CORPORATION.....	...	05/08/2012	STRATEGAS.....	08/07/2012	STRATEGAS.....	30,000.000	829,575	947,013	829,575							117,438	117,438	1,800	
68389X	10	5	ORACLE CORPORATION.....	...	05/10/2012	INTERSTATE.....	08/07/2012	STRATEGAS.....	30,000.000	811,260	947,013	811,260							135,753	135,753	1,800	
68389X	10	5	ORACLE CORPORATION.....	...	05/10/2012	INTERSTATE.....	08/08/2012	FRIEDMAN BILLINGS RAMSEY.....	70,000.000	1,892,940	2,187,766	1,892,940							294,826	294,826	4,200	
68389X	10	5	ORACLE CORPORATION.....	...	05/17/2012	STRATEGAS.....	08/08/2012	FRIEDMAN BILLINGS RAMSEY.....	25,000.000	661,960	781,345	661,960							119,385	119,385	1,500	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

E15.7

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
68389X 10 5	ORACLE CORPORATION.....		...	05/17/2012	STRATEGAS.....	08/10/2012	BERNSTEIN.....	15,000.000	397,176	469,507	397,176				.0			72,331	72,331	.900	
68389X 10 5	ORACLE CORPORATION.....		...	05/18/2012	STRATEGAS.....	08/10/2012	BERNSTEIN.....	15,000.000	384,158	469,507	384,158				.0			85,350	85,350	.900	
68389X 10 5	ORACLE CORPORATION.....		...	05/18/2012	STRATEGAS.....	08/20/2012	INTERSTATE.....	20,000.000	512,210	640,744	512,210				.0			128,534	128,534	1,200	
68389X 10 5	ORACLE CORPORATION.....		...	05/18/2012	STRATEGAS.....	10/02/2012	ISI GROUP INC.....	85,000.000	2,176,893	2,692,493	2,176,893				.0			515,601	515,601	.5,100	
68389X 10 5	ORACLE CORPORATION.....		...	05/21/2012	INTERSTATE.....	08/10/2012	BERNSTEIN.....	20,000.000	517,212	626,010	517,212				.0			108,798	108,798	1,200	
716933 10 6	PHARMACYCLICS INC.....		...	05/25/2012	RODMAN & RENSHAW.....	07/02/2012	RODMAN & RENSHAW.....	10,000.000	329,084	580,379	329,084				.0			251,295	251,295		
716933 10 6	PHARMACYCLICS INC.....		...	06/07/2012	RODMAN & RENSHAW.....	07/02/2012	RODMAN & RENSHAW.....	8,000.000	291,327	464,303	291,327				.0			172,976	172,976		
859319 30 3	STERLING FINANCIAL CORPORATION.....		...	08/15/2012	SANDLER O'NEIL & PARTNER.....	09/25/2012	FRIEDMAN BILLING.....	25,000.000	500,000	561,430	500,000				.0			61,430	61,430		
881575 30 2	TESCO PLC-SPONSORED ADR.....		R	03/07/2012	INTERSTATE.....	12/17/2012	INTERSTATE.....	10,000.000	149,087	165,866	149,087				.0			16,779	16,779	6,593	
881575 30 2	TESCO PLC-SPONSORED ADR.....		R	03/07/2012	INTERSTATE.....	12/26/2012	INTERSTATE.....	2,818.000	42,013	46,037	42,013				.0			4,024	4,024	1,858	
881575 30 2	TESCO PLC-SPONSORED ADR.....		R	03/07/2012	INTERSTATE.....	12/28/2012	INTERSTATE.....	14,597.000	217,622	238,437	217,622				.0			20,814	20,814	9,624	
881575 30 2	TESCO PLC-SPONSORED ADR.....		R	03/07/2012	INTERSTATE.....	12/31/2012	INTERSTATE.....	585.000	8,722	9,602	8,722				.0			.881	.881	386	
881575 30 2	TESCO PLC-SPONSORED ADR.....		R	03/08/2012	INTERSTATE.....	12/13/2012	INTERSTATE.....	70,000.000	1,054,032	1,142,871	1,054,032				.0			88,839	88,839	46,151	
881575 30 2	TESCO PLC-SPONSORED ADR.....		R	03/13/2012	INTERSTATE.....	12/13/2012	INTERSTATE.....	20,000.000	306,748	326,535	306,748				.0			19,787	19,787	13,186	
881575 30 2	TESCO PLC-SPONSORED ADR.....		R	05/18/2012	INTERSTATE.....	12/13/2012	INTERSTATE.....	10,000.000	150,350	163,267	150,350				.0			12,917	12,917	2,079	
881575 30 2	TESCO PLC-SPONSORED ADR.....		R	05/18/2012	INTERSTATE.....	12/17/2012	INTERSTATE.....	40,000.000	601,400	663,465	601,400				.0			62,065	62,065	8,316	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...	05/02/2012	INTERSTATE.....	09/28/2012	INTERSTATE.....	100,000.000	1,046,180	1,173,234	1,046,180				.0			127,054	127,054	76,000	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...	05/04/2012	INTERSTATE.....	09/28/2012	INTERSTATE.....	20,000.000	204,900	234,647	204,900				.0			29,747	29,747	15,200	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...	05/07/2012	INTERSTATE.....	09/28/2012	INTERSTATE.....	30,000.000	306,750	351,970	306,750				.0			45,220	45,220	22,800	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...	05/07/2012	INTERSTATE.....	10/01/2012	INTERSTATE.....	20,000.000	204,500	235,283	204,500				.0			30,783	30,783	15,200	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...	05/23/2012	INTERSTATE.....	10/01/2012	INTERSTATE.....	25,000.000	252,863	294,103	252,863				.0			41,241	41,241	19,000	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...	06/04/2012	INTERSTATE.....	10/01/2012	INTERSTATE.....	50,000.000	507,155	588,207	507,155				.0			81,052	81,052	38,000	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		...	06/01/2012	STRATEGAS.....	10/01/2012	INTERSTATE.....	50,000.000	509,215	588,207	509,215				.0			78,992	78,992	38,000	
92852T 20 1	VIVENDI SA-UNSPON ADR.....		...	04/20/2012	INTERSTATE.....	09/14/2012	INTERSTATE.....	5,000.000	82,306	103,136	82,306				.0			20,830	20,830	6,118	
92852T 20 1	VIVENDI SA-UNSPON ADR.....		...	04/20/2012	INTERSTATE.....	09/25/2012	INTERSTATE.....	20,000.000	329,224	403,157	329,224				.0			73,933	73,933	24,471	
92852T 20 1	VIVENDI SA-UNSPON ADR.....		...	04/20/2012	INTERSTATE.....	09/27/2012	INTERSTATE.....	3,416.000	56,231	69,127	56,231				.0			12,895	12,895	4,180	
92852T 20 1	VIVENDI SA-UNSPON ADR.....		...	05/16/2012	STOCK DIVIDEND 11.60329%.....	05/16/2012	INTERSTATE.....	916.000							.0				.0		
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....								33,481,722	36,857,711	33,481,722	.0	.0	.0	.0	.0	.0	3,375,989	3,375,989	606,962	.0
9799998.	Total - Common Stocks.....								33,481,722	36,857,711	33,481,722	.0	.0	.0	.0	.0	.0	3,375,989	3,375,989	606,962	.0
9899999.	Total - Preferred and Common Stocks.....								33,481,722	36,857,711	33,481,722	.0	.0	.0	.0	.0	.0	3,375,989	3,375,989	606,962	.0
9999999.	Total - Bonds, Preferred and Common Stocks.....								204,324,374	208,974,362	204,430,759	.0	106,392	.0	106,392	.0	.0	4,543,603	4,543,603	2,221,893	1,058,332

