

GREAT AMERICAN INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,474,099,858	0	2,474,099,858	2,424,201,154
2. Stocks:				
2.1 Preferred stocks.....	131,550,645	0	131,550,645	116,277,997
2.2 Common stocks.....	1,085,923,078	0	1,085,923,078	1,016,407,306
3. Mortgage loans on real estate:				
3.1 First liens.....	159,151,488	0	159,151,488	160,767,605
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	921,781	0	921,781	952,552
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	50,857,130	0	50,857,130	49,656,033
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....11,904,529), cash equivalents (\$.....35,487,425) and short-term investments (\$.....331,849,563).....	379,241,517	0	379,241,517	463,382,126
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	251,400	0	251,400	0
8. Other invested assets.....	55,356,064	0	55,356,064	48,596,933
9. Receivables for securities.....	45,978	0	45,978	733,878
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,337,398,937	0	4,337,398,937	4,280,975,586
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	29,566,149	0	29,566,149	27,577,641
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	231,580,552	14,323,707	217,256,844	234,707,866
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	131,655,430	0	131,655,430	118,856,968
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	58,582,139	0	58,582,139	38,577,852
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	3,740,650
18.2 Net deferred tax asset.....	72,668,211	0	72,668,211	91,196,500
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	61,813,866	59,899,367	1,914,499	1,612,499
21. Furniture and equipment, including health care delivery assets (\$.....0).....	4,884,039	4,884,039	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	242,680
23. Receivables from parent, subsidiaries and affiliates.....	7,390,394	753,191	6,637,204	9,646,437
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	210,457,705	23,367,835	187,089,870	325,458,526
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	5,145,997,422	103,228,139	5,042,769,283	5,132,593,204
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	5,145,997,422	103,228,139	5,042,769,283	5,132,593,204

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Company owned life insurance.....	136,129,632	0	136,129,632	134,940,652
2502. Receivable from Federal Crop Insurance Corporation.....	40,117,015	0	40,117,015	173,977,420
2503. Equities and deposits in pools and associations.....	8,330,287	1,845,975	6,484,312	6,931,922
2598. Summary of remaining write-ins for Line 25 from overflow page.....	25,880,771	21,521,860	4,358,911	9,608,532
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	210,457,705	23,367,835	187,089,870	325,458,526

GREAT AMERICAN INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....212,096,096).....	2,016,168,200	2,009,357,699
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,023,211	1,081,211
3. Loss adjustment expenses.....	348,623,095	346,742,601
4. Commissions payable, contingent commissions and other similar charges.....	15,962,462	26,351,357
5. Other expenses (excluding taxes, licenses and fees).....	98,282,468	90,984,484
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	13,037,142	15,867,877
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	31,566,207	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....309,332,555 and including warranty reserves of \$.....17,814,791 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	805,128,012	797,854,405
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	52,056,362	65,078,674
13. Funds held by company under reinsurance treaties.....	130,259,210	348,462,581
14. Amounts withheld or retained by company for account of others.....	35,245,110	36,366,611
15. Remittances and items not allocated.....	2,026,393	1,299,694
16. Provision for reinsurance (including \$.....0 certified).....	20,478,514	20,478,514
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	3,806,865	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	5,214,227	4,197,488
20. Derivatives.....	7,400	44,700
21. Payable for securities.....	29,805,869	7,841,211
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(105,634,239)	(109,060,778)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	3,503,056,508	3,662,948,328
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	3,503,056,508	3,662,948,328
29. Aggregate write-ins for special surplus funds.....	141,998,824	144,802,992
30. Common capital stock.....	15,440,600	15,440,600
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	310,500,830	308,795,354
35. Unassigned funds (surplus).....	1,071,772,520	1,000,605,930
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	1,539,712,774	1,469,644,876
38. Totals (Page 2, Line 28, Col. 3).....	5,042,769,283	5,132,593,204

DETAILS OF WRITE-INS		
2501. Accounts payable and other liabilities.....	36,352,133	35,729,761
2502. Retrospective premium payable.....	12,452	12,452
2503. Retroactive reinsurance ceded.....	(141,998,824)	(144,802,992)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(105,634,239)	(109,060,778)
2901. Retroactive reinsurance gain.....	141,998,824	144,802,992
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	141,998,824	144,802,992
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

GREAT AMERICAN INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....237,468,691).....	271,592,860	256,789,726	1,830,275,437
1.2 Assumed..... (written \$.....350,132,338).....	320,969,693	287,336,217	1,199,955,734
1.3 Ceded..... (written \$.....167,302,235).....	179,537,366	214,025,277	1,221,841,165
1.4 Net..... (written \$.....420,298,794).....	413,025,187	330,100,666	1,808,390,006
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....227,609,593):			
2.1 Direct.....	373,500,820	(55,601,979)	1,874,760,652
2.2 Assumed.....	103,210,004	148,250,492	675,380,634
2.3 Ceded.....	314,580,767	(8,325,557)	1,573,492,368
2.4 Net.....	162,130,057	100,974,070	976,648,917
3. Loss adjustment expenses incurred.....	39,038,744	49,099,505	206,721,285
4. Other underwriting expenses incurred.....	176,694,428	152,002,070	618,185,027
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	377,863,229	302,075,644	1,801,555,229
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	35,161,958	28,025,022	6,834,776
INVESTMENT INCOME			
9. Net investment income earned.....	35,825,378	36,506,945	173,401,661
10. Net realized capital gains (losses) less capital gains tax of \$.....10,508,538.....	23,244,559	18,440,913	(3,108,193)
11. Net investment gain (loss) (Lines 9 + 10).....	59,069,937	54,947,858	170,293,468
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....219,361).....	(219,361)	(374,798)	(1,723,794)
13. Finance and service charges not included in premiums.....	167,245	170,629	692,023
14. Aggregate write-ins for miscellaneous income.....	(588,553)	(469,587)	(1,463,117)
15. Total other income (Lines 12 through 14).....	(640,669)	(673,755)	(2,494,889)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	93,591,226	82,299,124	174,633,356
17. Dividends to policyholders.....	255,214	124,380	425,872
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	93,336,012	82,174,744	174,207,484
19. Federal and foreign income taxes incurred.....	19,042,423	24,103,341	33,146,250
20. Net income (Line 18 minus Line 19) (to Line 22).....	74,293,589	58,071,403	141,061,234
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,469,644,876	1,411,293,119	1,411,293,119
22. Net income (from Line 20).....	74,293,589	58,071,403	141,061,234
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....16,467,038.....	33,208,094	32,483,586	84,706,800
25. Change in net unrealized foreign exchange capital gain (loss).....	(190,800)	77,100	235,075
26. Change in net deferred income tax.....	(2,006,474)	1,194,241	(3,297,315)
27. Change in nonadmitted assets.....	(2,892,442)	673,670	617,345
28. Change in provision for reinsurance.....	0	0	581,238
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	1,705,476	1,462,713	6,286,939
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(30,000,000)	(45,000,000)	(175,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(4,049,545)	3,356,364	3,160,440
38. Change in surplus as regards policyholders (Lines 22 through 37).....	70,067,898	52,319,078	58,351,756
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,539,712,774	1,463,612,198	1,469,644,876
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Company owned life insurance.....	1,188,980	1,163,060	4,804,110
1402. Amortization of intangibles.....	(2,050,500)	(2,052,900)	(8,210,000)
1403. Miscellaneous income.....	272,967	420,254	1,942,772
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(588,553)	(469,587)	(1,463,117)
3701. Change in foreign exchange reserve.....	(4,049,545)	3,356,364	3,160,440
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(4,049,545)	3,356,364	3,160,440

GREAT AMERICAN INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	407,940,949	336,723,281	1,851,701,690
2. Net investment income.....	35,355,212	38,250,073	182,402,227
3. Miscellaneous income.....	220,851	216,085	911,001
4. Total (Lines 1 through 3).....	443,517,012	375,189,439	2,035,014,918
5. Benefit and loss related payments.....	172,577,675	259,022,041	1,117,234,617
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	219,670,519	206,207,302	838,984,401
8. Dividends paid to policyholders.....	255,214	124,380	425,872
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(5,755,896)	31,375,524	106,469,064
10. Total (Lines 5 through 9).....	386,747,512	496,729,248	2,063,113,953
11. Net cash from operations (Line 4 minus Line 10).....	56,769,500	(121,539,809)	(28,099,036)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	131,997,315	101,012,175	401,790,691
12.2 Stocks.....	40,948,643	50,338,471	256,368,385
12.3 Mortgage loans.....	1,616,144	708,209	4,832,765
12.4 Real estate.....	0	0	298,710
12.5 Other invested assets.....	1,158,698	17,712,290	36,870,742
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(10,142)	27,030	56,483
12.7 Miscellaneous proceeds.....	22,839,759	20,068,847	8,225,183
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	198,550,418	189,867,021	708,442,959
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	180,126,633	102,241,939	376,102,147
13.2 Stocks.....	43,058,995	31,865,285	128,414,153
13.3 Mortgage loans.....	0	0	53,563,500
13.4 Real estate.....	1,736,198	354,363	2,647,697
13.5 Other invested assets.....	10,649,914	17,936,290	57,967,885
13.6 Miscellaneous applications.....	0	2,442,236	259,050
13.7 Total investments acquired (Lines 13.1 to 13.6).....	235,571,739	154,840,113	618,954,432
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(37,021,322)	35,026,908	89,488,527
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	1,705,476	1,462,713	6,286,939
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	30,000,000	45,000,000	175,000,000
16.6 Other cash provided (applied).....	(75,594,264)	73,092,503	330,437,024
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(103,888,788)	29,555,216	161,723,963
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(84,140,609)	(56,957,685)	223,113,455
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	463,382,126	240,268,671	240,268,671
19.2 End of period (Line 18 plus Line 19.1).....	379,241,517	183,310,986	463,382,126

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

20.0001	Stock option compensation (included in L7, L9, and L16.2).....	1,705,476	1,462,713	6,286,939
20.0002	Securities acquired in paid in kind interest payment.....	31,066	29,206	92,201
20.0003	Exchange of debt securities.....	4,711	456,782	5,205,282
20.0004	Securities acquired from liquidation distribution.....	3,630	4,107	4,192
20.0005	Exchange of equity securities.....	0	0	2,238,088

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

	State of Domicile	2013	2012
Net income state basis	Ohio	\$ 74,293,589	\$ 141,061,234
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Net income, NAIC SAP		<u>\$ 74,293,589</u>	<u>\$ 141,061,234</u>
Statutory surplus state basis	Ohio	\$ 1,539,712,774	\$ 1,469,644,876
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Statutory surplus, NAIC SAP		<u>\$ 1,539,712,774</u>	<u>\$ 1,469,644,876</u>

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS - No significant change.

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

4.) DISCONTINUED OPERATIONS - No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

- The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2013.
- The Company had no loan-backed securities with a credit-related other-than-temporary impairment recognized during 2013.
- The following table shows all loan-backed securities with an unrealized loss:
 - The aggregate amount of unrealized losses:

1. Less than 12 months	\$	(456,439)
2. 12 months or longer		(5,874,594)
 - The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	\$	96,152,523
2. 12 months or longer		64,475,831
- Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2013. The Company has the intent to hold such securities until they recover in value or mature.

E. Repurchase Agreements and/or Securities Lending – The Company does not invest in repurchase agreements or engage in securities lending.

F – G. No significant change.

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

7.) INVESTMENT INCOME - No significant change.

8.) DERIVATIVE INSTRUMENTS - No significant change.

9.) INCOME TAXES - No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

- A. No significant change.
- B. The Company paid the following dividends to American Financial Group, Inc. (“AFG”):

Date	Amount	Type
3/25/2013	\$ 30,000,000	Extraordinary

C – L. No significant change.

11.) DEBT - No significant change.

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

- A. Defined Benefit Plans

The Company does not have any defined benefit plans.

B – F. No significant change.

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

A – C. No significant change.

- D. The Company paid the following dividends to AFG:

Date	Amount	Type
3/25/2013	\$ 30,000,000	Extraordinary

E – M. No significant change.

14.) CONTINGENCIES - No significant change.

15.) LEASES - No significant change.

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

No significant change.

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

- A. The Company did not sell any receivable balances during 2013.
- B. Transfer and Servicing of Financial Assets – Not applicable.
- C. The Company was not involved in any wash sale transactions during 2013.

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

No significant change.

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

No significant change.

20.) FAIR VALUE

- A.

1. Fair Value Measurements at Reporting Date

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

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	3,602,286	-	3,602,286
Foreign government	-	-	-	-
Residential MBS	-	17,580,657	307,849	17,888,506
Commercial MBS	-	-	-	-
Asset-backed securities	-	1,947,979	-	1,947,979
All other bonds	-	15,546,525	7,297,971	22,844,496
Total bonds	-	38,677,447	7,605,820	46,283,267
Preferred stocks	30,915,000	42,009,104	5,790,146	78,714,250
Non-affiliated common stocks	503,088,028	12,727,715	25,960,057	541,775,800
Affiliated common stocks	-	241,997,781	-	241,997,781
Other investments	-	-	-	-
Total assets accounted for at fair value	\$ 534,003,028	\$ 335,412,047	\$ 39,356,023	\$ 908,771,098

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

	Balance at 12/31/2012	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 3/31/2013
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	305,440	-	-	(15,792)	33,422	-	(15,221)	307,849
All other bonds	7,345,633	-	-	13,375	(12,287)	-	(48,750)	7,297,971
Preferred stocks	15,146	-	-	-	(35,820)	5,810,820	-	5,790,146
Non-affiliated common stocks	23,372,570	-	-	(451,704)	3,039,191	-	-	25,960,057
Total	<u>\$ 31,038,789</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ (454,121)</u>	<u>\$ 3,024,506</u>	<u>\$ 5,810,820</u>	<u>\$ (63,971)</u>	<u>\$ 39,356,023</u>

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

- B. The Company has no additional fair value disclosures.
- C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item 4 above for a discussion of each of these three levels.

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Assets:					
Bonds:					
U.S. Government and government agencies	\$ 9,734,646	\$ 9,707,086	\$ 9,362,017	\$ 372,629	\$ -
States, municipalities and political subdivisions	1,037,933,851	975,554,726	-	1,000,354,111	37,579,740
Foreign government	201,741,889	193,696,484	-	201,741,889	-
Residential MBS	324,157,138	268,913,005	-	305,731,387	18,425,751
Commercial MBS	219,996,471	202,492,685	-	219,996,471	-
Asset-backed securities	311,499,842	304,955,704	-	248,835,725	62,664,117
All other bonds	548,869,429	518,780,168	2,895,000	521,749,536	24,224,893
Total bonds	<u>2,653,933,266</u>	<u>2,474,099,858</u>	<u>12,257,017</u>	<u>2,498,781,748</u>	<u>142,894,501</u>
Preferred stock	135,340,939	131,550,645	39,533,000	78,917,789	16,890,150
Non-affiliated common stock	541,775,800	541,775,800	503,088,028	12,727,715	25,960,057
Affiliated common stock	241,997,781	241,997,781	-	241,997,781	-
Mortgage loans	160,159,538	159,151,488	-	-	160,159,538
Other investments – Schedule BA	59,759,057	55,356,064	-	-	59,759,057
Total financial assets	<u>\$ 3,792,966,381</u>	<u>\$ 3,603,931,636</u>	<u>\$ 554,878,045</u>	<u>\$ 2,832,425,033</u>	<u>\$ 405,663,303</u>

- D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.

21.) OTHER ITEMS - No significant change.

22.) EVENTS SUBSEQUENT

As reported in prior financial statements, Great American Insurance Company and certain other unaffiliated insurers were parties to declaratory judgment coverage litigation brought in 2001 in the United States District Court for the Southern District of Ohio (arising from claims alleging asbestos exposure resulting in bodily injury) under insurance policies issued during the 1970's and 1980's to Bigelow-Liptak Corporation and related companies, subsequently known as A.P. Green Industries ("A.P. Green"). In February 2002, A.P. Green and related entities filed petitions for bankruptcy under Chapter 11 of the Bankruptcy Code in the United States Bankruptcy Court for the Western District of Pennsylvania (In Re Global Industrial Technologies, Inc., et al.) and an adversary proceeding was initiated against Great American and other insurers. In 2003, Great American entered into a settlement agreement, which subsequently received final approval by the Bankruptcy Court. In May 2013, the settlement of \$122.3 million was paid in cash to the A.P. Green Trusts that were established to administer asbestos and silica claims. A final payment of \$1.2 million is required by the settlement agreement payable to certain attorneys that had represented A.P. Green and which will be made following final court approval, which is expected in the second or third quarter of 2013. The full amount of the settlement was accrued in prior years, so these payments had no additional impact on the Company's results of operations or financial position. With these payments, Great American receives a full and final release, a policy buyback, final dismissal of pending actions and full statutory protections afforded by the Bankruptcy Code.

23.) REINSURANCE - No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS - No significant change.

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by \$26 million and \$51 million as of March 31, 2013 and March 31, 2012, respectively (see page Q13).

For 2013, the \$26 million decrease in reserves for prior years is primarily attributed to (i) \$11 million of favorable development relating to the directors & officers liability business (other liability – claims made) (ii) \$7 million of favorable development relating to multiple peril crop insurance business and (iii) \$7 million of favorable development relating to the excess liability/umbrella business.

For 2012, the \$51 million decrease in reserves for prior years is primarily attributed to (i) \$52 million of favorable development relating to multiple peril crop insurance business (ii) \$3 million of favorable development relating to the fidelity and crime business (iii) \$3 million of favorable development relating to the directors & officers liability business (other liability – claims made), partially offset by (iv) \$8 million reserve increase relating to the run-off program business.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

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

33.) ASBESTOS/ENVIRONMENTAL RESERVES - No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

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

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

GREAT AMERICAN INSURANCE COMPANY
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

1.1

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

Yes [☐]No [☒ X]

1.2

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

Yes [☐]No [☐]

2.1

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

Yes [☐]No [☒ X]

2.2

If yes, date of change:

.....

3.1

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

Yes [☐]No [☒ X]

3.2

If the response to 3.1 is yes, provide a brief description of those changes.

Not applicable

4.1

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

Yes [☐]No [☒ X]

4.2

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

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

5.

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

Yes [☐]No [☒ X]N/A [☐]

Not applicable

6.1

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

12/31/2011.....

6.2

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

12/31/2011.....

6.3

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

1/25/2013.....

6.4

By what department or departments?

Ohio

6.5

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

Yes [☐]No [☐]N/A [☒ X]

6.6

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

Yes [☐]No [☐]N/A [☒ X]

7.1

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

Yes [☐]No [☒ X]

7.2

If yes, give full information:

Not applicable

8.1

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

Yes [☐]No [☒ X]

8.2

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

Not applicable

8.3

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

Yes [☒ X]No [☐]

8.4

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

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

9.1

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

Yes [☒ X]No [☐]

9.11

If the response to 9.1 is No, please explain:

Not applicable

9.2

Has the code of ethics for senior managers been amended?