Annual Statement for the year 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identifi- cation	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	9	10
								Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer									
03612* 10 4	ANNUITY INVESTORS LIFE INSURANCE CO.....		93661.....	2cB1.....	...NO.....		178,505,044	20,000.000	100.0
563116 ZZ 8	MANHATTAN NATIONAL HOLDING CORP.....			2cB1.....	...NO.....		11,798,974	100.000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer.....					0	190,304,018	XXX.....	XXX.....
Common Stocks - Investment Subsidiary									
36352@ 10 6	GALIC BROTHERS, INC.....			2cB2.....	...NO.....			80.000	80.0
1699999.	Total - Common Stocks - Investment Subsidiary.....					0	0	XXX.....	XXX.....
Common Stocks - Other Affiliates									
11800@ 10 7	BROTHERS MANAGEMENT, LLC.....			2cB2.....	...NO.....		1,000	100.000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....					0	1,000	XXX.....	XXX.....
1899999.	Total - Common Stocks.....					0	190,305,018	XXX.....	XXX.....
1999999.	Total - Preferred and Common Stock.....					0	190,305,018	XXX.....	XXX.....

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....1,012,056,753.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
				Number of Shares	% of Outstanding
Common Stocks					
563116 10 2	MANHATTAN NATIONAL LIFE INSURANCE CO.....	MANHATTAN NATIONAL HOLDING CORP.....		200.000	100.0
0299999.	Total - Common Stock.....		0	XXX.....	XXX.....
0399999.	Total - Preferred and Common Stock.....		0	XXX.....	XXX.....

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management	.....	..	12/31/2012.	The Bank of New York Mellon	XXX.....	258,355,566	.....	.....	.....	.....	.....	.....258,355,566	4,723	.....	.....0.020	0.020	Mtly....	73,915	.....
8899999. Total - Exempt Money Market Mutual Funds.....							258,355,566	0	0	0	0	XXX.....	258,355,566	4,723	0	..XXX.....	..XXX.....	..XXX..	73,915	0
Class One Money Market Mutual Funds																				
09248U 61 9	Blackrock Provident Institutional Fund Temp Fund Institutional	.....	..	12/28/2012.	The Bank of New York Mellon	XXX.....	73,990,000	.....	.....	.....	.....	.....	.....73,990,000	8,290	.....	.....0.110	0.110	Mtly....	16,976	.....
8999999. Total - Class One Money Market Mutual Funds.....							73,990,000	0	0	0	0	XXX.....	73,990,000	8,290	0	..XXX.....	..XXX.....	..XXX..	16,976	0
9199999. Total - Short-Term Investments.....							332,345,566	0	0	0	0	XXX.....	332,345,566	13,013	0	..XXX.....	..XXX.....	..XXX..	90,891	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
	Purchased Options - Hedging Other - Call Options and Warrants																					
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.01/13/2012	.01/11/2013		1,678,984	1,292.1900		74,815		117,475	*#...	117,475	111,241		(68,581)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.02/13/2012	.02/08/2013		2,544,313	1,348.8000		106,069		88,445	*#...	88,445	70,767		(88,391)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.03/12/2012	.03/07/2013		2,673,513	1,353.2000		131,186		95,853	*#...	95,853	63,057		(98,390)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.04/13/2012	.04/11/2013		2,947,242	1,370.1900		131,210		62,837	*#...	62,837	19,100		(87,473)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.05/30/2012	.05/09/2013		2,529,748	1,354.8900		73,583		96,509	*#...	96,509	65,850		(42,924)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.06/18/2012	.06/13/2013		2,452,840	1,314.7800		139,042		185,515	*#...	185,515	115,993		(69,521)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.07/13/2012	.07/11/2013		2,197,825	1,341.5300		99,625		131,237	*#...	131,237	73,122		(41,510)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	.08/10/2012	.08/09/2013		2,376,476	1,399.8800		96,340		68,183	*#...	68,183	3,955		(32,113)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.09/12/2012	.09/14/2013		2,060,372	1,434.3700		97,864		41,133	*#...	41,133	(32,265)		(24,466)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.10/12/2012	.10/11/2013		2,007,124	1,434.4600		66,183		47,238	*#...	47,238	(7,915)		(11,031)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.10/12/2012	.10/11/2013		1,013,353	1,432.5600		18,073		24,502	*#...	24,502	9,441		(3,012)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.11/09/2012	.11/08/2013		2,365,051	1,397.7600		76,141		102,151	*#...	102,151	32,355		(6,345)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.12/14/2012	.12/13/2013		3,680,783	1,418.6800		133,488		151,637	*#...	151,637	18,149					1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.01/09/2012	.01/06/2013		49,137,039	1,277.8100		1,015,573		1,913,958	*#...	1,913,958	1,829,327		(930,942)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.01/09/2012	.01/06/2013		42,677,247	1,277.8100		1,209,368		2,361,269	*#...	2,361,269	2,260,488		(1,108,588)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.01/09/2012	.01/06/2013		26,724,202	1,277.8100		618,847		1,309,441	*#...	1,309,441	1,257,871		(567,277)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.01/25/2012	.01/20/2013		44,009,809	1,315.3800		885,964		1,580,566	*#...	1,580,566	1,506,736		(812,134)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.01/25/2012	.01/20/2013		39,933,216	1,315.3800		1,111,735		1,998,614	*#...	1,998,614	1,905,970		(1,019,091)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.01/25/2012	.01/20/2013		23,397,413	1,315.3800		522,598		1,158,020	*#...	1,158,020	1,114,471		(479,049)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.02/08/2012	.02/06/2013		54,797,216	1,344.3300		1,147,443		1,750,666	*#...	1,750,666	1,559,426		(956,202)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.02/08/2012	.02/06/2013		49,363,920	1,344.3300		1,426,575		2,158,649	*#...	2,158,649	1,920,887		(1,188,813)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.02/08/2012	.02/06/2013		36,704,687	1,344.3300		864,697		1,425,163	*#...	1,425,163	1,281,046		(720,580)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.02/21/2012	.02/20/2013		44,978,154	1,361.2300		947,983		1,340,571	*#...	1,340,571	1,182,574		(789,986)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.02/21/2012	.02/20/2013		43,215,682	1,361.2300		1,263,234		1,712,370	*#...	1,712,370	1,501,832		(1,052,695)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.02/21/2012	.02/20/2013		27,766,696	1,361.2300		664,167		769,462	*#...	769,462	658,767		(553,472)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.03/07/2012	.03/06/2013		57,856,170	1,343.3600		1,251,133		1,710,281	*#...	1,710,281	1,397,497		(938,349)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.03/07/2012	.03/06/2013		55,409,008	1,343.3600		1,738,131		2,344,926	*#...	2,344,926	1,910,393		(1,303,598)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.03/07/2012	.03/06/2013		32,534,224	1,343.3600		841,115		1,397,968	*#...	1,397,968	1,187,694		(630,836)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.03/21/2012	.03/20/2013		58,029,768	1,405.5200		1,195,673		1,193,833	*#...	1,193,833	894,915		(896,755)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.03/21/2012	.03/20/2013		56,152,807	1,405.5200		1,672,375		1,559,336	*#...	1,559,336	1,141,242		(1,254,281)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.03/21/2012	.03/20/2013		34,295,959	1,405.5200		785,953		116,241	*#...	116,241	(80,247)		(589,465)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.04/09/2012	.04/06/2013		79,055,313	1,398.0800		1,580,450		1,777,977	*#...	1,777,977	1,251,161		(1,053,634)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.04/09/2012	.04/06/2013		84,737,118	1,398.0800		2,474,686		2,650,280	*#...	2,650,280	1,825,383		(1,649,794)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.04/09/2012	.04/06/2013		46,813,255	1,398.0800		953,623		429,990	*#...	429,990	112,116		(635,749)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	.04/23/2012	.04/20/2013		53,717,545	1,378.5300		1,100,436		1,371,022	*#...	1,371,022	1,004,211		(733,624)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	.04/23/2012	.04/20/2013		68,541,632	1,378.5300		2,048,000		2,470,444	*#...	2,470,444	1,787,778		(1,365,334)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.04/23/2012	.04/20/2013		34,561,674	1,378.5300		747,128		688,899	*#...	688,899	439,856		(498,085)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.05/08/2012	.05/06/2013		74,215,381	1,369.1000		1,559,548		2,092,185	*#...	2,092,185	1,442,374		(909,736)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.05/08/2012	.05/06/2013		80,437,952	1,369.1000		2,429,413		3,183,718	*#...	3,183,718	2,171,463		(1,417,158)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.05/08/2012	.05/06/2013		42,765,661	1,369.1000		902,730		1,235,749	*#...	1,235,749	859,611		(526,592)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.05/08/2012	.05/06/2013		3,705,245	1,369.1000		70,663		52,378	*#...	52,378	22,935		(41,220)			1	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.05/22/2012	.05/20/2013		64,935,926	1,295.2200		1,525,610		2,125,910	*#...	2,125,910	1,490,239		(889,939)			1	A.....