Yes [☐]No [☒ X]

9.21

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

Not applicable

9.3

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

Yes [☐]No [☒ X]

9.31

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

Not applicable

PART 1 - FINANCIAL

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

Yes [X] No []

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

\$.....348,944

PART 1 - INVESTMENT

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

Yes [] No [X]

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

Not applicable

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

\$.....11,635,479

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

\$.....0

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

Yes [X] No []

14.2 If yes, please complete the following:

	1	2
	Prior Year-End	Current Quarter
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
14.21 Bonds.....	\$8,084,000	\$7,604,500
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$532,348,132	\$544,147,276
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$31,462,928	\$31,214,391
14.26 All Other.....	\$13,110,240	\$14,340,319
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$585,005,301	\$597,306,486
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

Yes [X] No []

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

Yes [] No [X]

If no, attach a description with this statement.

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

16. For the reporting entity's security lending program, state the amount of the following as current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....0

16.3 Total payable for securities lending reporting on the liability page: \$.....0

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

Yes [X] No []

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [] No [X]

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

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

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

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

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

Yes [] No [X]

18.2 If no, list exceptions:

046110ZZ8 Assura Group of NY Limited Ser B, 301111ZZ6 Exchange Bank 5.00 A, 371866ZZ0 Genesis Grp TI 12.00 9/17/2017,

61686ZZZ1 Morgan Joseph Triartisan Ser D, 56062Y201 Mainsource Financial A 5.00, 929328300 WSFS Fin Corp A 5.00

GREAT AMERICAN INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1.

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

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

2.

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

Yes [] No [X]

3.1

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

Yes [] No [X]

3.2

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

4.1

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

Yes [] No [X]

4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:

5.1

A&H loss percent

57.8 %

5.2

A&H cost containment percent

13.6 %

5.3

A&H expense percent excluding cost containment expenses

27.4 %

6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

6.2

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

0

6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

6.4

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

0

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000.....	.....	American Bankers Mutual Insurance Ltd.....	BM.....	NO.....
00000.....	AA-0051779.....	Employers Reinsurance Co Ltd.....	TC.....	NO.....
00000.....	AA-0040217.....	International Casualty Co Spc Inc.....	VG.....	NO.....
00000.....	AA-1120048.....	Lloyd's Syndicate Number 5820.....	GB.....	YES.....
00000.....	AA-1560820.....	Transatlantic Reinsurance Co.....	CN.....	YES.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....	AL.....L.....	3,916,396	5,182,017	1,732,691	1,702,170	31,802,541	23,362,341
2.	Alaska.....	AK.....L.....	313,548	549,326	81,538	115,325	1,580,246	835,666
3.	Arizona.....	AZ.....L.....	2,850,205	2,818,646	558,756	587,134	18,870,299	19,315,351
4.	Arkansas.....	AR.....L.....	2,692,115	2,783,587	2,371,139	13,520,624	7,543,812	8,906,567
5.	California.....	CA.....L.....	25,543,295	26,249,224	7,480,095	10,317,722	145,475,417	161,469,864
6.	Colorado.....	CO.....L.....	3,984,618	5,055,210	12,491,598	5,077,989	15,434,778	12,266,583
7.	Connecticut.....	CT.....L.....	1,462,547	1,507,341	442,708	(5,330,667)	12,668,310	12,695,267
8.	Delaware.....	DE.....L.....	5,824,035	6,377,350	346,131	92,675	50,144,756	40,433,895
9.	District of Columbia.....	DC.....L.....	1,450,660	1,995,450	184,208	64,166	5,775,742	6,536,196
10.	Florida.....	FL.....L.....	12,455,383	12,570,875	5,417,687	5,928,045	63,569,048	64,400,137
11.	Georgia.....	GA.....L.....	5,797,951	6,930,602	1,975,393	17,132,887	29,563,244	28,610,559
12.	Hawaii.....	HI.....L.....	1,517,955	1,490,411	596,762	899,197	11,940,941	9,783,594
13.	Idaho.....	ID.....L.....	1,255,918	1,215,600	294,793	688,253	3,846,330	3,419,419
14.	Illinois.....	IL.....L.....	11,790,915	8,727,617	411,681,054	41,315,478	83,159,206	72,712,358
15.	Indiana.....	IN.....L.....	3,597,616	2,180,480	114,831,128	23,622,464	33,029,567	18,239,754
16.	Iowa.....	IA.....L.....	2,050,984	1,676,393	86,811,729	16,144,852	22,244,335	21,230,655
17.	Kansas.....	KS.....L.....	14,258,743	16,442,169	36,720,910	58,468,794	18,337,415	12,820,483
18.	Kentucky.....	KY.....L.....	3,049,204	3,189,764	3,878,872	3,938,359	13,622,796	15,006,568
19.	Louisiana.....	LA.....L.....	2,427,526	2,417,154	6,834,875	884,509	12,426,491	7,929,512
20.	Maine.....	ME.....L.....	301,113	294,884	107,802	19,246	854,069	1,207,481
21.	Maryland.....	MD.....L.....	3,036,013	3,248,070	389,480	1,013,800	24,803,174	24,743,971
22.	Massachusetts.....	MA.....L.....	5,010,735	4,558,320	1,421,409	1,784,706	22,647,884	22,144,231
23.	Michigan.....	MI.....L.....	6,424,944	6,611,636	22,200,499	4,278,346	151,209,882	149,864,617
24.	Minnesota.....	MN.....L.....	3,495,712	3,218,986	4,792,887	9,483,265	19,495,227	20,800,194
25.	Mississippi.....	MS.....L.....	1,894,041	1,314,170	758,861	591,284	9,569,734	8,443,506
26.	Missouri.....	MO.....L.....	6,972,591	5,954,157	83,074,286	32,484,512	28,289,476	26,402,573
27.	Montana.....	MT.....L.....	614,225	784,698	358,155	847,228	2,317,882	1,657,650
28.	Nebraska.....	NE.....L.....	990,646	764,204	50,481,865	9,420,138	10,339,865	6,659,973
29.	Nevada.....	NV.....L.....	1,688,360	2,116,416	1,285,831	434,997	15,682,365	16,105,143
30.	New Hampshire.....	NH.....L.....	375,534	193,943	1,260,921	113,977	2,864,321	3,613,321
31.	New Jersey.....	NJ.....L.....	5,503,514	5,364,050	2,638,909	2,419,334	31,291,387	34,290,527
32.	New Mexico.....	NM.....L.....	836,547	881,310	21,236	112,842	3,282,837	3,049,732
33.	New York.....	NY.....L.....	15,589,398	12,873,956	2,832,970	2,704,096	62,734,685	57,503,923
34.	North Carolina.....	NC.....L.....	6,555,960	6,188,796	2,339,492	8,578,471	29,786,639	29,094,251
35.	North Dakota.....	ND.....L.....	430,789	405,936	559,912	17,277,903	5,551,958	9,011,858
36.	Ohio.....	OH.....L.....	5,407,466	4,741,177	16,234,085	4,490,912	25,276,461	26,096,387
37.	Oklahoma.....	OK.....L.....	5,325,841	7,514,931	2,118,603	4,095,917	9,632,253	8,984,986
38.	Oregon.....	OR.....L.....	1,951,769	1,988,734	1,994,686	3,171,823	10,876,966	12,675,074
39.	Pennsylvania.....	PA.....L.....	9,615,132	8,585,375	1,713,737	2,454,728	34,083,383	33,911,663
40.	Rhode Island.....	RI.....L.....	390,337	264,117	126,202	194,118	1,558,729	2,411,459
41.	South Carolina.....	SC.....L.....	2,348,835	2,078,461	856,577	2,146,970	3,349,279	11,027,461
42.	South Dakota.....	SD.....L.....	120,517	549,281	23,129,085	9,094,821	3,888,142	3,036,530
43.	Tennessee.....	TN.....L.....	2,400,142	2,826,329	984,371	878,311	15,319,872	16,590,222
44.	Texas.....	TX.....L.....	17,983,237	14,224,167	7,327,237	17,307,242	89,915,974	79,275,408
45.	Utah.....	UT.....L.....	1,199,110	1,532,812	299,523	1,116,676	7,513,273	6,843,449
46.	Vermont.....	VT.....L.....	84,589	109,459	(34,534)	4,408	699,912	798,416
47.	Virginia.....	VA.....L.....	3,683,435	3,533,075	8,678,496	3,502,290	24,639,311	31,037,959
48.	Washington.....	WA.....L.....	3,642,272	3,172,188	538,725	1,404,230	25,816,305	22,831,830
49.	West Virginia.....	WV.....L.....	534,426	574,138	291,593	87,102	2,919,247	1,834,414
50.	Wisconsin.....	WI.....L.....	2,658,259	2,782,537	26,962,844	12,423,288	13,214,829	13,627,885
51.	Wyoming.....	WY.....L.....	586,971	510,818	1,281,428	125,220	1,586,233	669,012
52.	American Samoa.....	AS.....N.....	0	0	0	0	0	0
53.	Guam.....	GU.....N.....	0	0	0	0	0	0
54.	Puerto Rico.....	PR.....L.....	36,937	71,160	5,300	219,806	342,789	418,251
55.	US Virgin Islands.....	VI.....N.....	0	0	0	0	0	0
56.	Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57.	Canada.....	CAN.....L.....	13,072,604	12,403,419	12,601,401	5,827,407	58,393,096	67,861,034
58.	Aggregate Other Alien.....	OT.....XXX.....	467,076	369,420	(150,708)	11,450	699,265	17,313,246
59.	Totals.....	(a).....52.....	237,468,691	231,964,346	974,215,231	355,290,839	1,331,481,976	1,311,812,405

DETAILS OF WRITE-INS

58001.	GBR UNITED KINGDOM.....	XXX.....	379,743	363,320	11,475	7,030	648,923	16,701,421
58002.	HKG HONG KONG, SPECIAL AD.....	XXX.....	82,681	0	0	0	35,000	263,888
58003.	NLD NETHERLANDS.....	XXX.....	0	0	(166,425)	0	13,513	285,405
58998.	Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	4,652	6,100	4,242	4,420	1,829	62,532
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	467,076	369,420	(150,708)	11,450	699,265	17,313,246

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer; (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU		
Hangar Acquisition Corp.	OH	31-1446308	
Lease & Loan Insurance Services Limited	GBR		
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
Flextech Holding Co., Inc.	OH	31-1733037	
GAI Holding Bermuda Ltd.	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Marketform Group Limited	GBR		
Marketform Holdings Limited	GBR		
Caduceus Underwriting Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Limited	GBR		
Gabinete Marketform SL	ESP		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Marketform Management Services Limited	GBR		
Marketform Managing Agency Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Marketform Trust Company Limited	GBR		

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Holding Company, Inc.	OH	31-1475936	
Great American Financial Statutory Trust IV	CT	58-646032	
Great American Life Insurance Company *	OH	13-1935920	63312
Aerielle IP Holdings, LLC ^	OH	45-2969767	
Aerielle, LLC ^	DE	26-4391696	
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
FT Liquidation, LLC	OH	45-3988240	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Sorrento, LLC ^	FL	45-5565693	
GALIC Brothers, Inc. (80%)	OH	31-1391777	
GALIC Pointe, LLC ^	FL	45-1144095	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	IL	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
United Teacher Associates, Ltd. ^	TX	74-2180806	
United Teacher Associates Insurance Company *	TX	58-0869673	63479
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Ceres Administrators, L.L.C.	DE	34-1880408	
Ceres Sales, LLC	DE	34-1947043	
HealthMark Sales, LLC	DE	34-1920479	
Continental General Corporation	NE	47-0717079	
Continental General Insurance Company *	OH	47-0463747	71404
Continental Print & Photo Co.	NE	47-0562685	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
United States Commodities Producers, LLC (75%)	MT	45-4110027	
United States Livestock Producers, LLC (75%)	NV	27-2354685	
Livestock Market Enhancement Risk Retention Group * ^	NV	27-4395897	14084
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
GAI Australia Pty Ltd	AUS		
Great American International Insurance Limited *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Premier International Insurance Company *	TCA	98-0627464	

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51.8%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Group, Inc.	DE	43-1415856	
TransProtection Service Company	MO	43-1254631	
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BMU		
Safety Claims and Litigation Services, LLC	MT	20-5546054	
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. ^	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
Superior NWVN of Ohio, Inc.	OH	31-1737792	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0.....		0.....	31-1544320.....	0.....	0000944707	NYSE.....	American Financial Group, Inc.....	OH.....	UDP.....		Ownership.....	0.000		0.....
0.....		0.....	31-6549738.....	0.....	0.....		American Financial Capital Trust II.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	16-6543606.....	0.....	0.....		American Financial Capital Trust III.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	16-6543609.....	0.....	0.....		American Financial Capital Trust IV.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	31-0996797.....	0.....	0.....		American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	31-0828578.....	0.....	0.....		American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	27-1577326.....	0.....	0.....		American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	...80.000	American Financial	0.....
0.....		0.....	27-2829629.....	0.....	0.....		MidMarket Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	...65.000	American Financial	0.....
0.....		0.....	41-2112001.....	0.....	0.....		APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	23-6000765.....	0.....	0.....		American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	23-6297584.....	0.....	0.....		The Associates of the Jersey Company.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	37-1094159.....	0.....	0.....		Cal Coal, Inc.....	IL.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	95-2802826.....	0.....	0.....		Great Southwest Corporation.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	35-6001691.....	0.....	0.....		The Indianapolis Union Railway Company.....	IN.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	13-6400464.....	0.....	0.....		Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	46-1665396.....	0.....	0.....		Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	20-1548213.....	0.....	0.....		Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	20-1574094.....	0.....	0.....		Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	46-1852532.....	0.....	0.....		Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	46-1480078.....	0.....	0.....		Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	13-6021353.....	0.....	0.....		The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	31-1236926.....	0.....	0.....		PCC Real Estate, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	76-0080537.....	0.....	0.....		PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	31-1388401.....	0.....	0.....		PCC Maryland Realty Corp.....	MD.....	NIA.....	PCC Technical Industries, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	06-1209709.....	0.....	0.....		Penn Central Energy Management Company.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	23-1537928.....	0.....	0.....		Penn Towers, Inc.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	23-6000766.....	0.....	0.....		Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...66.670	American Financial	0.....
0.....		0.....	23-6207599.....	0.....	0.....		Pittsburgh and Cross Creek Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...83.000	American Financial	0.....
0.....		0.....	23-1707450.....	0.....	0.....		Terminal Realty Penn Co.....	DC.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	23-1675796.....	0.....	0.....		Waynesburg Southern Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....		0.....	0.....		GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	31-1446308.....	0.....	0.....		Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....		0.....	0.....		Lease & Loan Insurance Services Limited.....	GBR.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	91-1242743.....	0.....	0.....		Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial	0.....
0.....		0.....	91-1508644.....	0.....	0.....		Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial	0.....
0084.....	American Financial Group, Inc.....	22179.....	95-2801326.....	0.....	0.....		Republic Indemnity Company of America.....	CA.....	IA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.....	American Financial Group, Inc.....	43753.....	31-1054123.....	0.....	0.....		Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	31-1262960.....	0.....	0.....		Risiko Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	31-0823725.....	0.....	0.....		Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	31-1733037.....	0.....	0.....		Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	98-0606803.....	0.....	0.....		GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	98-0556144.....	0.....	0.....		GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Marketform Group Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Marketform Holdings Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Caduceus Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	98-0412245.....	0.....	0.....		Lavenham Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Marketform Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Gabinete Marketform SL.....	ESP.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Marketform Australia Pty Limited.....	AUS.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Studio Marketform SRL.....	ITA.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Marketform Management Services Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Marketform Managing Agency Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	98-0431601.....	0.....	0.....		Sampford Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Marketform Trust Company Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	06-1356481.....	0.....	0.....		Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial.....	1.....
0.....		0.....	31-1475936.....	0.....	0.....		AAG Holding Company, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	58-646032.....	0.....	0.....		Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	63312.....	13-1935920.....	0.....	0.....		Great American Life Insurance Company.....	OH.....	IA.....	AAG Holding Company, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	45-2969767.....	0.....	0.....		Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.500	American Financial.....	2.....
0.....		0.....	26-4391696.....	0.....	0.....		Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.500	American Financial.....	2.....
0084.....	American Financial Group, Inc.....	93661.....	31-1021738.....	0.....	0.....		Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	27-4078277.....	0.....	0.....		Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial.....	0.....
0.....		0.....	27-0513333.....	0.....	0.....		Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial.....	0.....
0.....		0.....	20-1246122.....	0.....	0.....		Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	99.000	American Financial.....	0.....
0.....		0.....	45-3988240.....	0.....	0.....		FT Liquidation, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	20-4604276.....	0.....	0.....		GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	45-5565693.....	0.....	0.....		GALIC-Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial.....	2.....
0.....		0.....	31-1391777.....	0.....	0.....		GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	80.000	American Financial.....	0.....
0.....		0.....	45-1144095.....	0.....	0.....		GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial.....	2.....
0.....		0.....	26-3260520.....	0.....	0.....		Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	67083.....	45-0252531.....	0.....	0.....		Manhattan National Life Insurance Company.....	IL.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	52-2179330.....	0.....	0.....		Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	74-2180806.....	0.....	0.....		United Teacher Associates, Ltd.....	TX.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.000	American Financial.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.....	American Financial Group, Inc.....	63479.....	58-0869673.....	0.....	0.....		United Teacher Associates Insurance Company.....	TX.....	IA.....	United Teacher Associates, Ltd.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	31-1422717.....	0.....	0.....		AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	34-1017531.....	0.....	0.....		Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	34-1880408.....	0.....	0.....		Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	34-1947043.....	0.....	0.....		Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	34-1920479.....	0.....	0.....		HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	47-0717079.....	0.....	0.....		Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	71404.....	47-0463747.....	0.....	0.....		Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	47-0562685.....	0.....	0.....		Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	34-1947042.....	0.....	0.....		QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	31-1395344.....	0.....	0.....		Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	42-1575938.....	0.....	0.....		Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	27-3062314.....	0.....	0.....		Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	45-4110027.....	0.....	0.....		Unites States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	75.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	14084.....	27-4395897.....	0.....	0.....		Livestock Market Enhancement Risk Retention Group.....	NV.....	IA.....	Unites States Commodities Producers LLC.....	Ownership.....	1.000	American Financial.....	2.....
0.....		0.....	27-2354685.....	0.....	0.....		United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	75.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	14084.....	27-4395897.....	0.....	0.....		Livestock Market Enhancement Risk Retention Group.....	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	99.000	American Financial.....	2.....
0084.....	American Financial Group, Inc.....	35351.....	31-0912199.....	0.....	0.....		American Empire Surplus Lines Insurance Company.....	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	37990.....	31-0973761.....	0.....	0.....		American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	59-1671722.....	0.....	0.....		American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		GAI Australia Pty Ltd.....	AUS.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Great American International Insurance Limited.....	IRL.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	23418.....	73-0556513.....	0.....	0.....		Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	15380.....	73-1406844.....	0.....	0.....		Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	13794.....	38-3803661.....	0.....	0.....		Mid-Continent Excess and Surplus Insurance Company.....	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	30-0571535.....	0.....	0.....		Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	23426.....	73-0773259.....	0.....	0.....		Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	98-0627464.....	0.....	0.....		Premier International Insurance Company.....	TCA.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	16691.....	31-0501234.....	0.....	0.....		Great American Insurance Company.....	OH.....		American Financial Group, Inc.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	45-2969767.....	0.....	0.....		Aerielle IP Holdings, LLC.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	37.500	American Financial.....	2.....
0.....		0.....	26-4391696.....	0.....	0.....		Aerielle, LLC.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	37.500	American Financial.....	2.....
0.....		0.....	31-1463075.....	0.....	0.....		American Signature Underwriters, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	59-2840291.....	0.....	0.....		Brothers Property Corporation.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	80.000	American Financial.....	0.....
0.....		0.....	20-5173494.....	0.....	0.....		Brothers Le Pavillon, LLC.....	DE.....	DS.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	20-5173589.....	0.....	0.....		Brothers Le Pavillon (SPE), LLC.....	DE.....	DS.....	Brothers Le Pavillon, LLC.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	25-1754638.....	0.....	0.....		Brothers Pennsylvanian Corporation.....	PA.....	DS.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial.....	0.....
0.....		0.....	59-2840294.....	0.....	0.....		Brothers Property Management Corporation.....	OH.....	DS.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	20-4498054.....	0.....	0.....		Crescent Centre Apartments.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	1.....
0.....		0.....	31-1277904.....	0.....	0.....		Crop Managers Insurance Agency, Inc.....	KS.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	31-0589001.....	0.....	0.....		Dempsey & Siders Agency, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	31-1341668.....	0.....	0.....		Eden Park Insurance Brokers, Inc.....	CA.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Financiadora de Primas Condor, S.A. de C.V.....	MEX.....	DS.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	...99.000	American Financial.....	0.....
0.....		0.....	39-1404033.....	0.....	0.....		Farmers Crop Insurance Alliance, Inc.....	KS.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	13-3628555.....	0.....	0.....		FCIA Management Company, Inc.....	NY.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....	0.000	American Financial.....	3.....
0.....		0.....	31-1753938.....	0.....	0.....		GAI Warranty Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	31-1765544.....	0.....	0.....		GAI Warranty Company of Florida.....	FL.....	DS.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		GAI Warranty Company of Canada Inc.....	CAN.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	45-5565693.....	0.....	0.....		GALIC-Sorrento, LLC.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial.....	2.....
0.....		0.....	45-1144095.....	0.....	0.....		GALIC Pointe, LLC.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial.....	2.....
0.....		0.....	61-1329718.....	0.....	0.....		Global Premier Finance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	74-2693636.....	0.....	0.....		Great American Agency of Texas, Inc.....	TX.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	26832.....	95-1542353.....	0.....	0.....		Great American Alliance Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	26344.....	15-6020948.....	0.....	0.....		Great American Assurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	39896.....	61-0983091.....	0.....	0.....		Great American Casualty Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	31-1228726.....	0.....	0.....		Great American Claims Services, Inc.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	10646.....	36-4079497.....	0.....	0.....		Great American Contemporary Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	37532.....	31-0954439.....	0.....	0.....		Great American E & S Insurance Company.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	41858.....	31-1036473.....	0.....	0.....		Great American Fidelity Insurance Company.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	31-1652643.....	0.....	0.....		Great American Insurance Agency, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	22136.....	13-5539046.....	0.....	0.....		Great American Insurance Company of New York.....	NY.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	38024.....	31-0974853.....	0.....	0.....		Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....	0.000	American Financial.....	4.....
0.....		0.....	31-1073664.....	0.....	0.....		Great American Lloyd's, Inc.....	TX.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	31-0856644.....	0.....	0.....		Great American Management Services, Inc.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	38580.....	31-1288778.....	0.....	0.....		Great American Protection Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	31-0918893.....	0.....	0.....		Great American Re Inc.....	DE.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	31135.....	31-1209419.....	0.....	0.....		Great American Security Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0084.....	American Financial Group, Inc.....	33723.....	31-1237970.....	0.....	0.....		Great American Spirit Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....		0.....	0.....		Insurance (GB) Limited.....	GBR.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	59-1263251.....	0.....	0.....		Key Largo Group, Inc.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	34-1607394.....	0.....	0001301106	NASDAQ.....	National Interstate Corporation.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...51.800	American Financial.....	0.....
0.....		0.....	34-1899058.....	0.....	0.....		American Highways Insurance Agency, Inc.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial.....	0.....
0.....		0.....	31-1548235.....	0.....	0.....		Explorer RV Insurance Agency, Inc.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	98-0191335.....	0.....	0.....	.....	Hudson Indemnity, Ltd.....	CYM.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	66-0660039.....	0.....	0.....	.....	Hudson Management Group, Ltd.....	VIR.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	34-1607396.....	0.....	0.....	.....	National Interstate Insurance Agency, Inc.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	36-4670968.....	0.....	0.....	.....	Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	0.000	American Financial 0.....	0.....
0084.....	American Financial Group, Inc.....	32620.....	34-1607395.....	0.....	0.....	.....	National Interstate Insurance Company.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial 0.....	0.....
0084.....	American Financial Group, Inc.....	11051.....	99-0345306.....	0.....	0.....	.....	National Interstate Insurance Company of Hawaii, Inc.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial 0.....	0.....
0084.....	American Financial Group, Inc.....	41106.....	95-3623282.....	0.....	0.....	.....	Triumphe Casualty Company.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	43-1415856.....	0.....	0.....	.....	Vanliner Group, Inc.....	DE.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	43-1254631.....	0.....	0.....	.....	TransProtection Service Company.....	MO.....	DS.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial 0.....	0.....
0084.....	American Financial Group, Inc.....	21172.....	86-0114294.....	0.....	0.....	.....	Vanliner Insurance Company.....	MO.....	DS.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Vanliner Reinsurance Limited.....	BMU.....	DS.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	20-5546054.....	0.....	0.....	.....	Safety Claims and Litigation Services, LLC.....	MT.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	27-2226948.....	0.....	0.....	.....	Pinecrest Place LLC.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	871850814.....	0.....	0.....	.....	PLLS Canada Insurance Brokers Inc.....	CAN.....	DS.....	Great American Insurance Company.....	Ownership.....	...49.000	American Financial 0.....	0.....
0.....		0.....	31-1293064.....	0.....	0.....	.....	Professional Risk Brokers, Inc.....	IL.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	72-1331800.....	0.....	0.....	.....	Strategic Comp Holdings, L.L.C.....	LA.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	36-4517754.....	0.....	0.....	.....	Strategic Comp Services, L.L.C.....	LA.....	DS.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	32-0050970.....	0.....	0.....	.....	Strategic Comp, L.L.C.....	LA.....	DS.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	31-0686194.....	0.....	0.....	.....	One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	31-0883227.....	0.....	0.....	.....	Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	31-1737792.....	0.....	0.....	.....	Superior NWVN of Ohio, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	31-1119320.....	0.....	0.....	.....	TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial 0.....	0.....
0.....		0.....	31-0728327.....	0.....	0.....	.....	Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial 0.....	0.....

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

Q12.4

GREAT AMERICAN INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	217,408	37,920	17.4	18.8
2. Allied lines.....	64,675,743	320,340,522	495.3	(232.5)
3. Farmowners multiple peril.....	6,533,984	2,379,216	36.4	10.9
4. Homeowners multiple peril.....	37,693	28,910	76.7	0.0
5. Commercial multiple peril.....	12,926,200	6,636,221	51.3	67.1
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	1,222,120	304,249	24.9	0.9
9. Inland marine.....	9,570,578	8,166,062	85.3	34.9
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	50,942	(12,057)	(23.7)	233.0
13. Group accident and health.....	10,927,100	4,950,986	45.3	64.4
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	389,475	5,083,615	1,305.2	398.6
17.1 Other liability-occurrence.....	40,785,487	(9,033,969)	(22.1)	1.2
17.2 Other liability-claims made.....	47,024,036	7,948,260	16.9	54.4
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	224,406	56,656	25.2	(154.7)
18.2 Products liability-claims made.....	0	(1,754)	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	27,336	0.0	0.0
19.3, 19.4 Commercial auto liability.....	3,821,724	2,346,743	61.4	36.1
21. Auto physical damage.....	789,997	601,262	76.1	(1.4)
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	20,263,279	8,741,058	43.1	31.2
24. Surety.....	21,019,414	5,806,884	27.6	25.9
26. Burglary and theft.....	156,698	(138,109)	(88.1)	(5.5)
27. Boiler and machinery.....	557,681	183,942	33.0	(33.0)
28. Credit.....	22,914,721	7,895,179	34.5	81.6
29. International.....	0	0	0.0	0.0
30. Warranty.....	3,219,093	570,206	17.7	18.5
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	4,265,080	581,485	13.6	106.8
35. Totals.....	271,592,860	373,500,820	137.5	(21.7)
DETAILS OF WRITE-INS				
3401. Collateral protection.....	4,223,085	578,779	13.7	107.6
3402. Supplemental unemployment.....	41,995	2,706	6.4	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	4,265,080	581,485	13.6	106.8

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	180,500	180,500	143,566
2. Allied lines.....	42,467,368	42,467,368	45,227,155
3. Farmowners multiple peril.....	5,679,159	5,679,159	5,090,439
4. Homeowners multiple peril.....	37,693	37,693	0
5. Commercial multiple peril.....	11,384,073	11,384,073	11,309,299
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	663,044	663,044	627,999
9. Inland marine.....	8,351,303	8,351,303	10,284,541
10. Financial guaranty.....	0	0	0
11.1 Medical professional liability - occurrence.....	0	0	0
11.2 Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	49,878	49,878	34,550
13. Group accident and health.....	7,997,399	7,997,399	8,235,728
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	192,140	192,140	135,298
17.1 Other liability-occurrence.....	44,982,814	44,982,814	40,633,190
17.2 Other liability-claims made.....	48,453,171	48,453,171	44,247,007
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	447,319	447,319	7,685
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	3,129,930	3,129,930	3,291,199
21. Auto physical damage.....	586,485	586,485	700,581
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	17,305,688	17,305,688	15,657,926
24. Surety.....	18,230,479	18,230,479	18,781,501
26. Burglary and theft.....	139,410	139,410	108,229
27. Boiler and machinery.....	433,936	433,936	490,719
28. Credit.....	21,690,982	21,690,982	22,728,555
29. International.....	0	0	0
30. Warranty.....	3,330,752	3,330,752	7,220,204
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,735,168	1,735,168	(2,991,024)
35. Totals.....	237,468,691	237,468,691	231,964,346
DETAILS OF WRITE-INS			
3401. Collateral protection.....	1,669,291	1,669,291	(3,031,873)
3402. Supplemental unemployment.....	65,878	65,878	40,850
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,735,168	1,735,168	(2,991,024)

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2013 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2010 + Prior.....	646,228	805,673	1,451,901	49,238	695	49,933	626,610	841	749,080	1,376,531	29,620	(55,057)	(25,437)
2. 2011.....	119,847	210,063	329,911	28,928	953	29,881	103,001	538	192,993	296,532	12,082	(15,579)	(3,497)
3. Subtotals 2011 + Prior.....	766,075	1,015,736	1,781,812	78,166	1,648	79,814	729,611	1,379	942,073	1,673,064	41,702	(70,636)	(28,934)
4. 2012.....	176,254	398,034	574,289	89,543	7,607	97,150	149,051	7,760	322,821	479,632	62,340	(59,847)	2,493
5. Subtotals 2012 + Prior.....	942,330	1,413,771	2,356,100	167,709	9,255	176,964	878,663	9,138	1,264,894	2,152,695	104,042	(130,483)	(26,441)
6. 2013.....	XXX.....	XXX.....	XXX.....	XXX.....	15,513	15,513	XXX.....	57,737	154,359	212,096	XXX.....	XXX.....	XXX.....
7. Totals.....	942,330	1,413,771	2,356,100	167,709	24,769	192,478	878,663	66,875	1,419,253	2,364,791	104,042	(130,483)	(26,441)
8. Prior Year-End's Surplus As Regards Policyholders	1,469,645										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....11.0 %	2. ....(9.2)%	3. ....(1.1)%
											Col. 13, Line 7 Line 8		
											4.(1.8)%		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

1.
2.
3.
4.

Bar Code:



GREAT AMERICAN INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Funds held as collateral.....	4,287,196	0	4,287,196	6,427,917
2505. Other assets and receivables.....	6,775,007	6,703,293	71,714	3,180,615
2506. Intangibles.....	14,818,568	14,818,568	0	0
2597. Summary of remaining write-ins for Line 25.....	25,880,771	21,521,860	4,358,911	9,608,532

Additional Write-ins for Schedule T:

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	Active Status	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.							
58004. VGB BRITISH VIRGIN ISLANDS.....	XXX.....	4,652	6,100	0	0	1,829	43,568
58005. SGP SINGAPORE.....	XXX.....	0	0	4,242	4,420	0	18,964
58006. GTM GUATEMALA.....	XXX.....	0	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX.....	4,652	6,100	4,242	4,420	1,829	62,532
58999 Totals (Line 58001 thru 58003 + Line 58998) (Line 58 above).....	XXX.....	467,076	369,420	(150,708)	11,450	699,265	17,313,246

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	50,608,585	50,556,627
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	1,736,198	2,647,697
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	298,710
5. Deduct amounts received on disposals.....	0	298,710
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	565,874	2,595,740
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	51,778,908	50,608,585
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	51,778,908	50,608,585

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	160,767,605	112,036,413
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	53,563,500
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	27	458
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	1,616,144	4,832,765
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	159,151,488	160,767,605
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	159,151,488	160,767,605
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	159,151,488	160,767,605

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	48,596,933	23,722,486
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	9,000,000	34,224,503
2.2 Additional investment made after acquisition.....	1,649,914	23,743,382
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(2,642,222)	3,398,087
6. Total gain (loss) on disposals.....	(89,863)	379,215
7. Deduct amounts received on disposals.....	1,158,698	36,870,742
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	55,356,064	48,596,933
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	55,356,064	48,596,933

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	3,556,886,457	3,587,363,356
2. Cost of bonds and stocks acquired.....	223,185,627	504,516,300
3. Accrual of discount.....	2,713,113	11,135,102
4. Unrealized valuation increase (decrease).....	52,317,354	80,649,012
5. Total gain (loss) on disposals.....	33,665,902	144,204,517
6. Deduct consideration for bonds and stocks disposed of.....	172,945,958	658,159,076
7. Deduct amortization of premium.....	3,769,411	16,990,927
8. Total foreign exchange change in book/adjusted carrying value.....	(479,500)	356,000
9. Deduct current year's other than temporary impairment recognized.....	0	96,187,823
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,691,573,581	3,556,886,457
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,691,573,581	3,556,886,457

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	2,631,407,659	446,593,820	610,083,891	(887,866)	2,467,029,723	0	0	2,631,407,659
2. Class 2 (a).....	245,615,772	13,461,864	8,903,090	1,650,516	251,825,062	0	0	245,615,772
3. Class 3 (a).....	31,405,084	1,973,808	515,425	(4,163,723)	28,699,744	0	0	31,405,084
4. Class 4 (a).....	21,104,544	6,762,774	2,241,609	5,290,098	30,915,807	0	0	21,104,544
5. Class 5 (a).....	21,530,864	5,122,125	639,013	(1,316,501)	24,697,475	0	0	21,530,864
6. Class 6 (a).....	2,799,195	0	47,172	29,586	2,781,609	0	0	2,799,195
7. Total Bonds.....	2,953,863,119	473,914,392	622,430,200	602,111	2,805,949,422	0	0	2,953,863,119
PREFERRED STOCK								
8. Class 1.....	22,978,648	10,000,000	0	(14,785)	32,963,863	0	0	22,978,648
9. Class 2.....	72,972,757	0	2,000,000	(4,141,881)	66,830,876	0	0	72,972,757
10. Class 3.....	13,380,083	0	0	2,840,973	16,221,056	0	0	13,380,083
11. Class 4.....	3,353,630	5,810,820	0	6,370,400	15,534,850	0	0	3,353,630
12. Class 5.....	3,592,880	0	0	(3,592,880)	0	0	0	3,592,880
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	116,277,997	15,810,820	2,000,000	1,461,828	131,550,645	0	0	116,277,997
15. Total Bonds and Preferred Stock.....	3,070,141,116	489,725,212	624,430,200	2,063,938	2,937,500,066	0	0	3,070,141,116

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....331,849,563; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

QSI02

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	331,849,563	XXX.....	331,849,563	25,573	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	529,661,965	166,262,421
2. Cost of short-term investments acquired.....	293,787,759	1,563,716,108
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	491,600,160	1,200,316,564
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	331,849,563	529,661,965
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	331,849,563	529,661,965

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	(44,700)
2.	Cost paid/(consideration received) on additions.....	0
3.	Unrealized valuation increase (decrease).....	0
4.	Total gain (loss) on termination recognized.....	187,200
5.	Considerations received (paid) on terminations.....	187,200
6.	Amortization.....	0
7.	Adjustment to the book/adjusted carrying value of hedge item.....	0
8.	Total foreign exchange change in book/adjusted carrying value.....	288,700
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	244,000
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	244,000

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	0
3.14	Section 1, Column 18, 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.....	0
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	0
3.24	Section 1, Column 19, prior year.....	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	0
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	0
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	244,000
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	244,000
4.	Part D, Section 1, Column 5.....	251,400
5.	Part D, Section 1, Column 6.....	(7,400)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	244,000
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	244,000
10.	Part D, Section 1, Column 8.....	251,400
11.	Part D, Section 1, Column 9.....	(7,400)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	10,141
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	10,141
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	77,835,117	32,227,212
2. Cost of cash equivalents acquired.....	0	164,556,810
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	42,347,692	118,948,906
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	35,487,425	77,835,117
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	35,487,425	77,835,117