Annual Statement for the year 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**
SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.05/22/2012	.05/20/2013	.....	...73,551,382	...1,295.2200	.....	....2,630,932	.....	.....3,725,836	*#...	3,725,836	2,629,614	.....	....(1,534,710)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.05/22/2012	.05/20/2013	.....	...38,124,767	...1,295.2200	.....	....1,112,348	.....	.....1,976,687	*#...	1,976,687	1,513,209	.....	....(648,869)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.05/22/2012	.05/20/2013	.....	...5,163,542	...1,295.2200	.....	....105,853	.....	.....115,870	*#...	115,870	71,765	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.06/07/2012	.06/06/2013	.....	...89,873,688	...1,315.1300	.....	....1,983,176	.....	.....2,663,649	*#...	2,663,649	1,672,061	.....	....(991,588)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.06/07/2012	.06/06/2013	.....	...99,387,241	...1,315.1300	.....	....3,334,245	.....	.....4,533,639	*#...	4,533,639	2,866,516	.....	....(1,667,121)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.06/07/2012	.06/06/2013	.....	...46,181,429	...1,315.1300	.....	....1,212,889	.....	.....2,218,853	*#...	2,218,853	1,612,408	.....	....(606,444)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.06/07/2012	.06/06/2013	.....	...5,168,490	...1,315.1300	.....	....112,156	.....	.....128,604	*#...	128,604	72,525	.....	....(56,078)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.06/21/2012	.06/20/2013	.....	...71,454,464	...1,355.6900	.....	....1,438,376	.....	.....1,888,325	*#...	1,888,325	1,169,137	.....	....(719,188)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	.06/21/2012	.06/20/2013	.....	...72,483,272	...1,355.6900	.....	....2,079,826	.....	.....2,725,109	*#...	2,725,109	1,685,196	.....	....(1,039,913)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	.06/21/2012	.06/20/2013	.....	...42,799,366	...1,355.6900	.....	....908,590	.....	.....1,569,718	*#...	1,569,718	1,115,423	.....	....(454,295)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.06/21/2012	.06/20/2013	.....	...4,855,079	...1,355.6900	.....	....86,906	.....	.....68,039	*#...	68,039	24,586	.....	....(43,453)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.07/09/2012	.07/06/2013	.....	...88,131,530	...1,354.6800	.....	....1,805,984	.....	.....2,304,340	*#...	2,304,340	1,250,849	.....	....(752,494)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.07/09/2012	.07/06/2013	.....	...94,813,365	...1,354.6800	.....	....2,782,082	.....	.....3,551,143	*#...	3,551,143	1,928,262	.....	....(1,159,201)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.07/09/2012	.07/06/2013	.....	...48,157,788	...1,354.6800	.....	....1,061,499	.....	.....1,734,889	*#...	1,734,889	1,115,680	.....	....(442,291)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.07/09/2012	.07/06/2013	.....	...4,203,317	...1,354.6800	.....	....92,473	.....	.....72,202	*#...	72,202	18,259	.....	....(38,530)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.07/23/2012	.07/20/2013	.....	...82,217,797	...1,362.6600	.....	....1,605,548	.....	.....2,096,142	*#...	2,096,142	1,159,572	.....	....(668,978)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.07/23/2012	.07/20/2013	.....	...86,703,303	...1,362.6600	.....	....2,438,860	.....	.....3,176,474	*#...	3,176,474	1,753,806	.....	....(1,016,192)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.07/23/2012	.07/20/2013	.....	...41,988,501	...1,362.6600	.....	....868,020	.....	.....1,422,454	*#...	1,422,454	916,109	.....	....(361,675)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.07/23/2012	.07/20/2013	.....	...4,573,340	...1,362.6600	.....	....96,040	.....	.....53,993	*#...	53,993	(2,030)	.....	....(40,017)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.08/07/2012	.08/06/2013	.....	...97,716,344	...1,394.2300	.....	....2,212,623	.....	.....2,412,851	*#...	2,412,851	937,770	.....	....(737,541)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.08/07/2012	.08/06/2013	.....	...114,204,272	...1,394.2300	.....	....3,434,573	.....	.....3,712,085	*#...	3,712,085	1,422,369	.....	....(1,144,857)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.08/07/2012	.08/06/2013	.....	...49,882,060	...1,394.2300	.....	....1,221,444	.....	.....1,297,310	*#...	1,297,310	483,014	.....	....(407,148)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.08/07/2012	.08/06/2013	.....	...6,342,475	...1,394.2300	.....	....141,437	.....	.....67,423	*#...	67,423	(26,869)	.....	....(47,146)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.08/22/2012	.08/20/2013	.....	...73,751,225	...1,418.1300	.....	....1,600,224	.....	.....1,624,475	*#...	1,624,475	557,659	.....	....(533,408)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.08/22/2012	.08/20/2013	.....	...87,305,211	...1,418.1300	.....	....2,413,909	.....	.....2,409,113	*#...	2,409,113	799,840	.....	....(804,637)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.08/22/2012	.08/20/2013	.....	...45,056,896	...1,418.1300	.....	....1,006,539	.....	.....862,941	*#...	862,941	191,915	.....	....(335,513)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.08/22/2012	.08/20/2013	.....	...3,935,491	...1,418.1300	.....	....90,123	.....	.....35,575	*#...	35,575	(24,507)	.....	....(30,041)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.09/07/2012	.09/06/2013	.....	...67,304,278	...1,432.1200	.....	....1,350,202	.....	.....1,239,631	*#...	1,239,631	226,979	.....	....(337,551)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.09/07/2012	.09/06/2013	.....	...64,747,999	...1,432.1200	.....	....1,579,682	.....	.....1,439,635	*#...	1,439,635	254,873	.....	....(394,921)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.09/07/2012	.09/06/2013	.....	...42,764,402	...1,432.1200	.....	....931,660	.....	.....683,434	*#...	683,434	(15,312)	.....	....(232,915)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	.09/07/2012	.09/06/2013	.....	...5,065,050	...1,432.1200	.....	....97,755	.....	.....26,842	*#...	26,842	(46,475)	.....	