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date 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.....	St Louis.....	MO.....	...11/30/1999	Worldwide Building, St Louis.....	0	0	0	6,163
Building, Land, and Improvements.....	Charleston	SC.....	...05/01/2002	Charleston Harbor Resort and Marina.....	0	0	0	1,694,480
Building, Land, and Improvements.....	Stevensville.....	MD.....	...05/22/2002	Bay Bridge.....	0	0	0	7,716
Building, Land, and Improvements.....	Whitefield.....	NH.....	...06/01/2005	Mountain View Gramd Resort LLC.....	0	0	0	25,080
Building, Land, and Improvements.....	Miramar.....	FL.....	...12/28/2010	Tropical Storage.....	0	0	0	2,759
0199999. Totals.....					0	0	0	1,736,198
0399999. Totals.....					0	0	0	1,736,198

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal 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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

Singer Island Condominium	Singer Island	FL		04/06/2006	03/08/2013	902,066	0	0	0	0	0	0	902,066	902,066	0	0	0
0199999. Total - Mortgages Closed by Repayment						902,066	0	0	0	0	0	0	902,066	902,066	0	0	0

Mortgages With Partial Repayments

Biltmore Hotel	Coral Gables	FL		08/13/1999	03/12/2013	122,482	0	0	0	0	0	0	122,482	122,482	0	0	0
JQH- Murfreesboro	Murfreesboro	TN		08/16/2007	03/01/2013	44,327	0	0	0	0	0	0	44,327	44,327	0	0	0
One East Fourth, Inc	Cincinnati	OH		12/30/2008	03/25/2013	188,137	0	0	0	0	0	0	188,137	188,137	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	03/25/2013	60,400	0	0	0	0	0	0	60,400	60,400	0	0	0
Lauderdale Marine Center	Lauderdale	FL		06/02/2010	03/12/2013	65,929	0	0	0	0	0	0	65,929	65,929	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	03/12/2013	44,122	0	0	0	0	0	0	44,122	44,122	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	03/12/2013	75,174	0	0	0	0	0	0	75,174	75,174	0	0	0
Elitch Gardens	Denver	Co		05/01/2012	03/12/2013	73,407	0	0	0	0	0	0	73,407	73,407	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	03/12/2013	40,102	0	0	0	0	0	0	40,102	40,102	0	0	0
0299999. Total - Mortgages With Partial Repayments						714,079	0	0	0	0	0	0	714,079	714,079	0	0	0
0599999. Total Mortgages						1,616,144	0	0	0	0	0	0	1,616,144	1,616,144	0	0	0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description		Location		5 Name of Vendor or General Partner	6 NAIC Design- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
			3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.....		Wilmington.....	DE.....	Snow, Phipps, & Guggenheim II, L.P.....		01/08/2010....	0	0	358,944	0	0	1.0
000000 00 0	Snow, Phipps, & Guggenheim, L.P.....		Wilmington.....	DE.....	Snow, Phipps, & Guggenheim, L.P.....		02/06/2007....	0	0	31,974	0	0	1.8
722480 ZZ 6	Pineapple Square Properties, LLC.....		Sarasota.....	FL.....	The Isaac Group Holdings, LLC.....		04/19/2006....	0	0	67,192	0	0	8.0
000000 00 0	NB Strategic Co Investment Partners II LP.....		New York.....	NY.....	NB Strategic Co Investment Partners II LP.....		09/30/2012....	0	0	6,118	0	0	0.4
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									0	464,228	0	0	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated													
000000 00 0	GALIC - Sorrento, LLC.....		Coral Gables.....	FL.....	GALIC - Sorrento, LLC.....		06/27/2012....	0	0	120,750	0	0	35.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									0	120,750	0	0	...XXX.....
Any Other Class of Asset - Unaffiliated													
000000 00 0	AMMC CLO XII WAREHOUSE.....		George Town.....	KY.....	UBS Securities LLC.....		12/19/2012....	0	0	9,000,000	0	0	30.0
3799999. Total - Any Other Class of Asset - Unaffiliated.....									0	9,000,000	0	0	...XXX.....
Any Other Class of Asset - Affiliated													
000000 00 0	Global Premier Finance Company LOC.....		Cincinnati.....	OH.....	Global Premier Finance Company.....		02/01/1999....	0	0	1,064,936	0	0	100.0
3899999. Total - Any Other Class of Asset - Affiliated.....									0	1,064,936	0	0	...XXX.....
3999999. Subtotal - Unaffiliated.....									0	9,464,228	0	0	...XXX.....
4099999. Subtotal - Affiliated.....									0	1,185,686	0	0	...XXX.....
4199999. Totals.....									0	10,649,914	0	0	...XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description		Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
			3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																				
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08.....		Wilmington.....	DE...	Distribution.....	10/30/1996	01/10/2013	0	0	0	0	0	0	0	0	79,522	0	79,522	79,522	0
247367 AC 9	Delta Air Lines 9.375% 9-11-07.....		Wilmington.....	DE...	Distribution.....	08/31/2008	01/02/2013	0	0	0	0	0	0	0	0	1,863	0	1,863	1,863	5,962
1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil.....								0	0	0	0	0	0	0	0	81,384	0	81,384	81,384	5,962
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000 00 0	Boston Ventures Limited Partnership V.....		Boston.....	MA...	Distribution.....	09/30/1996	01/11/2013	37,500	0	0	0	0	0	0	37,500	37,500	0	0	0	0
000000 00 0	Boston Ventures Limited Partnership VI.....		Boston.....	MA...	Distribution.....	05/31/2000	01/08/2013	29,505	0	0	0	0	0	0	29,505	29,505	0	0	0	5,067
000000 00 0	Caltius Partners III, L.P.....		Los Angeles.....	CA...	Distribution.....	06/25/2004	02/15/2013	118,258	0	0	0	0	0	0	118,258	118,258	0	0	0	65,742
000000 00 0	River Cities Capital Fund IV L.P.....		Cincinnati.....	OH...	Distribution.....	09/30/2012	03/14/2013	169,388	0	0	0	0	0	0	169,388	169,388	0	0	0	0
000000 00 0	NB Strategic Co Investment Partners II LP.....		New York.....	NY...	Distribution.....	10/01/2012	01/17/2013	47,143	0	0	0	0	0	0	47,143	47,143	0	0	0	0
000000 00 0	Three Ocean Partners, LLC.....		New York.....	NY...	Three Ocean Partners, LLC.....	06/01/2011	01/31/2013	171,247	0	0	0	0	0	0	171,247	0	0	(171,247)	(171,247)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								573,041	0	0	0	0	0	0	573,041	401,794	0	(171,247)	(171,247)	70,809
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
000000 00 0	NP Acquisition LLC.....		Newport.....	KY...	Distribution.....	12/16/2011	01/30/2013	365,520	0	0	0	0	0	0	365,520	365,520	0	0	0	0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								365,520	0	0	0	0	0	0	365,520	365,520	0	0	0	0

QE03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes 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	Date 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
Any Other Class of Asset - Affiliated																			
000000 00 0	Global Premier Finance Company LOC.....	Cincinnati.....	OH...	Distribution.....	02/01/1999	03/31/2011	310,000	0	0	0	0	0	0	310,000	310,000	0	0	0	0
3899999. Total - Any Other Class of Asset - Affiliated.....							310,000	0	0	0	0	0	0	310,000	310,000	0	0	0	0
3999999. Subtotal - Unaffiliated.....							573,041	0	0	0	0	0	0	573,041	483,178	0	(89,863)	(89,863)	76,772
4099999. Subtotal - Affiliated.....							675,520	0	0	0	0	0	0	675,520	675,520	0	0	0	0
4199999. Totals.....							1,248,561	0	0	0	0	0	0	1,248,561	1,158,698	0	(89,863)	(89,863)	76,772

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment											
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037.....				...03/14/2013	MORGAN STANLEY.....		4,000,000	4,000,000	0	1FE.....
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034.....				...03/15/2013	BAUM (GEORGE) & COMPANY.....		4,000,000	4,000,000	0	1FE.....
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041.....				...02/13/2013	MORGAN STANLEY.....		2,986,033	2,885,000	0	1FE.....
83703R AH 9	SC JOBS DEV AUTH 4.00 02/01/2028(SCG).....				...01/09/2013	TD SECURITIES.....		3,204,720	3,000,000	0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....							14,190,753	13,885,000	0	XXX.....
Bonds - Industrial and Miscellaneous											
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25.....			R.....	...02/27/2013	DEUTSCHE BANK.....		1,500,000	1,500,000	0	1FE.....
00084Q AE 1	ACASC 2013-1A B2 CLO 3.36 04/20/25.....			R.....	...02/27/2013	DEUTSCHE BANK.....		993,600	1,000,000	0	1FE.....
00173P AD 7	AMMC 2005-4A D CLO FLT 03/25/2017.....			R.....	...01/25/2013	GREENWICH CAPITAL MARKETS, INC.....		1,857,813	2,050,000	4,376	1AM.....
00173P AD 7	AMMC 2005-4A D CLO FLT 03/25/2017.....			R.....	...01/30/2013	CITIGROUP.....		1,058,969	1,175,000	3,024	1AM.....
00173X AE 8	AMMC 2005-5A A1B CLO FLT 08/08/2017.....			R.....	...03/13/2013	ROYAL BANK OF SCOTLAND.....		9,762,500	10,000,000	0	1FE.....
00173X AN 8	AMMC 2005-5A D CLO FLT 08/08/2017.....			R.....	...01/25/2013	GREENWICH CAPITAL MARKETS, INC.....		2,718,750	3,000,000	7,889	1AM.....
00173X AN 8	AMMC 2005-5A D CLO FLT 08/08/2017.....			R.....	...01/30/2013	CITIGROUP.....		1,800,000	2,000,000	6,157	1AM.....
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018.....			R.....	...01/23/2013	GUGGENHEIM CAPITAL MARKETS.....		1,950,000	2,000,000	2,280	1FE.....
00174E AF 6	AMMC 2006-6A D CLO FLT 05/03/2018.....			R.....	...03/05/2013	CITIGROUP.....		870,000	1,000,000	787	1AM.....
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019.....			R.....	...02/27/2013	BNP PARIBAS.....		2,953,125	3,000,000	1,886	1FE.....
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019.....			R.....	...02/27/2013	WELLS FARGO BROKERAGE SERVICES.....		2,470,313	2,500,000	1,572	1FE.....
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023.....			R.....	...01/16/2013	SANDLER O'NEIL & PARTNER.....		1,000,000	1,000,000	0	1FE.....
03878D AC 8	ARCLO 2013-1A B CLO FLT 02/15/2023.....			R.....	...01/16/2013	SANDLER O'NEIL & PARTNER.....		1,500,000	1,500,000	0	2AM.....
04621X AE 8	ASSURANT INC 2.50 03/15/2018.....				...03/25/2013	JP MORGAN SECURITIES INC.....		4,991,000	5,000,000	0	2FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....			R.....	...03/22/2013	WELLS FARGO BROKERAGE SERVICES.....		1,499,898	1,500,000	0	1FE.....
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021.....			R.....	...03/20/2013	ROYAL BANK OF SCOTLAND.....		710,625	750,000	314	1FE.....
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037.....				...02/07/2013	WELLS FARGO BROKERAGE.....		2,672,250	2,705,220	1,966	1FM.....
125634 AG 0	CLIF 2013-1A NOTE ABS 2.83 03/18/2028.....				...03/06/2013	DEUTSCHE BANK.....		999,853	1,000,000	0	1FE.....
14986D AJ 9	CD 2006-CD3 AJ SEQ 5.688 10/15/2048.....				...03/21/2013	AMHERST SECURITIES CORP.....		1,164,844	1,250,000	4,938	1Z.....
15032T AG 1	CEDF 2013-1A B2 CLO 3.351 03/09/2025.....			R.....	...03/20/2013	JEFFERIES & CO.....		1,980,000	2,000,000	0	1FE.....
20047E AJ 1	COMM 2006-C8 AJ SEQ 5.377 12/10/2046.....				...02/27/2013	ROYAL BANK OF SCOTLAND.....		1,346,250	1,500,000	672	1Z.....
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022.....			R.....	...02/22/2013	ROYAL BANK OF CANADA.....		3,011,250	3,000,000	1,044	1FE.....
245069 AK 5	DEL 2013-HDC B B SEQ FLT 03/15/2026.....				...03/28/2013	JP MORGAN SECURITIES INC.....		3,000,000	3,000,000	0	1FE.....
252559 ZZ 5	DIALOG TELECOM TL 14.00 1/17/2018.....				...01/17/2013	Private Placement.....		5,400,000	5,400,000	0	4Z.....
252559 ZZ 5	DIALOG TELECOM TL 14.00 1/17/2018.....				...03/31/2013	Capitalized Interest.....		22,200	22,200	0	4Z.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....				...02/13/2013	BANK OF AMER/ML.....		4,678,153	5,020,150	1,233	1AM.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....				...02/13/2013	JEFFERIES & CO.....		1,336,615	1,434,329	352	1AM.....
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025.....			R.....	...02/27/2013	BANC OF AMERICA SECURITIES.....		3,000,000	3,000,000	0	1FE.....
361448 AP 8	GATX CORP 2.375 07/30/2018.....				...03/14/2013	CITIGROUP.....		2,992,080	3,000,000	0	2FE.....
36318W AA 8	GALXY 2013-15A A CLO FLT 04/15/2025.....			R.....	...02/13/2013	GOLDMAN SACHS.....		1,000,000	1,000,000	0	1FE.....
404225 AV 6	HSART 2013-T1 A3 ABS 2.2891 01/15/2048.....				...01/16/2013	WELLS FARGO BROKERAGE.....		3,000,000	3,000,000	0	1FE.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....				...03/22/2013	BARCLAYS CAPITAL.....		2,000,000	2,000,000	0	1Z.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....				...01/26/2013	Capital Interest.....		2,733	8,005	0	1FM.....

QE04

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....				...02/26/2013	Capital Interest.....		2,827	8,022	0	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....				...03/26/2013	Capital Interest.....		2,555	7,859	0	1FM.....
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021 FB.....	R.....			...03/01/2013	RAYMOND JAMES & ASSOCIATES.....		1,389,517	1,430,188	483	1FE.....
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021 FB.....	R.....			...03/01/2013	ROYAL BANK OF CANADA.....		1,552,490	1,598,445	540	1FE.....
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21.....	R.....			...01/31/2013	RBC DOMINION.....		2,878,125	3,000,000	12,027	1FE.....
482739 AB 5	KVK 2013-1A B CLO FLT 04/14/2025.....	R.....			...01/18/2013	GOLDMAN SACHS & CO.....		1,500,000	1,500,000	0	1FE.....
50179A AH 0	LBUBS 2007-C1 AJ SEQ 5.484 02/15/2040.....				...02/20/2013	AMHERST SECURITIES GROUP.....		2,870,625	3,000,000	6,398	1FM.....
56576Q AC 2	MCLO 2013-5A A2A CLO FLT 02/21/2025.....	R.....			...01/25/2013	J. P. MORGAN SECURITIES.....		1,000,000	1,000,000	0	1FE.....
56576Q AG 3	MCLO 2013-5A B1 CLO FLT 02/21/2025.....	R.....			...01/25/2013	J. P. MORGAN SECURITIES.....		493,750	500,000	0	1FE.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....				...01/11/2013	GREENWICH CAPITAL MARKETS, INC.....		2,222,403	3,280,300	7,724	1FM.....
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024.....	R.....			...01/23/2013	JEFFRIES AND COMPANY.....		1,998,000	2,000,000	0	1FE.....
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019.....	R.....			...02/11/2013	J. P. MORGAN SECURITIES.....		1,200,000	1,200,000	0	5FE.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....				...03/14/2013	SANDLER & O'NEIL PARTNERS.....		2,339,063	2,500,000	537	1Z.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....				...03/22/2013	SANDLER & O'NEIL PARTNERS.....		2,245,500	2,400,000	47	1Z.....
63946C AD 0	NBC UNIVERSAL ENT 1.974 04/15/2019.....				...03/20/2013	JP MORGAN SECURITIES INC.....		2,998,290	3,000,000	1,152	2FE.....
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36.....				...01/11/2013	GREENWICH CAPITAL MARKETS, INC.....		1,224,250	1,840,978	4,522	1FM.....
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36.....				...01/11/2013	GREENWICH CAPITAL MARKETS, INC.....		489,700	736,391	1,831	1FM.....
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....				...03/28/2013	JP MORGAN SECURITIES INC.....		2,068,765	2,254,784	188	1FM.....
67021B AC 3	NII CAPITAL CORP 8.875 12/15/2019.....				...02/05/2013	CS FIRST BOSTON CORP.....		792,500	1,000,000	13,066	5FE.....
67021B AD 1	NII CAPITAL CORP 10.00 08/15/2016.....				...02/05/2013	CITIGROUP.....		290,875	325,000	15,618	5FE.....
67021B AD 1	NII CAPITAL CORP 10.00 08/15/2016.....				...02/05/2013	UBS WARBURG.....		925,000	1,000,000	48,056	5FE.....
67103Q AC 1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025.....	R.....			...01/16/2013	RBS SECURITIES/GREENWICH.....		4,000,000	4,000,000	0	1FE.....
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025.....	R.....			...01/16/2013	RBS SECURITIES/GREENWICH.....		2,400,000	2,400,000	0	1FE.....
67103Q AL 1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025.....	R.....			...01/16/2013	RBS SECURITIES/GREENWICH.....		1,200,000	1,200,000	0	1FE.....
67108E AA 7	OZLMF 2013-3A A1 CLO FLT 01/22/2025.....	R.....			...01/23/2013	BANK OF AMER/ML.....		2,497,500	2,500,000	0	1FE.....
67108E AE 9	OZLMF 2013-3A A2B CLO 3.51 01/22/2025.....	R.....			...01/23/2013	BANK OF AMER/ML.....		1,400,000	1,400,000	0	1FE.....
714239 AA 8	PERMAN HOLDINGS INC 10.50 01/15/2018.....				...02/01/2013	JEFFRIES AND COMPANY.....		1,007,313	1,000,000	0	4FE.....
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046.....				...02/07/2013	WELLS FARGO BROKERAGE.....		1,722,693	1,835,093	334	1FM.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....				...02/12/2013	GOLDMAN SACHS.....		3,006,445	3,254,609	728	1FM.....
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....				...03/08/2013	DEUTSCHE BANK.....		2,259,629	2,350,719	399	1Z.....
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036.....				...02/14/2013	GOLDMAN SACHS.....		980,494	1,038,934	303	2FM.....
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027.....				...02/27/2013	BARCLAYS CAPITAL.....		1,999,436	2,000,000	0	1FE.....
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047.....				...02/27/2013	BARCLAYS CAPITAL.....		2,377,060	2,500,000	0	1FE.....
81378G AB 4	SABR 2007-NC2 A2A SEQ FLT 01/25/2037.....				...03/12/2013	SANDLER & O'NEIL PARTNERS.....		925,483	934,832	113	1Z.....
81881Q AG 1	SHACK 2013-3A C1 CLO FLT 04/15/2025.....	R.....			...03/20/2013	MORGAN STANLEY.....		1,319,625	1,350,000	0	1FE.....
81881Q AN 6	SHACK 2013-3A C2 CLO FLT 04/15/2025.....	R.....			...03/20/2013	MORGAN STANLEY.....		1,466,250	1,500,000	0	1FE.....
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....				...01/09/2013	BARCLAYS AMERICA.....		933,043	926,384	2,239	1FE.....
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025.....	R.....			...03/08/2013	ROYAL BANK OF SCOTLAND.....		1,500,000	1,500,000	0	1FE.....
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025.....	R.....			...03/08/2013	ROYAL BANK OF SCOTLAND.....		1,500,000	1,500,000	0	1FE.....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....				...02/06/2013	GREENWICH CAPITAL MARKETS, INC.....		1,913,750	2,000,000	315	5FE.....

QE04.1

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
86358R DX 2			SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		...02/07/2013	SANDLER O'NEIL & PARTNER.....		442,382	489,496	505	1FM.....
863619 AB 8			SASC 2007-OSI A2 SEQ FLT 06/25/2037.....		...03/06/2013	ROYAL BANK OF SCOTLAND.....		1,937,139	2,049,882	233	1Z.....
87155M AA 9			SYMP 2007-5A A1 CLO FLT 01/15/2024.....	R.....	...03/25/2013	ROYAL BANK OF CANADA.....		4,158,359	4,250,000	8,959	1FE.....
87157V AA 7			SYMP 2013-11A A CLO FLT 01/17/2025.....	R.....	...01/16/2013	BANK OF AMER/ML.....		3,000,000	3,000,000	0	1FE.....
87244D AA 2			WINDR 2013-1A A1 CLO FLT 04/20/2025.....	R.....	...03/28/2013	CITIGROUP.....		2,487,750	2,500,000	0	1FE.....
87407P AA 8			TAL 2013-1A A ABS 2.83 02/22/2038.....		...02/20/2013	BANK OF AMER/ML.....		1,999,706	2,000,000	0	1FE.....
89289U AA 6			TRAL 2013-1A A CLO FLT 04/20/2025.....	R.....	...03/26/2013	DEUTSCHE BANK.....		2,987,700	3,000,000	0	1FE.....
902757 AA 1			UIRC-GSA II LLC 2.655 04/05/2018.....		...03/22/2013	MORGAN KEEGAN.....		2,000,000	2,000,000	0	1Z.....
90919W AA 8			UNISON LEASE FND 2.981 03/16/2020.....		...03/12/2013	DEUTSCHE BANK.....		2,500,000	2,500,000	0	1FE.....
92329N AJ 9			VENTR 2013-13A C2 CLO FLT 06/10/2025.....	R.....	...03/12/2013	JEFFERIES & CO.....		1,980,000	2,000,000	0	1FE.....
319963 ZD 9			FIRST DATA REVOLVER PR+300 9/24/2016.....		...01/25/2013	BARCLAYS AMERICA.....		23,097	23,097	0	4Z.....
319963 ZD 9			FIRST DATA REVOLVER PR+300 9/24/2016.....		...01/31/2013	BARCLAYS AMERICA.....		32,996	32,996	0	4Z.....
319963 ZD 9			FIRST DATA REVOLVER PR+300 9/24/2016.....		...02/04/2013	BARCLAYS AMERICA.....		237,573	237,573	0	4Z.....
319963 ZD 9			FIRST DATA REVOLVER PR+300 9/24/2016.....		...02/04/2013	BARCLAYS AMERICA.....		39,595	39,595	0	4Z.....
973582 ZZ 5			WINDSOR FINANCING TL B L+500 12/5/2017.....		...01/01/2013	MORGAN STANLEY & CO.....		1,973,808	1,993,790	0	3FE.....
3899999.			Total - Bonds - Industrial & Miscellaneous.....					165,935,880	172,203,871	164,807	XXX.....
8399997.			Total - Bonds - Part 3.....					180,126,633	186,088,871	164,807	XXX.....
8399999.			Total - Bonds.....					180,126,633	186,088,871	164,807	XXX.....

Preferred Stocks - Industrial and Miscellaneous

486606 60 1			KAYNE ANDERSON F 3.50 04/15/2020.....		...03/26/2013	BANC OF AMERICA SECURITIES.....	400,000.000	10,000,000	0.00	0	RP1LFE.....
90984P ZZ 1			UNITED COMMUNITY BANK SERIES B 5.00.....		...03/15/2013	Private Placement.....	6,000.000	5,810,820	0.00	0	P4AZ.....
8499999.			Total - Preferred Stocks - Industrial & Miscellaneous.....					15,810,820	XXX.....	0	XXX.....
8999997.			Total - Preferred Stocks - Part 3.....					15,810,820	XXX.....	0	XXX.....
8999999.			Total - Preferred Stocks.....					15,810,820	XXX.....	0	XXX.....

Common Stocks - Industrial and Miscellaneous

037833 10 0			APPLE INC.....		...01/24/2013	ISI GROUP INC.....	1,000.000	453,140	XXX.....	0	L.....
037833 10 0			APPLE INC.....		...03/04/2013	ISI GROUP.....	2,500.000	1,056,585	XXX.....	0	L.....
139794 10 1			CAPITAL BANK FINANCIAL-CL A.....		...01/31/2013	FRIEDMAN BILLING.....	20,000.000	310,800	XXX.....	0	L.....
139794 10 1			CAPITAL BANK FINANCIAL-CL A.....		...02/01/2013	FRIEDMAN BILLING.....	50,000.000	770,295	XXX.....	0	L.....
140661 10 9			CAPMARK FINANCIAL GROUP INC.....		...01/22/2013	Liquidation.....	300.000	3,630	XXX.....	0	L.....
189754 10 4			COACH INC.....		...01/23/2013	STIFEL NICOLAUS & CO.....	70,000.000	3,601,045	XXX.....	0	L.....
189754 10 4			COACH INC.....		...02/06/2013	STIFEL NICOLAUS & CO.....	12,000.000	588,205	XXX.....	0	L.....
189754 10 4			COACH INC.....		...02/22/2013	INTERSTATE GROUP.....	10,000.000	468,305	XXX.....	0	L.....
189754 10 4			COACH INC.....		...02/27/2013	STIFEL NICOLAUS.....	10,000.000	488,505	XXX.....	0	L.....
22662X 10 0			CRIMSON WINE GROUP LTD.....		...02/26/2013	Spin Off 527288104.....	763.000	4,711	XXX.....	0	L.....
302104 10 4			EXONE COMPANY.....		...02/07/2013	FRIEDMAN BILLING.....	24,285.000	437,130	XXX.....	0	L.....
337930 70 5			FLAGSTAR BANCORP, INC. NEW.....		...01/25/2013	FRIEDMAN BILLING.....	75,000.000	1,207,260	XXX.....	0	L.....
337930 70 5			FLAGSTAR BANCORP, INC. NEW.....		...01/28/2013	FRIEDMAN BILLING.....	10,000.000	158,278	XXX.....	0	L.....
337930 70 5			FLAGSTAR BANCORP, INC. NEW.....		...01/29/2013	FRIEDMAN BILLING.....	10,000.000	159,668	XXX.....	0	L.....
337930 70 5			FLAGSTAR BANCORP, INC. NEW.....		...01/30/2013	FRIEDMAN BILLING.....	10,000.000	157,041	XXX.....	0	L.....

QE04.2

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....				...01/31/2013	FRIEDMAN BILLING.....	5,000.000	78,033	XXX.....	0	L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....				...02/14/2013	FRIEDMAN BILLING.....	10,960.000	164,192	XXX.....	0	L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....				...02/15/2013	FRIEDMAN BILLING.....	5,000.000	75,026	XXX.....	0	L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....				...02/20/2013	FRIEDMAN BILLING.....	25,000.000	363,453	XXX.....	0	L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....				...02/21/2013	FRIEDMAN BILLINGS RAMSEY.....	20,000.000	274,126	XXX.....	0	L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....				...02/22/2013	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	209,973	XXX.....	0	L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....				...02/25/2013	FRIEDMAN BILLINGS RAMSEY.....	25,000.000	341,508	XXX.....	0	L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....				...02/26/2013	FRIEDMAN BILLINGS RAMSEY.....	30,000.000	397,698	XXX.....	0	L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....				...03/04/2013	FRIEDMAN BILLINGS RAMSEY.....	30,000.000	395,502	XXX.....	0	L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....				...03/05/2013	FRIEDMAN BILLINGS RAMSEY.....	5,400.000	70,406	XXX.....	0	L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....				...03/07/2013	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	69,625	XXX.....	0	L.....
37045V 10 0	GENERAL MOTORS CO.....				...03/28/2013	INTERSTATE GROUP.....	17,500.000	486,666	XXX.....	0	L.....
500255 10 4	KOHL'S CORP.....				...01/16/2013	STIFEL NICOLAUS & CO.....	10,000.000	428,502	XXX.....	0	L.....
59156R 10 8	METLIFE INC.....				...02/08/2013	SANDLER O'NEIL & PARTNER.....	13,000.000	479,963	XXX.....	0	L.....
59156R 10 8	METLIFE INC.....				...02/14/2013	SANDLER O'NEIL & PARTNER.....	6,000.000	219,182	XXX.....	0	L.....
59156R 10 8	METLIFE INC.....				...02/20/2013	SANDLER O'NEIL & PARTNER.....	25,000.000	901,758	XXX.....	0	L.....
59156R 10 8	METLIFE INC.....				...02/21/2013	RAYMOND JAMES & ASSOCIATES.....	7,500.000	265,002	XXX.....	0	L.....
59156R 10 8	METLIFE INC.....				...02/26/2013	SANDLER & O'NEIL PARTNERS.....	10,000.000	340,733	XXX.....	0	L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....				...02/20/2013	RAYMOND JAMES & ASSOCIATES.....	15,000.000	843,165	XXX.....	0	L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....				...02/21/2013	RAYMOND JAMES & ASSOCIATES.....	7,500.000	412,835	XXX.....	0	L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....				...02/25/2013	INTERSTATE GROUP.....	2,000.000	109,458	XXX.....	0	L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....				...02/26/2013	SANDLER & O'NEIL PARTNERS.....	10,000.000	539,609	XXX.....	0	L.....
76155G 10 7	REVOLUTION LIGHTING TECHNOLOGIES INC.....				...03/08/2013	Private Placement.....	2,136,752.000	2,500,000	XXX.....	0	L.....
9319H1 ZZ 0	VALIDUS HOLDINGS LTD \$17.50 12/12/2015.....			R.....	...03/04/2013	Private Placement.....	392,027.780	7,417,166	XXX.....	0	A.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....							27,248,175	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....							27,248,175	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....							27,248,175	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....							43,058,995	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....							223,185,627	XXX.....	164,807	XXX.....

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

QE04.3

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05	250088	AZ	4		01/15/2013	Sinking Fund Redemption 100.0.		9,000	9,000	9,000	9,000	0	0	0	0	0	9,000	0	0	0	33	01/15/2015	1FE....
	250088	AZ	4		02/15/2013	Sinking Fund Redemption 100.0.		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	36	01/15/2015	1FE....
	250088	AZ	4		03/15/2013	Sinking Fund Redemption 100.0.		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	109	01/15/2015	1FE....
	31287M	US	7		01/15/2013	MBS Paydown 0.00367469		96	96	96	96	0	0	0	0	0	96	0	0	0	1	01/01/2032	1.....
	31287M	US	7		02/15/2013	MBS Paydown 0.00366692		97	97	97	97	0	0	0	0	0	97	0	0	0	1	01/01/2032	1.....
	31287M	US	7		03/15/2013	MBS Paydown 0.00365912		98	98	98	98	0	0	0	0	0	98	0	0	0	2	01/01/2032	1.....
	31383S	RS	1		01/25/2013	MBS Paydown 0.0136114		296	296	296	296	0	0	0	0	0	296	0	0	0	1	05/01/2031	1.....
	31383S	RS	1		02/25/2013	MBS Paydown 0.01355775		268	268	268	268	0	(0)	0	(0)	0	268	0	0	0	3	05/01/2031	1.....
	31383S	RS	1		03/25/2013	MBS Paydown 0.01316876		1,945	1,945	1,945	1,956	0	(11)	0	(11)	0	1,945	0	0	0	29	05/01/2031	1.....
	31387D	EV	7		01/25/2013	MBS Paydown 0.0204323		181	181	180	181	0	0	0	0	0	181	0	0	0	1	05/01/2031	1.....
	31387D	EV	7		02/25/2013	MBS Paydown 0.01749835		8,870	8,870	8,853	10,816	0	(1,946)	0	(1,946)	0	8,870	0	0	0	89	05/01/2031	1.....
	31387D	EV	7		03/25/2013	MBS Paydown 0.01744768		153	153	153	153	0	(0)	0	(0)	0	153	0	0	0	2	05/01/2031	1.....
	31388D	ZU	5		01/25/2013	MBS Paydown 0.01494553		375	375	383	375	0	0	0	0	0	375	0	0	0	2	09/01/2031	1.....
	31388D	ZU	5		02/25/2013	MBS Paydown 0.01490781		377	377	385	377	0	(0)	0	(0)	0	377	0	0	0	4	09/01/2031	1.....
	31388D	ZU	5		03/25/2013	MBS Paydown 0.01486974		381	381	388	381	0	(0)	0	(0)	0	381	0	0	0	6	09/01/2031	1.....
	31388G	VW	8		01/25/2013	MBS Paydown 0.02136172		234	234	233	234	0	0	0	0	0	234	0	0	0	1	09/01/2031	1.....
	31388G	VW	8		02/25/2013	MBS Paydown 0.01991063		3,628	3,628	3,622	3,953	0	(325)	0	(325)	0	3,628	0	0	0	36	09/01/2031	1.....
	31388G	VW	8		03/25/2013	MBS Paydown 0.01984555		163	163	162	163	0	(0)	0	(0)	0	163	0	0	0	2	09/01/2031	1.....
	31388K	WT	5		01/25/2013	MBS Paydown 0.01726239		164	164	168	164	0	0	0	0	0	164	0	0	0	1	10/01/2031	1.....
	31388K	WT	5		02/25/2013	MBS Paydown 0.01722118		165	165	169	165	0	(0)	0	(0)	0	165	0	0	0	2	10/01/2031	1.....
	31388K	WT	5		03/25/2013	MBS Paydown 0.01309118		16,520	16,520	16,946	18,294	0	(1,774)	0	(1,774)	0	16,520	0	0	0	268	10/01/2031	1.....
	31390V	ER	1		01/25/2013	MBS Paydown 0.00382557		85	85	86	85	0	0	0	0	0	85	0	0	0	0	09/01/2032	1.....
	31390V	ER	1		02/25/2013	MBS Paydown 0.00381751		73	73	74	73	0	(0)	0	(0)	0	73	0	0	0	1	09/01/2032	1.....
	31390V	ER	1		03/25/2013	MBS Paydown 0.00380824		83	83	85	83	0	(0)	0	(0)	0	83	0	0	0	1	09/01/2032	1.....
	83162C	FD	0		03/01/2013	MBS Paydown 0.004397478		12,747	12,747	12,747	12,747	0	0	0	0	0	12,747	0	0	0	438	03/01/2014	1.....
	83162C	HH	9		03/01/2013	MBS Paydown 0.028909829		7,036	7,036	6,966	7,036	0	0	0	0	0	7,036	0	0	0	252	03/01/2017	1.....
	912828	HQ	6		01/31/2013	Maturity 100.0		3,000,000	3,000,000	3,045,938	3,000,825	0	(825)	0	(825)	0	3,000,000	0	0	0	43,125	01/31/2013	1.....
	912828	HT	0		02/28/2013	Maturity 100.0		13,000,000	13,000,000	13,624,844	13,024,531	0	(24,531)	0	(24,531)	0	13,000,000	0	0	0	178,750	02/28/2013	1.....
	0599999.	Total - Bonds - U.S. Government						16,078,030	16,078,031	16,749,184	16,107,447	0	(29,416)	0	(29,416)	0	16,078,030	0	0	0	223,196	XXX...	...XXX....

Bonds - U.S. States, Territories and Possessions

13062R	HZ	4		03/01/2013	Partial Call 100.0		6,465,000	6,465,000	6,465,000	6,465,032	0	(32)	0	(32)	0	6,465,000	0	0	0	79,196	12/01/2025	1FE....
1799999.	Total - Bonds - U.S. States, Territories & Possessions						6,465,000	6,465,000	6,465,000	6,465,032	0	(32)	0	(32)	0	6,465,000	0	0	0	79,196	XXX...	...XXX....