....(24,439)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.09/21/2012	.09/20/2013	.....	...59,758,350	...1,460.2600	.....	....1,179,813	.....	.....974,688	*#...	974,688	89,829	.....	....(294,953)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.09/21/2012	.09/20/2013	.....	...59,236,987	...1,460.2600	.....	....1,481,067	.....	.....1,209,433	*#...	1,209,433	98,634	.....	....(370,267)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.09/21/2012	.09/20/2013	.....	...36,123,463	...1,460.2600	.....	....737,678	.....	.....394,533	*#...	394,533	(158,725)	.....	....(184,419)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.09/21/2012	.09/20/2013	.....	...4,216,250	...1,460.2600	.....	....86,012	.....	.....16,344	*#...	16,344	(48,164)	.....	....(21,503)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.10/09/2012	.10/06/2013	.....	...68,368,591	...1,460.9300	.....	....1,275,713	.....	.....1,135,987	.....	.....1,135,987	72,893	.....	....(212,619)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.10/09/2012	.10/06/2013	.....	...68,569,392	...1,460.9300	.....	....1,593,456	.....	.....1,412,504	.....	.....1,412,504	84,624	.....	....(265,576)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.10/09/2012	.10/06/2013	.....	...42,264,756	...1,460.9300	.....	....760,571	.....	.....494,216	.....	.....494,216	(139,592)	.....	....(126,762)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.10/09/2012	.10/06/2013	.....	...5,775,432	...1,460.9300	.....	....106,268	.....	.....19,983	.....	.....19,983	(68,574)	.....	....(17,711)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.10/23/2012	.10/20/2013	.....	...55,927,765	...1,433.1900	.....	....998,605	.....	.....1,043,290	.....	.....1,043,290	211,119	.....	....(166,434)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.10/23/2012	.10/20/2013	.....	...57,842,034	...1,433.1900	.....	....1,277,360	.....	.....1,340,366	.....	.....1,340,366	275,899	.....	....(212,893)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.10/23/2012	.10/20/2013	.....	...34,054,649	...1,433.1900	.....	....593,561	.....	.....573,093	.....	.....573,093	78,459	.....	....(98,927)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.10/23/2012	.10/20/2013	.....	...4,961,161	...1,433.1900	.....	....88,805	.....	.....26,964	.....	.....26,964	(47,040)	.....	....(14,801)	.....	.....	1.....	A.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.11/07/2012	.11/06/2013	.....	...83,534,761	1,428.3900	.....	....1,467,015	.....	.....1,595,790	.....	.....1,595,790	251,026	.....	.....(122,251)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.11/07/2012	.11/06/2013	.....	...72,703,820	1,428.3900	.....	....1,669,492	.....	.....1,831,771	.....	.....1,831,771	301,404	.....	.....(139,124)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.11/07/2012	.11/06/2013	.....	...49,405,918	1,428.3900	.....	....852,953	.....	.....933,193	.....	.....933,193	151,318	.....	.....(71,079)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MORGAN STANLEY.....	.11/07/2012	.11/06/2013	.....	...6,367,579	1,428.3900	.....	....116,527	.....	.....34,466	.....	.....34,466	(72,350)	.....	.....(9,711)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.11/21/2012	.11/20/2013	.....	...87,894,456	1,387.8100	.....	....1,672,630	.....	.....1,948,837	.....	.....1,948,837	415,593	.....	.....(139,386)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.11/21/2012	.11/20/2013	.....	...44,442,471	1,387.8100	.....	....1,086,235	.....	.....1,275,047	.....	.....1,275,047	279,332	.....	.....(90,520)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.11/21/2012	.11/20/2013	.....	...41,025,045	1,387.8100	.....	....813,223	.....	.....1,010,072	.....	.....1,010,072	264,617	.....	.....(67,769)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.11/21/2012	.11/20/2013	.....	...3,732,589	1,387.8100	.....	....77,638	.....	.....32,159	.....	.....32,159	(39,009)	.....	.....(6,470)	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.12/10/2012	.12/06/2013	.....	...82,268,522	1,413.9400	.....	....1,605,875	.....	.....1,661,606	.....	.....1,661,606	55,730	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.12/10/2012	.12/06/2013	.....	...39,115,835	1,413.9400	.....	....977,937	.....	.....1,018,645	.....	.....1,018,645	40,707	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	.12/10/2012	.12/06/2013	.....	...38,479,896	1,413.9400	.....	....799,295	.....	.....810,445	.....	.....810,445	11,151	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.12/10/2012	.12/06/2013	.....	...5,853,803	1,413.9400	.....	....127,613	.....	.....33,166	.....	.....33,166	(94,447)	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.12/21/2012	.12/20/2013	.....	...83,785,676	1,443.6900	.....	....1,559,422	.....	.....1,530,869	.....	.....1,530,869	(28,552)	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.12/21/2012	.12/20/2013	.....	...40,761,714	1,443.6900	.....	....971,546	.....	.....957,047	.....	.....957,047	(14,499)	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	.12/21/2012	.12/20/2013	.....	...40,582,644	1,443.6900	.....	....779,219	.....	.....723,406	.....	.....723,406	(55,813)	.....	.....	.....	.....	1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.12/21/2012	.12/20/2013	.....	...4,298,530	1,443.6900	.....	....79,093	.....	.....25,379	.....	.....25,379	(53,714)	.....	.....	.....	.....	1.....	A.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										0	..102,469,066	0	122,993,181	XXX	..122,993,181	...66,576,925	0	...(46,052,811)	0	0	XXX.....	XXX.....
0149999. Total-Purchased Options-Hedging Other.....										0	..102,469,066	0	122,993,181	XXX	..122,993,181	...66,576,925	0	...(46,052,811)	0	0	XXX.....	XXX.....
0369999. Total-Purchased Options-Call Options and Warrants.....										0	..102,469,066	0	122,993,181	XXX	..122,993,181	...66,576,925	0	...(46,052,811)	0	0	XXX.....	XXX.....
0429999. Total-Purchased Options.....										0	..102,469,066	0	122,993,181	XXX	..122,993,181	...66,576,925	0	...(46,052,811)	0	0	XXX.....	XXX.....

Swaps - Hedging Other - Interest Rate

PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	.12/10/2008	.12/10/2015	.....	..100,000,000	0.0602	2,380,000	.....	.....	.....426,931	*#...	426,931	(865,205)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	.12/16/2008	.12/16/2015	.....	..100,000,000	0.0585	1,970,000	.....	.....	.....492,601	*#...	492,601	(982,038)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	.11/17/2009	.11/19/2012	.....	..100,000,000	0.0650	2,760,000	.....	.....	.....	*#...	.....	.....(5,121)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	.11/18/2009	.11/21/2012	.....	..100,000,000	0.0650	2,730,000	.....	.....	.....	*#...	.....	.....(22,601)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	.12/10/2009	.12/10/2013	.....	..100,000,000	0.0695	3,400,000	.....	.....	.....4,494	*#...	4,494	(150,342)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	BARCLAYS.....	.12/28/2009	.12/30/2013	.....	..100,000,000	0.0735	3,120,000	.....	.....	.....1,831	*#...	1,831	(173,978)	.....	.....	.....	.....	1.....	B.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	.02/24/2010	.02/24/2014	.....	..100,000,000	0.0720	2,260,000	.....	.....	.....7,334	*#...	7,334	(171,319)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS.....	.09/01/2010	.09/01/2014	.....	..100,000,000	0.0453	2,840,000	.....	.....	.....28,065	*#...	28,065	(690,773)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 2-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	.03/11/2012	.03/11/2013	.....	..100,000,000	0.0525	2,800,000	.....	.....	.....	*#...	.....	.....(138,726)	.....	.....	.....	.....	1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	.03/11/2012	.03/11/2014	.....	..100,000,000	0.0525	4,460,000	.....	.....	.....37,534	*#...	37,534	(642,799)	.....	.....	.....	.....	1.....	B.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										...28,720,000	0	0	998,790	XXX	998,790	(3,842,902)	0	0	0	0	XXX.....	XXX.....
0969999. Total-Swaps-Hedging Other.....										...28,720,000	0	0	998,790	XXX	998,790	(3,842,902)	0	0	0	0	XXX.....	XXX.....
1159999. Total-Swaps-Interest Rate.....										...28,720,000	0	0	998,790	XXX	998,790	(3,842,902)	0	0	0	0	XXX.....	XXX.....
1209999. Total-Swaps.....										...28,720,000	0	0	998,790	XXX	998,790	(3,842,902)	0	0	0	0	XXX.....	XXX.....
1409999. Total-Hedging Other.....										...28,720,000	..102,469,066	0	123,991,971	XXX	..123,991,971	...62,734,023	0	...(46,052,811)	0	0	XXX.....	XXX.....
1449999. TOTAL.....										...28,720,000	..102,469,066	0	123,991,971	XXX	..123,991,971	...62,734,023	0	...(46,052,811)	0	0	XXX.....	XXX.....

E18.3

(a)

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

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and Termination (a)
Purchased Options - Hedging Other - Call Options and Warrants																								
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.01/14/2011	.01/12/2012	.01/12/2012			..1,851,888	1,285.9200 ..	77,407					*#	6,451		(6,451)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.02/11/2011	.02/09/2012	.02/09/2012			..2,624,649	1,319.9600 ..	98,447					*#	16,408		(16,408)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.03/14/2011	.03/09/2012	.03/09/2012			..2,853,654	1,320.5400 ..	94,369					*#	23,591		(23,592)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.04/15/2011	.04/13/2012	.04/13/2012			..3,131,907	1,313.7300 ..	127,948					*#	42,240		(42,649)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.05/13/2011	.05/11/2012	.05/11/2012			..2,645,242	1,341.8900 ..	97,164					*#	40,371		(40,485)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.06/10/2011	.06/09/2012	.06/09/2012			..2,660,718	1,280.8900 ..	98,087			..4,383		*#	35,029		(49,044)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.07/15/2011	.07/13/2012	.07/13/2012			..2,339,041	1,317.1000 ..	91,281					*#	45,846		(53,247)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	WELLS FARGO.....	.08/16/2011	.08/11/2012	.08/11/2012			..2,375,794	1,129.8200 ..	220,963			..364,721		*#	(97,025)		(147,309)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.09/13/2011	.09/07/2012	.09/07/2012			..2,056,015	1,195.5100 ..	111,459			..227,235		*#	(42,144)		(83,594)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.10/17/2011	.10/12/2012	.10/12/2012			..3,236,144	1,205.5200 ..	198,756			..383,479		*#	(44,890)		(165,630)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.11/11/2011	.11/10/2012	.11/10/2012			..2,481,863	1,229.5900 ..	195,103			..258,491		*#	35,748		(178,845)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.12/09/2011	.12/08/2012	.12/08/2012			..3,740,984	1,259.7000 ..	209,278			..349,212		*#	24,464		(209,278)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.01/10/2011	.01/06/2012	.01/06/2012			..22,495,451	1,273.8500 ..	560,157			..69,931		*#	(71,431)		(46,680)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.01/10/2011	.01/06/2012	.01/06/2012			..27,348,921	1,273.8500 ..	785,354			..85,019		*#	(78,465)		(65,446)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.01/10/2011	.01/06/2012	.01/06/2012			..15,138,889	1,273.8500 ..	368,059					*#	29,767		(30,672)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.01/21/2011	.01/20/2012	.01/20/2012			..22,043,332	1,280.2600 ..	576,970			..604,691		*#	(179,390)		(48,081)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.01/21/2011	.01/20/2012	.01/20/2012			..24,340,205	1,280.2600 ..	736,142			..667,699		*#	(198,367)		(61,345)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	WELLS FARGO.....	.01/21/2011	.01/20/2012	.01/20/2012			..15,781,666	1,280.2600 ..	423,800					*#	35,309		(35,317)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.02/08/2011	.02/06/2012	.02/06/2012			..27,518,624	1,310.8700 ..	756,785			..702,414		*#	(83,734)		(126,131)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.02/08/2011	.02/06/2012	.02/06/2012			..33,314,038	1,310.8700 ..	1,033,829			..850,352		*#	(86,885)		(172,305)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.02/08/2011	.02/06/2012	.02/06/2012			..22,820,830	1,310.8700 ..	633,677					*#	105,613		(105,613)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.02/22/2011	.02/20/2012	.02/20/2012			..26,365,097	1,343.0100 ..	651,761			..357,683		*#	(4,354)		(108,627)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.02/22/2011	.02/20/2012	.02/20/2012			..28,891,966	1,343.0100 ..	801,999			..391,964		*#	7,080		(133,666)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.02/22/2011	.02/20/2012	.02/20/2012			..18,663,001	1,343.0100 ..	421,478					*#	70,246		(70,246)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.03/08/2011	.03/06/2012	.03/06/2012			..30,620,365	1,321.1500 ..	851,525			..514,762		*#	(146,441)		(212,881)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.03/08/2011	.03/06/2012	.03/06/2012			..35,845,193	1,321.1500 ..	1,141,992			..602,598		*#	(164,169)		(285,495)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.03/08/2011	.03/06/2012	.03/06/2012			..21,260,537	1,321.1500 ..	602,662					*#	150,654		(150,666)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.03/22/2011	.03/20/2012	.03/20/2012			..29,051,984	1,279.2100 ..	851,885			..1,641,542		*#	(406,751)		(212,971)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.03/22/2011	.03/20/2012	.03/20/2012			..36,735,846	1,279.2100 ..	1,240,600			..2,443,005		*#	(560,501)		(310,150)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	WELLS FARGO.....	.03/22/2011	.03/20/2012	.03/20/2012			..22,011,604	1,279.2100 ..	685,878					*#	148,911		(171,470)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.04/07/2011	.04/06/2012	.04/06/2012			..42,636,097	1,335.5400 ..	1,218,229			..1,996,542		*#	(132,868)		(406,076)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.04/07/2011	.04/06/2012	.04/06/2012			..47,721,458	1,335.5400 ..	1,515,392			..2,234,677		*#	(134,672)		(505,131)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.04/07/2011	.04/06/2012	.04/06/2012			..24,223,388	1,335.5400 ..	655,309					*#	218,312		(218,436)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.04/21/2011	.04/20/2012	.04/20/2012			..34,338,494	1,330.3600 ..	1,000,967			..1,243,337		*#	(170,993)		(333,656)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.04/21/2011	.04/20/2012	.04/20/2012			..41,868,033	1,330.3600 ..	1,365,535			..1,515,968		*#	(204,784)		(455,179)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.04/21/2011	.04/20/2012	.04/20/2012			..20,296,565	1,330.3600 ..	568,760					*#	188,956		(189,587)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.02/02/2011	.04/20/2012	.04/20/2012			..10,745,598	1,330.3600 ..		..257,744		..389,079		*#			(257,744)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.05/09/2011	.05/06/2012	.05/06/2012			..49,335,806	1,340.2000 ..	1,500,100			..1,063,875		*#	(92,437)		(625,042)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.05/09/2011	.05/06/2012	.05/06/2012			..54,522,818	1,340.2000 ..	1,831,124			..1,175,727		*#	(80,523)		(762,968)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.05/09/2011	.05/06/2012	.05/06/2012			..25,251,585	1,340.2000 ..	742,549					*#	308,372		(309,396)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.05/23/2011	.05/20/2012	.05/20/2012			..42,473,827	1,333.2700 ..	1,174,245					*#	(219,679)		(489,269)				
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.05/23/2011	.05/20/2012	.05/20/2012			..46,060,352	1,333.2700 ..	1,396,731					*#	(237,949)		(581,971)				