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

549187	6N	7		02/15/2013	Sinking Fund Redemption 100.0.		250,000	250,000	256,660	253,396	0	(3,396)	0	(3,396)	0	250,000	0	0	0	6,563	02/15/2018	1FE....
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions						250,000	250,000	256,660	253,396	0	(3,396)	0	(3,396)	0	250,000	0	0	0	6,563	XXX...	...XXX....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)	
Bonds - U.S. Special Revenue and Special Assessment																								
051687	DB	4	AURORA IL SF MTG 5.50 12/01/2039.....	.....	01/01/2013	MBS Paydown 0.301703666.....	.....	92,690	92,690	94,080	93,978	0	(1,288)	0	(1,288)	0	92,690	0	0	0	425	12/01/2039	1FE.....	
051687	DB	4	AURORA IL SF MTG 5.50 12/01/2039.....	.....	02/01/2013	MBS Paydown 0.282631536.....	.....	116,340	116,340	118,085	117,969	0	(1,629)	0	(1,629)	0	116,340	0	0	0	1,066	12/01/2039	1FE.....	
051687	DB	4	AURORA IL SF MTG 5.50 12/01/2039.....	.....	03/01/2013	MBS Paydown 0.273255016.....	.....	57,197	57,197	58,055	57,983	0	(786)	0	(786)	0	57,197	0	0	0	786	12/01/2039	1FE.....	
130333	BW	6	CA HSG FIN AGY 4.75 08/01/2028.....	.....	01/01/2013	Partial Call 100.0.....	.....	60,000	60,000	60,244	60,207	0	(207)	0	(207)	0	60,000	0	0	0	1,188	08/01/2028	1FE.....	
130333	BW	6	CA HSG FIN AGY 4.75 08/01/2028.....	.....	02/01/2013	Partial Call 100.0.....	.....	130,000	130,000	130,529	130,449	0	(449)	0	(449)	0	130,000	0	0	0	3,088	08/01/2028	1FE.....	
130333	BW	6	CA HSG FIN AGY 4.75 08/01/2028.....	.....	03/01/2013	Partial Call 100.0.....	.....	50,000	50,000	50,204	50,173	0	(173)	0	(173)	0	50,000	0	0	0	1,385	08/01/2028	1FE.....	
130575	Z2	2	CA RURAL HOME MTG 5.45 02/01/48.....	.....	02/01/2013	Partial Call 100.0.....	.....	335,000	335,000	347,981	346,236	0	(11,236)	0	(11,236)	0	335,000	0	0	0	9,129	02/01/2048	1FE.....	
13079P	FG	3	CA MULTI FAM HSG 4.50 01/15/2040.....	.....	01/15/2013	Sinking Fund Redemption 100.0.....	.....	15,000	15,000	14,475	14,505	0	495	0	495	0	15,000	0	0	0	338	01/15/2040	1FE.....	
19647P	AB	9	COLORADO HSG 5.50 09/20/2036.....	.....	03/20/2013	Sinking Fund Redemption 100.0.....	.....	25,000	25,000	25,063	25,053	0	(53)	0	(53)	0	25,000	0	0	0	688	09/20/2036	1FE.....	
20774W	G9	6	CT HSG FIN 4.00 11/15/2040.....	.....	01/03/2013	Partial Call 100.0.....	.....	175,000	175,000	182,183	181,286	0	(6,286)	0	(6,286)	0	175,000	0	0	0	933	11/15/2040	1FE.....	
23410B	CH	2	DAKOTA CNTY MN SF 4.50 06/01/2035.....	.....	03/01/2013	Partial Call 100.0.....	.....	35,000	35,000	37,597	37,238	0	(2,238)	0	(2,238)	0	35,000	0	0	0	394	06/01/2035	1FE.....	
24639S	NX	1	DE HSG AUTH B 4.05 07/01/2017.....	.....	01/01/2013	Sinking Fund Redemption 100.0.....	.....	755,000	755,000	742,543	749,220	0	5,780	0	5,780	0	755,000	0	0	0	15,289	07/01/2017	1FE.....	
24639S	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	.....	01/01/2013	Partial Call 100.0.....	.....	15,000	15,000	15,594	15,534	0	(534)	0	(534)	0	15,000	0	0	0	368	07/01/2029	1FE.....	
24639S	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	.....	02/01/2013	Partial Call 100.0.....	.....	35,000	35,000	36,386	36,245	0	(1,245)	0	(1,245)	0	35,000	0	0	0	1,000	07/01/2029	1FE.....	
24639S	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	.....	03/01/2013	Partial Call 100.0.....	.....	5,000	5,000	5,198	5,178	0	(178)	0	(178)	0	5,000	0	0	0	163	07/01/2029	1FE.....	
24639S	XA	0	DE HSG AUTH SFM B 0.00 7/1/2031.....	.....	01/01/2013	Partial Call 39.389.....	.....	3,939	10,000	3,713	3,940	0	(1)	0	(1)	0	3,939	0	0	0	0	07/01/2031	1FE.....	
24639S	XA	0	DE HSG AUTH SFM B 0.00 7/1/2031.....	.....	03/01/2013	Partial Call 39.7236.....	.....	11,917	30,000	11,138	11,819	0	99	0	99	0	11,917	0	0	0	0	07/01/2031	1FE.....	
34073N	U8	1	FLORIDA HSG 4.625 07/01/2031.....	.....	01/01/2013	Partial Call 100.0.....	.....	120,000	120,000	114,600	115,111	0	4,889	0	4,889	0	120,000	0	0	0	2,775	07/01/2031	1FE.....	
34074M	CH	2	FL HSG FIN CORP 5.00 07/01/2028.....	.....	01/01/2013	Partial Call 100.0.....	.....	315,000	315,000	340,358	335,827	0	(20,827)	0	(20,827)	0	315,000	0	0	0	7,875	07/01/2028	1FE.....	
34074M	GX	3	FL HSG 4.45 07/01/2026.....	.....	01/01/2013	Partial Call 100.0.....	.....	100,000	100,000	100,000	99,999	0	1	0	1	0	100,000	0	0	0	2,225	07/01/2026	1FE.....	
34074M	GZ	8	FL HSG 4.50 01/01/2029.....	.....	01/01/2013	Partial Call 100.0.....	.....	210,000	210,000	226,838	224,554	0	(14,554)	0	(14,554)	0	210,000	0	0	0	4,725	01/01/2029	1FE.....	
349257	DQ	5	FT WAYNE ARPT REF B 5.00 07/01/2013.....	.....	01/01/2013	Sinking Fund Redemption 100.0.....	.....	835,000	835,000	824,688	833,779	0	1,221	0	1,221	0	835,000	0	0	0	20,875	07/01/2013	1FE.....	
371866	ZZ	0	GENESIS GRP TL 12.00 9/17/2017.....	.....	01/02/2013	Paydown.....	.....	48,750	0	0	48,750	0	0	0	0	0	48,750	0	0	0	0	09/17/2017	3Z.....	
373541	A7	6	GEORGIA MUNI ELEC 6.40 01/01/2013.....	.....	01/01/2013	Maturity 100.0.....	.....	2,225,000	2,225,000	2,440,825	2,225,000	0	0	0	0	0	2,225,000	0	0	0	71,200	01/01/2013	1FE.....	
373541	G2	1	GA MUN ELEC Z 5.50 01/01/2020.....	.....	01/01/2013	Sinking Fund Redemption 100.0.....	.....	1,705,000	1,705,000	1,943,700	1,877,816	0	(172,816)	0	(172,816)	0	1,705,000	0	0	0	46,887	01/01/2020	1FE.....	
38373Y	UR	3	GNR 2003-2 PB PAC 5.50 3/20/32.....	.....	01/20/2013	MBS Paydown 0.095918.....	.....	58,092	58,092	58,855	58,323	0	(231)	0	(231)	0	58,092	0	0	0	266	03/20/2032	1.....	
38373Y	UR	3	GNR 2003-2 PB PAC 5.50 3/20/32.....	.....	02/20/2013	MBS Paydown 0.08847476.....	.....	40,283	40,283	40,812	40,277	0	6	0	6	0	40,283	0	0	0	369	03/20/2032	1.....	
38373Y	UR	3	GNR 2003-2 PB PAC 5.50 3/20/32.....	.....	03/20/2013	MBS Paydown 0.08000543.....	.....	45,836	45,836	46,438	46,012	0	(176)	0	(176)	0	45,836	0	0	0	630	03/20/2032	1.....	
45129Y	SZ	0	ID HSG & FIN 5.87 07/01/2035.....	.....	01/01/2013	Call 100.0.....	.....	200,000	200,000	205,750	203,963	0	(3,963)	0	(3,963)	0	200,000	0	0	0	5,870	07/01/2035	1FE.....	
454622	PZ	8	IN BD BK 5.05 1/15/2019.....	.....	01/15/2013	Sinking Fund Redemption 100.0.....	.....	165,000	165,000	159,326	161,787	0	3,213	0	3,213	0	165,000	0	0	0	4,166	01/15/2019	1FE.....	
454898	HV	2	IN PWR SUPPLY B 6.00 01/01/2013.....	.....	01/01/2013	Maturity 100.0.....	.....	3,000,000	3,000,000	3,287,880	3,000,000	0	0	0	0	0	3,000,000	0	0	0	90,000	01/01/2013	1FE.....	
462467	AT	8	IA FIN AUTH 4.90 07/01/2031.....	.....	02/21/2013	Partial Call 100.0.....	.....	25,000	25,000	24,000	24,087	0	913	0	913	0	25,000	0	0	0	783	07/01/2031	1FE.....	
462467	AT	8	IA FIN AUTH 4.90 07/01/2031.....	.....	03/18/2013	Partial Call 100.0.....	.....	45,000	45,000	43,200	43,356	0	1,644	0	1,644	0	45,000	0	0	0	1,574	07/01/2031	1FE.....	
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.....	01/01/2013	Partial Call 100.0.....	.....	130,000	130,000	113,750	114,520	0	15,480	0	15,480	0	130,000	0	0	0	609	10/01/2039	1FE.....	
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.....	02/01/2013	Partial Call 100.0.....	.....	175,000	175,000	153,125	154,162	0	20,838	0	20,838	0	175,000	0	0	0	1,641	10/01/2039	1FE.....	

QE05.1

SCHEDULE D - PART 4

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

QE052

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
46940R AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....30,000	30,000	26,250	26,428	0	3,572	0	3,572	0	30,000	0	0	0	422	10/01/2039	1FE.....
474553 AE	4	JEFFERSON SFM B LA 5.25 12/01/2032.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....360,000	360,000	363,600	363,156	0	(3,156)	0	(3,156)	0	360,000	0	0	0	3,150	12/01/2032	1FE.....
49130P QT	4	KY HSG CORP 4.90 07/01/2035.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....100,000	100,000	101,250	100,676	0	(676)	0	(676)	0	100,000	0	0	0	2,450	07/01/2035	1FE.....
49130P QT	4	KY HSG CORP 4.90 07/01/2035.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....205,000	205,000	207,563	206,387	0	(1,387)	0	(1,387)	0	205,000	0	0	0	6,697	07/01/2035	1FE.....
49130P YN	8	KY HSG CORP E 4.85 07/01/2036.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....120,000	120,000	117,000	117,185	0	2,815	0	2,815	0	120,000	0	0	0	2,910	07/01/2036	1FE.....
49130P YN	8	KY HSG CORP E 4.85 07/01/2036.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....30,000	30,000	29,250	29,296	0	704	0	704	0	30,000	0	0	0	970	07/01/2036	1FE.....
49130T ME	3	KY HSG CORP A 5.00 01/01/2028.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....50,000	50,000	53,859	53,398	0	(3,398)	0	(3,398)	0	50,000	0	0	0	1,667	01/01/2028	1FE.....
54627A HX	8	LA HSG FIN AGY SFH 2.85 06/01/2029.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....25,000	25,000	25,000	24,999	0	1	0	1	0	25,000	0	0	0	59	06/01/2029	1FE.....
54627A HX	8	LA HSG FIN AGY SFH 2.85 06/01/2029.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	48	06/01/2029	1FE.....
54627A HX	8	LA HSG FIN AGY SFH 2.85 06/01/2029.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....30,000	30,000	30,000	29,999	0	1	0	1	0	30,000	0	0	0	214	06/01/2029	1FE.....
57586P EA	0	MA HSG 4.875 12/01/2037.....	.....	01/20/2013	Partial Call 100.0.....	.....	.....140,000	140,000	128,975	129,337	0	10,663	0	10,663	0	140,000	0	0	0	929	12/01/2037	1FE.....
575930 T8	5	MASS HFA RENTAL A 5.15 07/01/2026.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....3,380,000	3,380,000	3,432,125	3,390,057	0	(10,057)	0	(10,057)	0	3,380,000	0	0	0	116,047	07/01/2026	1FE.....
586111 JV	9	MEMPHIS ECT ARPT TN 5.00 03/01/2013.....	.....	03/01/2013	Maturity 100.0.....	.....	.....3,000,000	3,000,000	3,106,830	3,003,958	0	(3,958)	0	(3,958)	0	3,000,000	0	0	0	75,000	03/01/2013	1FE.....
60416S BE	9	MN HSG FIN AGY-D 4.00 07/01/2040.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....110,000	110,000	117,043	116,624	0	(6,624)	0	(6,624)	0	110,000	0	0	0	2,994	07/01/2040	1FE.....
60535Q FD	7	MS HOME CORP 5.4 06/01/2038.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....145,000	145,000	151,888	149,831	0	(4,831)	0	(4,831)	0	145,000	0	0	0	653	06/01/2038	1FE.....
60535Q FD	7	MS HOME CORP 5.4 06/01/2038.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....95,000	95,000	99,513	98,165	0	(3,165)	0	(3,165)	0	95,000	0	0	0	855	06/01/2038	1FE.....
60535Q FD	7	MS HOME CORP 5.4 06/01/2038.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....95,000	95,000	99,513	98,165	0	(3,165)	0	(3,165)	0	95,000	0	0	0	1,283	06/01/2038	1FE.....
646080 KA	8	NJ HGR ED SR 1A 4.75 12/01/2029.....	.....	01/01/2013	Call 100.0.....	.....	.....1,315,000	1,315,000	1,316,644	1,316,378	0	(1,378)	0	(1,378)	0	1,315,000	0	0	0	5,205	12/01/2029	1FE.....
647200 N4	2	NM MTG FIN SFM 5.35 03/01/2030.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....110,000	110,000	113,886	113,320	0	(3,320)	0	(3,320)	0	110,000	0	0	0	2,452	03/01/2030	1FE.....
647200 N4	2	NM MTG FIN SFM 5.35 03/01/2030.....	.....	03/01/2013	Sinking Fund Redemption 100.0.....	.....	.....75,000	75,000	77,650	77,264	0	(2,264)	0	(2,264)	0	75,000	0	0	0	2,006	03/01/2030	1FE.....
647200 P6	5	NM SFM B CL I 5.00 09/01/2028.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....20,000	20,000	21,968	21,729	0	(1,729)	0	(1,729)	0	20,000	0	0	0	417	09/01/2028	1FE.....
647200 P6	5	NM SFM B CL I 5.00 09/01/2028.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....30,000	30,000	32,952	32,594	0	(2,594)	0	(2,594)	0	30,000	0	0	0	750	09/01/2028	1FE.....
647200 P8	1	NM SFM MTG FIN AUTH 4.625 3/1/2028.....	.....	01/15/2013	Partial Call 100.0.....	.....	.....55,000	55,000	57,928	57,622	0	(2,622)	0	(2,622)	0	55,000	0	0	0	947	03/01/2028	1FE.....
647200 P8	1	NM SFM MTG FIN AUTH 4.625 3/1/2028.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....65,000	65,000	68,460	68,099	0	(3,099)	0	(3,099)	0	65,000	0	0	0	1,503	03/01/2028	1FE.....
647200 UL	6	NEW MEX MTG FIN 5.05 07/01/2039.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....115,000	115,000	116,725	116,159	0	(1,159)	0	(1,159)	0	115,000	0	0	0	2,904	07/01/2039	1FE.....
647200 V3	5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....40,000	40,000	42,352	42,289	0	(2,289)	0	(2,289)	0	40,000	0	0	0	679	03/01/2043	1FE.....
647200 WN	0	NM MTG FIN 5.70 07/01/2039.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....145,000	145,000	152,975	150,908	0	(5,908)	0	(5,908)	0	145,000	0	0	0	4,133	07/01/2039	1FE.....
649705 JJ	0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....	.....	01/11/2013	Sinking Fund Redemption 100.0.....	.....	.....33,653	33,653	35,462	32,453	1,205	(5)	0	1,200	0	33,653	0	0	0	247	09/11/2018	4.....
649705 JJ	0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....	.....	02/11/2013	Sinking Fund Redemption 100.0.....	.....	.....33,900	33,900	35,722	33,288	1,214	(19)	0	1,195	0	33,900	0	0	0	497	09/11/2018	4.....
649705 JJ	0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....	.....	03/11/2013	Sinking Fund Redemption 100.0.....	.....	.....34,147	34,147	35,983	32,958	1,223	(34)	0	1,189	0	34,147	0	0	0	751	09/11/2018	4.....
64988P 3D	6	NY MGT AGY REV 4.80 10/01/2037.....	.....	01/17/2013	Partial Call 100.0.....	.....	.....295,000	295,000	290,944	291,158	0	3,842	0	3,842	0	295,000	0	0	0	4,169	10/01/2037	1FE.....
658207 LZ	6	NC HSG FIN AG 4.50 07/01/2028.....	.....	01/01/2013	Sinking Fund Redemption 100.0.....	.....	.....100,000	100,000	106,100	105,342	0	(5,342)	0	(5,342)	0	100,000	0	0	0	2,250	07/01/2028	1FE.....
658886 DU	7	ND HFA PG SER B 5.50 01/01/2037.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....150,000	150,000	162,375	158,547	0	(8,547)	0	(8,547)	0	150,000	0	0	0	4,125	01/01/2037	1FE.....
68450W CA	7	ORANGE CNTY FL HSG 4.50 03/01/2031.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....240,000	240,000	257,712	255,454	0	(15,454)	0	(15,454)	0	240,000	0	0	0	5,400	03/01/2031	1FE.....
68608N CH	3	OREGON ST HSG 5.00 07/01/2028.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....45,000	45,000	47,690	47,269	0	(2,269)	0	(2,269)	0	45,000	0	0	0	1,125	07/01/2028	1FE.....
68608N DG	4	OR HSG SVCS-SFM-B 5.25 07/01/2028.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....15,000	15,000	16,468	16,288	0	(1,288)	0	(1,288)	0	15,000	0	0	0	394	07/01/2028	1FE.....