Annual Statement for the year 2012 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.05/23/2011	.05/20/2012	.05/20/2012	.....	.....	.21,015,651	1,333.2700 ..	514,803	.....	.....	.....	.....	*#.....	.....211,392	.....	.....(214,501)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.06/07/2011	.06/06/2012	.06/06/2012	.....	.....	.25,844,349	1,286.1700 ..	749,307	.....	.....	.....581,923	.....	*#.....	.....(252,512)	.....	.....(374,653)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.06/07/2011	.06/06/2012	.06/06/2012	.....	.....	.84,540,052	1,286.1700 ..	2,742,916	.....	.....	.....1,903,543	.....	*#.....	.....(907,297)	.....	.....(1,371,458)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.06/07/2011	.06/06/2012	.06/06/2012	.....	.....	.26,191,046	1,286.1700 ..	790,922	.....	.....	.....	.....	*#.....	.....265,233	.....	.....(395,461)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.02/02/2011	.06/06/2012	.06/06/2012	.....	.....	.10,692,868	1,286.1700 ..	.....	.....393,073	.....	.....240,766	.....	*#.....	.....	.....	.....(393,073)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.06/21/2011	.06/20/2012	.06/20/2012	.....	.....	.47,463,212	1,278.3600 ..	1,413,471	.....	.....	.....2,729,294	.....	*#.....	.....(498,634)	.....	.....(706,735)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.06/21/2011	.06/20/2012	.06/20/2012	.....	.....	.39,128,423	1,278.3600 ..	1,320,442	.....	.....	.....2,366,940	.....	*#.....	.....(456,224)	.....	.....(660,221)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.06/21/2011	.06/20/2012	.06/20/2012	.....	.....	.24,114,771	1,278.3600 ..	775,115	.....	.....	.....149,417	.....	*#.....	.....218,929	.....	.....(387,557)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.07/07/2011	.07/06/2012	.07/06/2012	.....	.....	.68,267,118	1,339.2200 ..	1,997,721	.....	.....	.....788,078	.....	*#.....	.....(61,904)	.....	.....(1,165,337)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.07/07/2011	.07/06/2012	.07/06/2012	.....	.....	.40,387,244	1,339.2200 ..	1,310,937	.....	.....	.....466,232	.....	*#.....	.....(26,892)	.....	.....(764,713)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.07/07/2011	.07/06/2012	.07/06/2012	.....	.....	.25,498,889	1,339.2200 ..	748,847	.....	.....	.....	.....	*#.....	.....408,398	.....	.....(436,828)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.02/02/2011	.07/06/2012	.07/06/2012	.....	.....	.8,873,719	1,339.2200 ..	.....	.....220,183	.....	.....102,439	.....	*#.....	.....	.....	.....(220,183)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.03/02/2011	.07/06/2012	.07/06/2012	.....	.....	.3,594,303	1,339.2200 ..	.....	.....2,308	.....	.....	.....	*#.....	.....	.....	.....(2,308)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.07/21/2011	.07/20/2012	.07/20/2012	.....	.....	.59,039,467	1,325.8400 ..	1,742,454	.....	.....	.....1,639,589	.....	*#.....	.....(181,257)	.....	.....(1,016,431)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.07/21/2011	.07/20/2012	.07/20/2012	.....	.....	.39,510,427	1,325.8400 ..	1,309,723	.....	.....	.....1,097,247	.....	*#.....	.....(122,971)	.....	.....(764,005)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.07/21/2011	.07/20/2012	.07/20/2012	.....	.....	.25,741,071	1,325.8400 ..	774,655	.....	.....	.....	.....	*#.....	.....389,817	.....	.....(451,882)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.08/10/2011	.08/06/2012	.08/06/2012	.....	.....	.49,467,321	1,199.3800 ..	1,060,798	.....	.....	.....2,696,125	.....	*#.....	.....(950,154)	.....	.....(707,199)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.08/10/2011	.08/06/2012	.08/06/2012	.....	.....	106,157,558	1,199.3800 ..	2,534,052	.....	.....	.....6,581,629	.....	*#.....	.....(2,302,199)	.....	.....(1,689,366)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.08/10/2011	.08/06/2012	.08/06/2012	.....	.....	.35,387,935	1,199.3800 ..	694,552	.....	.....	.....2,247,115	.....	*#.....	.....(718,415)	.....	.....(463,035)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.08/24/2011	.08/20/2012	.08/20/2012	.....	.....	.66,505,651	1,123.5300 ..	2,012,578	.....	.....	.....3,558,119	.....	*#.....	.....(1,210,091)	.....	.....(1,341,719)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.08/24/2011	.08/20/2012	.08/20/2012	.....	.....	.47,002,866	1,123.5300 ..	1,590,148	.....	.....	.....2,843,523	.....	*#.....	.....(966,315)	.....	.....(1,060,099)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	WELLS FARGO.....	.08/24/2011	.08/20/2012	.08/20/2012	.....	.....	.31,343,442	1,123.5300 ..	1,094,969	.....	.....	.....1,912,080	.....	*#.....	.....(795,912)	.....	.....(729,979)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.02/14/2011	.08/20/2012	.08/20/2012	.....	.....	.11,999,948	1,123.5300 ..	.....	.....565,430	.....	.....663,584	.....	*#.....	.....	.....	.....(565,430)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.09/07/2011	.09/06/2012	.09/06/2012	.....	.....	.42,600,163	1,165.2400 ..	975,763	.....	.....	.....1,725,225	.....	*#.....	.....(398,497)	.....	.....(731,822)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.09/07/2011	.09/06/2012	.09/06/2012	.....	.....	.39,440,181	1,165.2400 ..	1,278,750	.....	.....	.....2,326,998	.....	*#.....	.....(532,823)	.....	.....(959,062)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.09/07/2011	.09/06/2012	.09/06/2012	.....	.....	.29,193,929	1,165.2400 ..	922,237	.....	.....	.....1,677,616	.....	*#.....	.....(444,901)	.....	.....(691,678)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.02/02/2011	.09/06/2012	.09/06/2012	.....	.....	.9,677,955	1,165.2400 ..	.....	.....292,605	.....	.....370,677	.....	*#.....	.....	.....	.....(292,605)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.03/02/2011	.09/06/2012	.09/06/2012	.....	.....	.6,321,374	1,165.2400 ..	.....	.....300,976	.....	.....313,562	.....	*#.....	.....	.....	.....(300,976)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.09/21/2011	.09/20/2012	.09/20/2012	.....	.....	.41,426,558	1,202.0900 ..	842,599	.....	.....	.....1,719,315	.....	*#.....	.....(408,219)	.....	.....(631,949)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.09/21/2011	.09/20/2012	.09/20/2012	.....	.....	.41,856,790	1,202.0900 ..	1,173,434	.....	.....	.....2,490,326	.....	*#.....	.....(583,334)	.....	.....(880,076)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.09/21/2011	.09/20/2012	.09/20/2012	.....	.....	.26,440,590	1,202.0900 ..	625,333	.....	.....	.....1,454,124	.....	*#.....	.....(337,424)	.....	.....(469,000)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.10/07/2011	.10/06/2012	.10/06/2012	.....	.....	.50,696,684	1,164.9700 ..	1,070,098	.....	.....	.....2,104,075	.....	*#.....	.....(480,518)	.....	.....(891,748)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.10/07/2011	.10/06/2012	.10/06/2012	.....	.....	.48,621,249	1,164.9700 ..	1,455,753	.....	.....	.....2,917,349	.....	*#.....	.....(651,170)	.....	.....(1,213,128)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.10/07/2011	.10/06/2012	.10/06/2012	.....	.....	.30,499,081	1,164.9700 ..	782,263	.....	.....	.....1,631,808	.....	*#.....	.....(466,914)	.....	.....(651,885)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.10/24/2011	.10/20/2012	.10/20/2012	.....	.....	.41,716,658	1,215.3900 ..	988,179	.....	.....	.....1,731,286	.....	*#.....	.....(191,615)	.....	.....(823,482)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.10/24/2011	.10/20/2012	.10/20/2012	.....	.....	.41,342,647	1,215.3900 ..	1,368,462	.....	.....	.....2,460,034	.....	*#.....	.....(258,511)	.....	.....(1,140,385)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.10/24/2011	.10/20/2012	.10/20/2012	.....	.....	.24,611,071	1,215.3900 ..	760,775	.....	.....	.....1,341,329	.....	*#.....	.....(72,120)	.....	.....(633,979)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.11/08/2011	.11/06/2012	.11/06/2012	.....	.....	.60,479,966	1,253.2300 ..	1,447,778	.....	.....	.....2,600,691	.....	*#.....	.....(40,554)	.....	.....(1,327,130)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.11/08/2011	.11/06/2012	.11/06/2012	.....	.....	.54,859,620	1,253.2300 ..	1,772,433	.....	.....	.....3,291,410	.....	*#.....	.....(54,183)	.....	.....(1,624,730)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	WELLS FARGO.....	.11/08/2011	.11/06/2012	.11/06/2012	.....	.....	.39,595,401	1,253.2300 ..	1,165,212	.....	.....	.....2,197,410	.....	*#.....	.....112,668	.....	.....(1,068,111)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.11/22/2011	.11/20/2012	.11/20/2012	.....	.....	.51,419,805	1,215.6500 ..	997,391	.....	.....	.....2,031,160	.....	*#.....	.....(283,234)	.....	.....(914,276)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.11/22/2011	.11/20/2012	.11/20/2012	.....	.....	.49,355,493	1,215.6500 ..	1,315,443	.....	.....	.....2,764,052	.....	*#.....	.....(380,204)	.....	.....(1,205,822)	.....	.....	.....	.....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.11/22/2011	.11/20/2012	.11/20/2012	.....	.....	..30,592,004	1,215.6500 ..	694,306	.....	.....	.....1,575,589	.....	*#.....	.....(221,908)	.....	.....(636,447)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.12/07/2011	.12/06/2012	.12/06/2012	.....	.....	..50,308,673	1,258.4700 ..	1,044,574	.....	.....	.....1,987,210	.....	*#.....	.....25,906	.....	.....(1,044,574)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.12/07/2011	.12/06/2012	.12/06/2012	.....	.....	..43,653,792	1,258.4700 ..	1,171,760	.....	.....	.....2,291,836	.....	*#.....	.....22,379	.....	.....(1,171,760)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.12/07/2011	.12/06/2012	.12/06/2012	.....	.....	..31,557,745	1,258.4700 ..	776,362	.....	.....	.....1,577,800	.....	*#.....	.....79,877	.....	.....(776,362)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.12/21/2011	.12/20/2012	.12/20/2012	.....	.....	..46,656,019	1,241.3000 ..	934,398	.....	.....	.....1,842,862	.....	*#.....	.....(60,600)	.....	.....(934,398)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.12/21/2011	.12/20/2012	.12/20/2012	.....	.....	..40,403,664	1,241.3000 ..	1,076,737	.....	.....	.....2,181,792	.....	*#.....	.....(73,907)	.....	.....(1,076,737)	.....	.....	.....	.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.12/21/2011	.12/20/2012	.12/20/2012	.....	.....	..31,048,307	1,241.3000 ..	715,117	.....	.....	.....1,599,064	.....	*#.....	.....(62,326)	.....	.....(715,116)	.....	.....	.....	.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....												...78,247,323	...2,032,319	0	..102,910,629	0	XXX	(15,624,224)	0	...(47,188,160)	0	0	0	XXX.....
0149999. Total-Purchased Options-Hedging Other.....												...78,247,323	...2,032,319	0	..102,910,629	0	XXX	(15,624,224)	0	...(47,188,160)	0	0	0	XXX.....
0369999. Total-Purchased Options-Call Options and Warrants.....												...78,247,323	...2,032,319	0	..102,910,629	0	XXX	(15,624,224)	0	...(47,188,160)	0	0	0	XXX.....
0429999. Total-Purchased Options.....												...78,247,323	...2,032,319	0	..102,910,629	0	XXX	(15,624,224)	0	...(47,188,160)	0	0	0	XXX.....