SCHEDULE D - PART 4

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

QE05.3

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038.....			.....	01/01/2013	Partial Call 100.0.....		25,738	25,738	26,211	26,118	0	(380)	0	(380)	0	25,738	0	0	0	113	08/01/2038	1FE.....
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038.....			.....	02/01/2013	Partial Call 100.0.....		1,204	1,204	1,226	1,222	0	(18)	0	(18)	0	1,204	0	0	0	11	08/01/2038	1FE.....
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038.....			.....	03/01/2013	Partial Call 100.0.....		1,017	1,017	1,036	1,032	0	(15)	0	(15)	0	1,017	0	0	0	13	08/01/2038	1FE.....
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028.....			.....	01/01/2013	Partial Call 100.0.....		40,000	40,000	43,040	42,643	0	(2,643)	0	(2,643)	0	40,000	0	0	0	600	09/01/2028	1FE.....
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028.....			.....	03/01/2013	Sinking Fund Redemption 100.0.....		20,000	20,000	21,520	21,322	0	(1,322)	0	(1,322)	0	20,000	0	0	0	450	09/01/2028	1FE.....
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023.....			.....	01/01/2013	Partial Call 100.0.....		145,000	145,000	148,190	147,400	0	(2,400)	0	(2,400)	0	145,000	0	0	0	3,843	07/01/2023	1FE.....
83755G 4G 9	SD HSG SER E 5.10 05/01/37.....			.....	02/20/2013	Call 100.0.....		5,000	5,000	5,038	5,023	0	(23)	0	(23)	0	5,000	0	0	0	77	05/01/2037	1FE.....
83755G 8J 9	SD HSG DEV 4.70 05/01/2027.....			.....	02/20/2013	Partial Call 100.0.....		470,000	470,000	462,950	463,524	0	6,476	0	6,476	0	470,000	0	0	0	6,688	05/01/2027	1FE.....
83755G X2 8	SD HSG DEV AUTH K 5.05 05/01/2036.....			.....	02/20/2013	Partial Call 100.0.....		555,000	555,000	543,900	544,181	0	10,819	0	10,819	0	555,000	0	0	0	8,486	05/01/2036	1FE.....
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028.....			.....	02/20/2013	Partial Call 100.0.....		120,000	120,000	130,942	129,506	0	(9,506)	0	(9,506)	0	120,000	0	0	0	1,817	05/01/2028	1FE.....
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032.....			.....	02/20/2013	Partial Call 100.0.....		110,000	110,000	114,191	113,766	0	(3,766)	0	(3,766)	0	110,000	0	0	0	1,415	05/01/2032	1FE.....
880459 5M 0	TN HSG 5.75 07/01/2036.....			.....	01/01/2013	Sinking Fund Redemption 100.0.....		45,000	45,000	47,194	46,547	0	(1,547)	0	(1,547)	0	45,000	0	0	0	1,294	07/01/2036	1FE.....
880459 5N 8	TN HSG HMOWNR 1 4.95 01/01/2037.....			.....	01/01/2013	Partial Call 100.0.....		185,000	185,000	174,825	175,207	0	9,793	0	9,793	0	185,000	0	0	0	4,579	01/01/2037	1FE.....
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21.....			.....	01/01/2013	Partial Call 100.0.....		380,000	380,000	380,053	379,779	0	221	0	221	0	380,000	0	0	0	8,835	07/01/2021	1FE.....
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028.....			.....	01/01/2013	Partial Call 100.0.....		180,000	180,000	191,345	189,931	0	(9,931)	0	(9,931)	0	180,000	0	0	0	4,050	01/01/2028	1FE.....
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031.....			.....	01/01/2013	Partial Call 100.0.....		30,000	30,000	31,087	30,980	0	(980)	0	(980)	0	30,000	0	0	0	675	07/01/2031	1FE.....
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039.....			.....	01/01/2013	Partial Call 100.0.....		30,456	30,456	31,370	31,150	0	(694)	0	(694)	0	30,456	0	0	0	136	09/01/2039	1FE.....
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039.....			.....	02/01/2013	Partial Call 100.0.....		40,398	40,398	41,610	41,319	0	(921)	0	(921)	0	40,398	0	0	0	360	09/01/2039	1FE.....
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039.....			.....	03/01/2013	Partial Call 100.0.....		22,074	22,074	22,736	22,577	0	(503)	0	(503)	0	22,074	0	0	0	295	09/01/2039	1FE.....
88271H CV 9	TX ST HSG 5.50 12/01/2039.....			.....	01/01/2013	Partial Call 100.0.....		29,891	29,891	31,684	31,356	0	(1,465)	0	(1,465)	0	29,891	0	0	0	137	12/01/2039	1FE.....
88271H CV 9	TX ST HSG 5.50 12/01/2039.....			.....	02/01/2013	Partial Call 100.0.....		43,594	43,594	46,210	45,731	0	(2,137)	0	(2,137)	0	43,594	0	0	0	400	12/01/2039	1FE.....
88271H CV 9	TX ST HSG 5.50 12/01/2039.....			.....	03/01/2013	Partial Call 100.0.....		33,607	33,607	35,623	35,254	0	(1,647)	0	(1,647)	0	33,607	0	0	0	462	12/01/2039	1FE.....
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....			.....	01/01/2013	Partial Call 100.0.....		50,000	50,000	50,875	50,575	0	(575)	0	(575)	0	50,000	0	0	0	875	09/01/2032	1FE.....
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....			.....	02/01/2013	Partial Call 100.0.....		40,000	40,000	40,700	40,460	0	(460)	0	(460)	0	40,000	0	0	0	875	09/01/2032	1FE.....
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....			.....	03/01/2013	Partial Call 100.0.....		95,000	95,000	96,663	96,092	0	(1,092)	0	(1,092)	0	95,000	0	0	0	2,494	09/01/2032	1FE.....
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....			.....	01/01/2013	Partial Call 100.0.....		30,000	30,000	30,450	30,283	0	(283)	0	(283)	0	30,000	0	0	0	530	09/01/2039	1FE.....
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....			.....	02/01/2013	Partial Call 100.0.....		20,000	20,000	20,300	20,189	0	(189)	0	(189)	0	20,000	0	0	0	442	09/01/2039	1FE.....
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....			.....	03/01/2013	Partial Call 100.0.....		40,000	40,000	40,600	40,377	0	(377)	0	(377)	0	40,000	0	0	0	1,060	09/01/2039	1FE.....
896029 YE 9	TRIBORO BRDG/TUNNL NY 5.50 01/01/2017.....			.....	01/01/2013	Sinking Fund Redemption 100.0.....		2,005,000	2,005,000	2,307,755	2,175,402	0	(170,402)	0	(170,402)	0	2,005,000	0	0	0	55,138	01/01/2017	1.....
917436 YH 4	UT HSG SFM 5.20 01/01/2039.....			.....	01/01/2013	Call 100.0.....		900,000	900,000	922,500	912,831	0	(12,831)	0	(12,831)	0	900,000	0	0	0	23,400	01/01/2039	1FE.....
917436 YU 5	UT HSG CORP 5.35 01/01/2039.....			.....	01/01/2013	Call 100.0.....		675,000	675,000	691,031	684,103	0	(9,103)	0	(9,103)	0	675,000	0	0	0	18,056	01/01/2039	1FE.....
917436 ZA 8	UT HSG CORP 5.25 01/01/2039.....			.....	01/01/2013	Call 100.0.....		1,270,000	1,270,000	1,301,750	1,287,580	0	(17,580)	0	(17,580)	0	1,270,000	0	0	0	33,338	01/01/2039	1FE.....
917436 ZR 1	UT HSG CORP 5.45 01/01/2039.....			.....	01/01/2013	Call 100.0.....		2,925,000	2,925,000	2,998,125	2,970,254	0	(45,254)	0	(45,254)	0	2,925,000	0	0	0	79,706	01/01/2039	1FE.....
926740 AW 1	VIGO CNTY SCH BLDG 5.25 01/10/2015.....			.....	01/10/2013	Partial Call 100.0.....		2,980,000	2,980,000	3,279,490	2,982,009	0	(2,009)	0	(2,009)	0	2,980,000	0	0	0	78,225	01/10/2015	1FE.....
98322P 7M 5	WYOMING CMNTY DEV 5 12/01/2022.....			.....	03/07/2013	Call 100.0.....		2,000,000	2,000,000	2,025,000	2,017,773	0	(17,773)	0	(17,773)	0	2,000,000	0	0	0	26,667	12/01/2022	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....							37,744,724	37,720,118	39,484,084	38,294,612	3,642	(552,948)	0	(549,306)	0	37,744,723	0	0	0	920,552	XXX...	...XXX...

SCHEDULE D - PART 4

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

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

Bonds - Industrial and Miscellaneous

00173T	AA	5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016.....	R..	01/25/2013	MBS Paydown 0.540923065.....			1,832,722	1,832,722	1,770,035	1,777,318	0	14,302	0	14,302	0	1,832,722	0	0	0	3,209	07/25/2016	1FE.....
00213R	AA	1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....	....	01/15/2013	MBS Paydown 0.99434442.....			14,139	14,139	14,139	14,139	0	(0)	0	(0)	0	14,139	0	0	0	22	12/15/2042	1FE.....
00213R	AA	1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....	....	02/15/2013	MBS Paydown 0.985128814.....			23,039	23,039	23,039	23,038	0	(2)	0	(2)	0	23,039	0	0	0	75	12/15/2042	1FE.....
00213R	AA	1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....	....	03/15/2013	MBS Paydown 0.975918331.....			23,026	23,026	23,026	23,026	0	1	0	1	0	23,026	0	0	0	110	12/15/2042	1FE.....
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	....	01/25/2013	MBS Paydown 0.17188073.....			2,869	2,869	2,073	(12,995)	0	0	0	0	0	0	2,869	2,869	13	06/25/2037	1FM.....	
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	....	01/25/2013	Pass-Through Loss.....			0	5,053	3,651	0	0	0	0	0	0	0	0	0	22	06/25/2037	1FM.....	
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	....	02/25/2013	MBS Paydown 0.1717314.....			73	73	53	(245)	0	0	0	0	0	0	73	73	1	06/25/2037	1FM.....	
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	....	02/25/2013	Pass-Through Loss.....			0	76	55	0	0	0	0	0	0	0	0	0	1	06/25/2037	1FM.....	
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	....	03/25/2013	MBS Paydown 0.1714301.....			193	193	140	(494)	0	0	0	0	0	0	193	193	3	06/25/2037	1FM.....	
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	....	03/25/2013	Pass-Through Loss.....			0	108	78	0	0	0	0	0	0	0	0	0	1	06/25/2037	1FM.....	
00703A	AC	1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37.....	....	03/31/2013	Book Value Adjustment.....			0	0	0	(294,943)	0	0	0	0	0	3,136	0	(3,136)	(3,136)	0	06/25/2037	1FM.....
00703P	AB	0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	....	01/25/2013	MBS Paydown 0.03352482.....			46,748	46,748	38,801	40,093	0	6,235	0	6,235	0	46,748	0	0	0	191	05/25/2036	1FM.....
00703P	AB	0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	....	02/25/2013	MBS Paydown 0.02640776.....			46,261	46,261	38,397	39,675	0	6,327	0	6,327	0	46,261	0	0	0	379	05/25/2036	1FM.....
00703P	AB	0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36.....	....	03/25/2013	MBS Paydown 0.00577426.....			134,118	134,118	111,318	115,024	0	18,958	0	18,958	0	134,118	0	0	0	1,646	05/25/2036	1FM.....
02660L	AA	8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	....	01/25/2013	MBS Paydown 0.484560376.....			6,513	6,513	4,885	4,606	0	5	0	5	0	6,513	0	0	0	2	10/25/2046	1FM.....
02660L	AA	8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	....	02/25/2013	MBS Paydown 0.47975661.....			10,400	10,400	7,800	7,354	0	665	0	665	0	10,400	0	0	0	7	10/25/2046	1FM.....
02660L	AA	8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....	....	03/25/2013	MBS Paydown 0.47771902.....			4,411	4,411	3,309	3,119	0	11	0	11	0	4,411	0	0	0	4	10/25/2046	1FM.....
03027W	AA	0	AMTT 2007-1A AFX SEQ 5.4197 04/15/37.....	....	03/15/2013	MBS Paydown 0.0.....			5,100,000	5,100,000	5,097,250	5,099,389	0	611	0	611	0	5,100,000	0	0	0	151,106	04/15/2037	1FE.....
03072S	QN	8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34.....	....	01/25/2013	MBS Paydown 0.088743725.....			28,268	28,268	27,897	28,171	0	2	0	2	0	28,268	0	0	0	105	05/25/2034	1FM.....
03072S	QN	8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34.....	....	02/25/2013	MBS Paydown 0.081682861.....			28,243	28,243	27,873	28,147	0	10	0	10	0	28,243	0	0	0	210	05/25/2034	1FM.....
03072S	QN	8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34.....	....	03/25/2013	MBS Paydown 0.073390664.....			33,169	33,169	32,733	33,055	0	24	0	24	0	33,169	0	0	0	369	05/25/2034	1FM.....
053611	AC	3	AVERY DENNISON 4.875 01/15/2013.....	....	01/15/2013	Maturity 100.0.....			2,000,000	2,000,000	1,989,700	1,999,950	0	50	0	50	0	2,000,000	0	0	0	48,750	01/15/2013	2FE.....
05377R	AD	6	AESOP 2010-2A A ABS 3.63 08/20/14.....	....	03/20/2013	MBS Paydown 0.833333333.....			583,333	583,333	583,274	583,325	0	4	0	4	0	583,333	0	0	0	5,294	08/20/2014	1FE.....
05946X	F3	2	BAFC 2005-5 3A3 PAC 5.50 8/25/35.....	....	01/25/2013	MBS Paydown 0.19942199.....			16,097	16,097	15,948	16,026	0	0	0	0	0	16,097	0	0	0	74	08/25/2035	1FM.....
05946X	F3	2	BAFC 2005-5 3A3 PAC 5.50 8/25/35.....	....	02/25/2013	MBS Paydown 0.1793104.....			130,625	130,625	129,421	130,053	0	43	0	43	0	130,625	0	0	0	1,197	08/25/2035	1FM.....
05946X	F3	2	BAFC 2005-5 3A3 PAC 5.50 8/25/35.....	....	03/25/2013	MBS Paydown 0.1560135.....			151,313	151,313	149,918	150,652	0	133	0	133	0	151,313	0	0	0	2,081	08/25/2035	1FM.....
05948K	ZF	9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	....	01/25/2013	MBS Paydown 0.32159908.....			33,100	33,100	26,852	17,844	0	1,721	0	1,721	0	33,100	0	0	0	17	05/25/2035	1FM.....
05948K	ZF	9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	....	02/25/2013	MBS Paydown 0.3175832.....			28,111	28,111	22,805	15,154	0	414	0	414	0	28,111	0	0	0	28	05/25/2035	1FM.....
05948K	ZF	9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	....	03/25/2013	MBS Paydown 0.31373855.....			26,913	26,913	21,833	14,508	0	155	0	155	0	26,913	0	0	0	41	05/25/2035	1FM.....
05948X	D4	0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....	....	01/25/2013	MBS Paydown 0.06931499.....			4,557	4,557	4,540	4,541	0	0	0	0	0	4,557	0	0	0	19	12/25/2018	1FM.....
05948X	D4	0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....	....	02/25/2013	MBS Paydown 0.0684197.....			4,476	4,476	4,460	4,461	0	0	0	0	0	4,476	0	0	0	37	12/25/2018	1FM.....
05948X	D4	0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....	....	03/25/2013	MBS Paydown 0.06751689.....			4,514	4,514	4,497	4,498	0	0	0	0	0	4,514	0	0	0	56	12/25/2018	1FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	....	01/25/2013	MBS Paydown 0.04265286.....			1,882	1,882	1,663	1,790	0	0	0	0	0	1,882	0	0	0	5	11/25/2035	3FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	....	02/25/2013	MBS Paydown 0.041930799.....			2,595	2,595	2,293	2,747	0	0	0	0	0	2,595	0	0	0	13	11/25/2035	3FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	....	02/25/2013	Pass-Through Loss.....			0	293	259	0	0	0	0	0	0	0	0	0	2	11/25/2035	3FM.....	

SCHEDULE D - PART 4

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

QE05.5

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	.....	.....	03/25/2013	MBS Paydown 0.04142382.....	.....	.....	2,028	2,028	1,792	1,929	0	0	0	0	0	2,028	0	0	0	16	11/25/2035	3FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	.....	.....	01/25/2013	MBS Paydown 0.01556536.....	.....	.....	675	675	641	1,161	0	0	0	0	0	675	0	0	0	3	10/25/2036	3FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	.....	.....	01/25/2013	Pass-Through Loss.....	.....	.....	0	896	851	0	0	0	0	0	0	0	0	0	0	4	10/25/2036	3FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	.....	.....	02/25/2013	MBS Paydown 0.01521068.....	.....	.....	1,384	1,384	1,315	1,573	0	0	0	0	0	1,384	0	0	0	13	10/25/2036	3FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	.....	.....	02/25/2013	Pass-Through Loss.....	.....	.....	0	744	707	0	0	0	0	0	0	0	0	0	0	7	10/25/2036	3FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	.....	.....	03/25/2013	MBS Paydown 0.01509673.....	.....	.....	573	573	544	505	0	0	0	0	0	573	0	0	0	8	10/25/2036	3FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	.....	.....	03/25/2013	Pass-Through Loss.....	.....	.....	0	111	106	0	0	0	0	0	0	0	0	0	0	2	10/25/2036	3FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	.....	.....	01/25/2013	MBS Paydown 0.17557404.....	.....	.....	19,258	19,258	16,851	20,032	0	0	0	0	0	19,258	0	0	0	93	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	.....	.....	01/25/2013	Pass-Through Loss.....	.....	.....	0	7,949	6,955	0	0	0	0	0	0	0	0	0	0	38	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	.....	.....	02/25/2013	MBS Paydown 0.17397104.....	.....	.....	9,479	9,479	8,294	7,849	0	0	0	0	0	9,479	0	0	0	91	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	.....	.....	02/25/2013	Pass-Through Loss.....	.....	.....	0	1,181	1,034	0	0	0	0	0	0	0	0	0	0	11	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	.....	.....	03/25/2013	MBS Paydown 0.17307916.....	.....	.....	5,931	5,931	5,190	4,367	0	0	0	0	0	5,931	0	0	0	86	05/25/2037	1FM.....
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....	.....	.....	01/15/2013	MBS Paydown 0.912045594.....	.....	.....	34,366	34,366	31,338	32,391	0	71	0	71	0	34,366	0	0	0	74	11/15/2015	1FM.....
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....	.....	.....	02/15/2013	MBS Paydown 0.908588453.....	.....	.....	34,571	34,571	31,525	32,584	0	158	0	158	0	34,571	0	0	0	149	11/15/2015	1FM.....
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015.....	.....	.....	03/15/2013	MBS Paydown 0.90493883.....	.....	.....	36,496	36,496	33,280	34,399	0	353	0	353	0	36,496	0	0	0	228	11/15/2015	1FM.....
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	.....	.....	01/28/2013	MBS Paydown 0.38809809.....	.....	.....	20,376	20,376	20,376	20,340	0	0	0	0	0	20,376	0	0	0	93	02/28/2041	1FM.....
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	.....	.....	02/28/2013	MBS Paydown 0.38238899.....	.....	.....	11,418	11,418	11,418	11,398	0	(0)	0	(0)	0	11,418	0	0	0	104	02/28/2041	1FM.....
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41.....	.....	.....	03/28/2013	MBS Paydown 0.37202196.....	.....	.....	20,734	20,734	20,734	20,697	0	(1)	0	(1)	0	20,734	0	0	0	283	02/28/2041	1FM.....
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	.....	.....	01/15/2013	MBS Paydown 0.54576917.....	.....	.....	2,284	2,284	2,284	101	0	0	0	0	0	2,284	0	0	0	14	12/15/2029	6FE.....
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	.....	.....	02/15/2013	MBS Paydown 0.544326704.....	.....	.....	2,885	2,885	2,885	127	0	0	0	0	0	2,885	0	0	0	36	12/15/2029	6FE.....
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	.....	.....	03/15/2013	MBS Paydown 0.542831755.....	.....	.....	2,990	2,990	2,990	132	0	0	0	0	0	2,990	0	0	0	56	12/15/2029	6FE.....
115637 AJ 9	BROWN-FORMAN 5.00 02/01/2014.....	.....	.....	02/25/2013	Make Whole Call 104.041.....	.....	.....	3,121,230	3,000,000	2,989,020	2,997,441	0	2,559	0	2,559	0	3,000,000	0	121,230	121,230	85,000	02/01/2014	1FE.....
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018.....	.....	.....	01/02/2013	Sinking Fund Redemption 100.0.....	.....	.....	82,516	82,516	74,677	74,567	0	7	0	7	0	82,516	0	0	0	2,570	07/02/2018	1FE.....
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20.....	.....	.....	01/02/2013	Sinking Fund Redemption 100.0.....	.....	.....	153,507	153,507	167,252	152,837	0	(22)	0	(22)	0	153,507	0	0	0	5,496	01/02/2020	1FE.....
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022.....	.....	.....	01/15/2013	Sinking Fund Redemption 100.0.....	.....	.....	31,699	31,699	31,699	31,709	0	0	0	0	0	31,699	0	0	0	942	01/15/2022	1FE.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	R.....	.....	01/25/2013	MBS Paydown 0.975.....	.....	.....	8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	24	10/25/2027	1FE.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	R.....	.....	02/25/2013	MBS Paydown 0.96666667.....	.....	.....	8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	48	10/25/2027	1FE.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	R.....	.....	03/25/2013	MBS Paydown 0.95833333.....	.....	.....	8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	72	10/25/2027	1FE.....
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....	.....	.....	01/25/2013	MBS Paydown 0.012153295.....	.....	.....	26,718	26,718	26,722	26,718	0	0	0	0	0	26,718	0	0	0	166	02/25/2037	1FM.....
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....	.....	.....	02/25/2013	MBS Paydown 0.00928852.....	.....	.....	28,648	28,648	28,652	28,648	0	0	0	0	0	28,648	0	0	0	452	02/25/2037	1FM.....
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37.....	.....	.....	03/25/2013	MBS Paydown 0.005962447.....	.....	.....	33,261	33,261	33,266	33,261	0	0	0	0	0	33,261	0	0	0	804	02/25/2037	1FM.....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....	.....	.....	01/25/2013	MBS Paydown 0.186796705.....	.....	.....	38,377	38,377	38,377	38,377	0	0	0	0	0	38,377	0	0	0	192	12/25/2036	2AM.....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....	.....	.....	02/25/2013	MBS Paydown 0.176588229.....	.....	.....	51,042	51,042	51,042	51,042	0	0	0	0	0	51,042	0	0	0	528	12/25/2036	2AM.....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....	.....	.....	03/25/2013	MBS Paydown 0.169447819.....	.....	.....	35,702	35,702	35,702	35,702	0	0	0	0	0	35,702	0	0	0	550	12/25/2036	2AM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	.....	.....	01/20/2013	MBS Paydown 0.375729716.....	.....	.....	9,828	9,828	9,631	(8,305)	0	0	0	0	0	9,828	0	0	0	26	06/20/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.6