1409999. Total-Hedging Other.....	...78,247,323	...2,032,319	0	..102,910,629	0	XXX	(15,624,224)	0	...(47,188,160)	0	0	0	XXX.....
1449999. TOTAL.....	...78,247,323	...2,032,319	0	..102,910,629	0	XXX	(15,624,224)	0	...(47,188,160)	0	0	0	XXX.....

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

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

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

Sch. DB-Pt. B-Sn. 2
NONE

Sch. DB-Pt. B-Sn 2B-Broker List
NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value > 0	6 Contracts With Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH.....	...Y.....	...N.....		9,524,348		9,524,348	9,524,348		9,524,348		0
BARCLAYS.....	...Y.....	...N.....		35,245,924		35,245,924	35,245,924		35,245,924		0
BNP PARIBAS NEW YORK.....	...Y.....	...N.....		30,696,119		30,696,119	30,696,119		30,696,119		0
CREDIT SUISSE.....	...Y.....	...N.....		17,222,206		17,222,206	17,222,206		17,222,206		0
GOLDMAN SACHS.....	...Y.....	...N.....		466,824		466,824	466,824		466,824		0
J.P. MORGAN CHASE.....	...Y.....	...N.....		646,376		646,376	646,376		646,376		0
MORGAN STANLEY.....	...Y.....	...N.....		20,425,004		20,425,004	20,425,004		20,425,004		0
WELLS FARGO.....	...Y.....	...N.....		9,765,170		9,765,170	9,765,170		9,765,170		0
0299999. Total NAIC 1 Designation.....			0	123,991,971	0	123,991,971	123,991,971	0	123,991,971	0	0
0899999. Totals.....			0	123,991,971	0	123,991,971	123,991,971	0	123,991,971	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Annual Statement for the year 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
AM South.....	Birmingham, AL.....				(93,805)	XXX
Bank of New York.....	New York, NY.....	0.010	63		26,809,889	XXX
Bank One.....	Austin, TX.....				(739,840)	XXX
Charleston Harbor.....	Charleston, SC.....	VAR.....			555,137	XXX
Community Bank of the Bay.....	Oakland, CA.....	0.350	463		100,000	XXX
Skipjack Cove.....	Georgetown, MD.....	VAR.....			159,796	XXX
Sailfish Marina.....	Palm Beach Shores, FL.....	VAR.....			723,650	XXX
PNC Bank.....	Pittsburgh, PA.....				(9,967,557)	XXX
Wells Fargo Bank / Norwest Bank.....	Phoenix, AZ.....				155,788	XXX
Bay Bridge Marina.....	Stevensville, MD.....				96,802	XXX
Mountain View Grand.....	Whitefield, NH.....				536,205	XXX
U.S. Bank.....	Rapid City, SD.....				3,590	XXX
Tropical Storage.....	Miami, FL.....				124,430	XXX
Huntington Bank.....	Columbus, OH.....				24,016	XXX
Federal Home Loan Bank - Cincinnati.....	Cincinnati, OH.....	0.004	195	27	10,955,373	XXX
Fifth Third Bank.....	Cincinnati, OH.....	0.050	1,655		943,290	XXX
0199999. Total - Open Depositories.....	.XXX.....	.XXX.....	2,376	27	30,386,764	XXX..
0399999. Total Cash on Deposit.....	.XXX.....	.XXX.....	2,376	27	30,386,764	XXX..
0599999. Total Cash.....	.XXX.....	.XXX.....	2,376	27	30,386,764	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	25,030,813	4. April.....	22,976,562	7. July.....	22,845,990	10. October.....	34,183,949
2. February.....	27,684,754	5. May.....	28,248,730	8. August.....	318,375	11. November.....	16,851,297
3. March.....	(5,882,714)	6. June.....	4,485,681	9. September.....	2,258,858	12. December.....	30,386,764

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

Annual Statement for the year 2012 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR	B...	LIFE INSURANCE			122,682	145,299
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL	B...	LIFE INSURANCE			2,554,372	3,025,282
11. Georgia.....GA	B...	LIFE INSURANCE			115,632	115,737
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	LIFE INSURANCE			163,576	193,731
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ	B...	LIFE INSURANCE			726,922	856,270
32. New Mexico.....NM	B...	LIFE INSURANCE			106,683	121,634
33. New York.....NY						
34. North Carolina.....NC	B...				416,215	451,586
35. North Dakota.....ND						
36. Ohio.....OH	B...	LIFE INSURANCE	999,708	1,004,351		
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B...	LIFE INSURANCE			81,788	96,866
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	474,687,827	508,526,345
59. Total.....	XXX	XXX	999,708	1,004,351	478,975,695	513,532,750

DETAILS OF WRITE-INS						
5801.	O...	GALIC TRUST - HANNOVER			405,584,522	428,054,578
5802.	O...	GALIC - LOYAL FIA TRUST			55,919,359	64,965,460
5803.	O...	GALIC TRUST - HANNOVER XXX			13,183,946	15,506,307
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	474,687,827	508,526,345

2012 ALPHABETICAL INDEX

LIFE ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve Default Component	30	Schedule D – Part 3	E13
Asset Valuation Reserve Equity	32	Schedule D – Part 4	E14
Asset Valuation Reserve Replications (Synthetic) Assets	35	Schedule D – Part 5	E15
Asset Valuation Reserve	29	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends or Refunds	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	15	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17	Schedule DB – Part D	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Verification	SI14
Exhibit of Life Insurance	25	Schedule DL – Part 1	E23
Exhibit of Net Investment Income	8	Schedule DL – Part 2	E24
Exhibit of Nonadmitted Assets	18	Schedule E – Part 1 – Cash	E25
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27	Schedule E – Part 2 – Cash Equivalents	E26
Five-Year Historical Data	22	Schedule E – Part 3 – Special Deposits	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	28	Schedule E – Verification Between Years	SI15
General Interrogatories	20	Schedule F	36
Jurat Page	1	Schedule H – Accident and Health Exhibit – Part 1	37
Liabilities, Surplus and Other Funds	3	Schedule H – Part 2, Part 3 and Part 4	38
Life Insurance (State Page)	24	Schedule H – Part 5 – Health Claims	39
Notes To Financial Statements	19	Schedule S – Part 1 – Section 1	40
Overflow Page For Write-ins	56	Schedule S – Part 1 – Section 2	41
Schedule A – Part 1	E01	Schedule S – Part 2	42
Schedule A – Part 2	E02	Schedule S – Part 3 – Section 1	43
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 2	44
Schedule A – Verification Between Years	SI02	Schedule S – Part 4	45
Schedule B – Part 1	E04	Schedule S – Part 5	46
Schedule B – Part 2	E05	Schedule S – Part 6	48
Schedule B – Part 3	E06	Schedule S – Part 7	49
Schedule B – Verification Between Years	SI02	Schedule T – Part 2 Interstate Compact	51
Schedule BA – Part 1	E07	Schedule T – Premiums and Annuity Considerations	50
Schedule BA – Part 2	E08	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	52
Schedule BA – Part 3	E09	Schedule Y – Part 1A – Detail of Insurance Holding Company System	53
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates	54
Schedule D – Part 1	E10	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 1	SI05	Summary of Operations	4
Schedule D – Part 1A – Section 2	SI08	Supplemental Exhibits and Schedules Interrogatories	55