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	.....	.....	01/20/2013	Pass-Through Loss.....	.....	.....	0	17,623	17,270	0	0	0	0	0	0	0	0	0	0	47	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	.....	.....	02/20/2013	MBS Paydown 0.347705658.....	.....	.....	61,700	61,700	60,466	(29,269)	0	0	0	0	0	61,700	0	0	0	327	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	.....	.....	02/20/2013	Pass-Through Loss.....	.....	.....	0	35,039	34,338	0	0	0	0	0	0	0	0	0	0	185	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	.....	.....	03/20/2013	MBS Paydown 0.347283104.....	.....	.....	1,459	1,459	1,429	(441)	0	0	0	0	0	1,459	0	0	0	12	06/20/2036	1FM.....
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037.....	.....	.....	02/25/2013	MBS Paydown 0.891747456.....	.....	.....	47,812	47,812	47,230	47,230	0	14	0	14	0	47,812	0	0	0	60	10/25/2037	1FM.....
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037.....	.....	.....	03/25/2013	MBS Paydown 0.852075341.....	.....	.....	118,223	118,223	116,782	116,782	0	380	0	380	0	118,223	0	0	0	281	10/25/2037	1FM.....
12641P AV 6	CSMC 2009-6R 3A4 SUB SSUP 5.50 10/26/35.....	.....	.....	01/26/2013	MBS Paydown 0.0.....	.....	.....	133,139	133,139	101,734	133,139	0	0	0	0	0	133,139	0	0	0	610	10/26/2035	1FM.....
12641P AW 4	CSMC 2009-6R 3A5 MEZ SSUP 5.50 10/26/35.....	.....	.....	01/26/2013	MBS Paydown 0.790568233.....	.....	.....	69,255	69,255	50,343	67,367	0	20	0	20	0	69,255	0	0	0	317	10/26/2035	1FM.....
12641P AW 4	CSMC 2009-6R 3A5 MEZ SSUP 5.50 10/26/35.....	.....	.....	02/26/2013	MBS Paydown 0.191280565.....	.....	.....	198,172	198,172	144,057	192,772	0	3,139	0	3,139	0	198,172	0	0	0	1,817	10/26/2035	1FM.....
12641P AW 4	CSMC 2009-6R 3A5 MEZ SSUP 5.50 10/26/35.....	.....	.....	03/26/2013	MBS Paydown 0.0.....	.....	.....	63,253	63,253	45,980	61,529	0	5,853	0	5,853	0	63,253	0	0	0	870	10/26/2035	1FM.....
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....	.....	.....	01/26/2013	MBS Paydown 0.077891356.....	.....	.....	80,646	80,646	80,646	80,240	0	0	0	0	0	80,646	0	0	0	314	04/26/2036	1FM.....
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....	.....	.....	02/26/2013	MBS Paydown 0.073930904.....	.....	.....	27,791	27,791	27,791	27,651	0	41	0	41	0	27,791	0	0	0	194	04/26/2036	1FM.....
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36.....	.....	.....	03/26/2013	MBS Paydown 0.070113642.....	.....	.....	26,786	26,786	26,786	26,651	0	161	0	161	0	26,786	0	0	0	253	04/26/2036	1FM.....
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36.....	.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	0	2,094	2,089	0	0	(6)	0	(6)	0	0	0	0	0	20	04/26/2036	1FM.....
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35....	.....	.....	01/26/2013	MBS Paydown 0.0.....	.....	.....	22,815	22,815	22,815	22,469	0	98	0	98	0	22,815	0	0	0	58	10/26/2035	1FM.....
12641P CM 4	CSMC 2009-6R 10A2 SUB SSUP CSTR 10/26/35....	.....	.....	01/26/2013	MBS Paydown 0.206998942.....	.....	.....	214,110	214,110	214,110	213,675	0	(9)	0	(9)	0	214,110	0	0	0	545	10/26/2035	1FM.....
12641P CM 4	CSMC 2009-6R 10A2 SUB SSUP CSTR 10/26/35....	.....	.....	02/26/2013	MBS Paydown 0.0.....	.....	.....	55,890	55,890	55,890	55,776	0	557	0	557	0	55,890	0	0	0	284	10/26/2035	1FM.....
12641P CN 2	CSMC 2009-6R 10A3 SUB SSUP CSTR 10/26/35....	.....	.....	02/26/2013	MBS Paydown 0.53561252.....	.....	.....	111,453	111,453	43,573	87,061	0	22,048	0	22,048	0	111,453	0	0	0	567	10/26/2035	1FM.....
12641P CN 2	CSMC 2009-6R 10A3 SUB SSUP CSTR 10/26/35....	.....	.....	03/26/2013	MBS Paydown 0.0.....	.....	.....	128,547	128,547	50,256	100,414	0	30,610	0	30,610	0	128,547	0	0	0	979	10/26/2035	1FM.....
12641P CP 7	CSMC 2009-6R 10A4 SUB SSUP CSTR 10/26/35....	.....	.....	03/26/2013	MBS Paydown 0.898597944.....	.....	.....	33,463	33,463	11,177	22,786	0	9,959	0	9,959	0	33,463	0	0	0	255	10/26/2035	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....	.....	.....	01/26/2013	MBS Paydown 0.611559431.....	.....	.....	60,021	60,021	60,021	59,794	0	(8)	0	(8)	0	60,021	0	0	0	302	07/26/2037	2FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....	.....	.....	02/26/2013	MBS Paydown 0.590397989.....	.....	.....	88,878	88,878	88,878	88,541	0	(13)	0	(13)	0	88,878	0	0	0	895	07/26/2037	2FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....	.....	.....	03/26/2013	MBS Paydown 0.584897452.....	.....	.....	23,102	23,102	23,102	23,015	0	2	0	2	0	23,102	0	0	0	349	07/26/2037	2FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	0	69,028	62,663	0	0	0	0	0	0	0	0	0	0	348	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	0	25,976	23,581	0	0	0	0	0	0	0	0	0	0	261	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	0	6,355	5,769	0	0	0	0	0	0	0	0	0	0	96	07/26/2037	1FM.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	.....	.....	01/26/2013	MBS Paydown 0.169678216.....	.....	.....	100,462	100,462	99,674	97,689	0	419	0	419	0	100,462	0	0	0	507	12/26/2036	1FM.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	.....	.....	02/26/2013	MBS Paydown 0.161656442.....	.....	.....	95,173	95,173	94,426	92,546	0	460	0	460	0	95,173	0	0	0	962	12/26/2036	1FM.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	.....	.....	03/26/2013	MBS Paydown 0.153646713.....	.....	.....	95,030	95,030	94,284	92,407	0	502	0	502	0	95,030	0	0	0	1,440	12/26/2036	1FM.....
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36.....	.....	.....	01/26/2013	MBS Paydown 0.0.....	.....	.....	7,586	7,586	7,586	6,801	0	238	0	238	0	7,586	0	0	0	18	01/26/2036	1FM.....
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....	.....	.....	01/26/2013	MBS Paydown 0.915775118.....	.....	.....	92,162	92,162	38,359	58,502	0	32,864	0	32,864	0	92,162	0	0	0	213	01/26/2036	1FM.....
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....	.....	.....	02/26/2013	MBS Paydown 0.857111754.....	.....	.....	64,192	64,192	26,718	40,747	0	22,898	0	22,898	0	64,192	0	0	0	297	01/26/2036	1FM.....
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....	.....	.....	03/26/2013	MBS Paydown 0.778648464.....	.....	.....	85,858	85,858	35,735	54,500	0	30,631	0	30,631	0	85,858	0	0	0	596	01/26/2036	1FM.....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....	.....	.....	01/26/2013	MBS Paydown 0.148474139.....	.....	.....	24,152	24,152	24,330	21,816	0	(47)	0	(47)	0	24,152	0	0	0	116	01/26/2036	1FM.....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....	.....	.....	02/26/2013	MBS Paydown 0.132038953.....	.....	.....	24,025	24,025	24,201	21,701	0	(113)	0	(113)	0	24,025	0	0	0	230	01/26/2036	1FM.....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....	.....	.....	03/26/2013	MBS Paydown 0.115690498.....	.....	.....	23,898	23,898	24,074	21,586	0	(178)	0	(178)	0	23,898	0	0	0	343	01/26/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.7

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....			.....	01/26/2013	MBS Paydown 0.062331388.....		10,711	10,711	9,768	10,626	0	3	0	3	0	10,711	0	0	0	42	04/26/2037	1FM.....
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....			.....	02/26/2013	MBS Paydown 0.055543762.....		3,361	3,361	3,065	3,334	0	(145)	0	(145)	0	3,361	0	0	0	28	04/26/2037	1FM.....
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....			.....	03/26/2013	MBS Paydown 0.011923445.....		21,596	21,596	19,694	21,424	0	(3,003)	0	(3,003)	0	21,596	0	0	0	266	04/26/2037	1FM.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....			.....	01/26/2013	MBS Paydown 0.334163305.....		15,610	15,610	14,075	14,030	0	1,484	0	1,484	0	15,610	0	0	0	78	04/26/2037	1FM.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....			.....	02/26/2013	MBS Paydown 0.318262648.....		66,969	66,969	60,387	60,191	0	6,369	0	6,369	0	66,969	0	0	0	670	04/26/2037	1FM.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....			.....	03/26/2013	MBS Paydown 0.315710944.....		10,747	10,747	9,691	9,659	0	1,022	0	1,022	0	10,747	0	0	0	161	04/26/2037	1FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....			.....	01/26/2013	MBS Paydown 0.972564819.....		26,604	26,604	22,491	23,885	0	2,717	0	2,717	0	26,604	0	0	0	7	03/26/2037	1FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....			.....	02/26/2013	MBS Paydown 0.955402497.....		36,041	36,041	30,469	32,357	0	3,681	0	3,681	0	36,041	0	0	0	19	03/26/2037	1FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....			.....	03/26/2013	MBS Paydown 0.941513543.....		29,167	29,167	24,657	26,186	0	2,979	0	2,979	0	29,167	0	0	0	22	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....			.....	01/26/2013	MBS Paydown 0.970616763.....		47,489	47,489	47,489	47,489	0	0	0	0	0	47,489	0	0	0	164	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....			.....	02/26/2013	MBS Paydown 0.952235816.....		64,333	64,333	64,333	64,333	0	0	0	0	0	64,333	0	0	0	443	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....			.....	03/26/2013	MBS Paydown 0.937360666.....		52,063	52,063	52,063	52,063	0	0	0	0	0	52,063	0	0	0	536	03/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....			.....	01/26/2013	MBS Paydown 0.777950528.....		7,111	7,111	7,111	7,095	0	(13)	0	(13)	0	7,111	0	0	0	36	09/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....			.....	02/26/2013	MBS Paydown 0.708970138.....		8,687	8,687	8,687	8,668	0	(14)	0	(14)	0	8,687	0	0	0	87	09/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....			.....	03/26/2013	MBS Paydown 0.669502665.....		4,970	4,970	4,970	4,959	0	(487)	0	(487)	0	4,970	0	0	0	75	09/26/2037	1FM.....
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036.....			.....	01/25/2013	MBS Paydown 0.401093188.....		243,930	243,930	243,926	243,774	0	(662)	0	(662)	0	243,930	0	0	0	1,050	02/25/2036	1FM.....
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036.....			.....	02/25/2013	MBS Paydown 0.379075408.....		110,089	110,089	110,087	110,019	0	(245)	0	(245)	0	110,089	0	0	0	948	02/25/2036	1FM.....
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....			.....	01/25/2013	MBS Paydown 0.117249173.....		382,872	382,872	382,753	380,710	0	563	0	563	0	382,872	0	0	0	1,638	06/25/2034	1FM.....
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....			.....	02/25/2013	MBS Paydown 0.089056399.....		323,794	323,794	323,694	321,966	0	877	0	877	0	323,794	0	0	0	2,770	06/25/2034	1FM.....
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....			.....	03/25/2013	MBS Paydown 0.049808313.....		450,764	450,764	450,625	448,219	0	1,935	0	1,935	0	450,764	0	0	0	5,784	06/25/2034	1FM.....
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....			.....	01/25/2013	MBS Paydown 0.223890981.....		119,585	119,585	119,582	119,282	0	(147)	0	(147)	0	119,585	0	0	0	567	07/25/2034	1FM.....
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....			.....	02/25/2013	MBS Paydown 0.217026631.....		27,457	27,457	27,457	27,388	0	(18)	0	(18)	0	27,457	0	0	0	260	07/25/2034	1FM.....
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....			.....	03/25/2013	MBS Paydown 0.203849571.....		52,708	52,708	52,707	52,575	0	(31)	0	(31)	0	52,708	0	0	0	749	07/25/2034	1FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....			.....	01/25/2013	MBS Paydown 0.278552861.....		5,408	5,408	3,694	(2,307)	0	(0)	0	(0)	0	5,408	0	0	0	3	01/25/2036	1FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....			.....	02/25/2013	MBS Paydown 0.255623089.....		36,279	36,279	24,782	(96,354)	0	5,769	0	5,769	0	36,279	0	0	0	34	01/25/2036	1FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....			.....	02/25/2013	Pass-Through Loss.....		0	189,579	129,501	0	0	0	0	0	0	0	0	0	0	179	01/25/2036	1FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....			.....	03/25/2013	MBS Paydown 0.245773375.....		15,144	15,144	10,345	(41,390)	0	(9,563)	0	(9,563)	0	15,144	0	0	0	21	01/25/2036	1FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....			.....	03/25/2013	Pass-Through Loss.....		0	81,876	55,929	0	0	0	0	0	0	0	0	0	0	112	01/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....			.....	01/25/2013	MBS Paydown 0.330159887.....		7,535	7,535	6,517	944	0	0	0	0	0	7,535	0	0	0	38	05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....			.....	01/25/2013	Pass-Through Loss.....		0	7,739	6,694	0	0	0	0	0	0	0	0	0	0	39	05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....			.....	02/25/2013	MBS Paydown 0.324846173.....		6,434	6,434	5,565	722	0	0	0	0	0	6,434	0	0	0	65	05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....			.....	02/25/2013	Pass-Through Loss.....		0	5,256	4,547	0	0	0	0	0	0	0	0	0	0	53	05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....			.....	03/25/2013	MBS Paydown 0.322484228.....		739	739	639	321	0	0	0	0	0	739	0	0	0	11	05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....			.....	03/25/2013	Pass-Through Loss.....		0	4,457	3,855	0	0	0	0	0	0	0	0	0	0	68	05/25/2036	1FM.....
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....			.....	01/25/2013	MBS Paydown 0.08721048.....		5,316	5,316	5,276	4,941	0	236	0	236	0	5,316	0	0	0	24	11/25/2035	1FM.....
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....			.....	02/25/2013	MBS Paydown 0.085872373.....		3,345	3,345	3,320	3,110	0	109	0	109	0	3,345	0	0	0	31	11/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE058

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....	.....	03/25/2013	MBS Paydown 0.084668614.....	.....	.....	.....	3,009	3,009	2,987	2,798	0	87	0	87	0	3,009	0	0	0	41	11/25/2035	1FM.....
12669E GC 4	CWHL 2003-J4 1A6 IO INV 6/25/2033.....	.....	02/11/2013	MBS Paydown 0.0.....	.....	.....	.....	0	0	0	0	0	0	0	0	0	0	0	0	0	173	06/25/2033	1FE.....
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	.....	01/25/2013	MBS Paydown 0.08067914.....	.....	.....	.....	20,505	20,505	19,967	20,173	0	208	0	208	0	20,505	0	0	0	85	10/25/2018	1FM.....
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	.....	02/25/2013	MBS Paydown 0.078008374.....	.....	.....	.....	10,683	10,683	10,403	10,510	0	90	0	90	0	10,683	0	0	0	89	10/25/2018	1FM.....
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	.....	03/25/2013	MBS Paydown 0.074430205.....	.....	.....	.....	14,313	14,313	13,937	14,081	0	143	0	143	0	14,313	0	0	0	179	10/25/2018	1FM.....
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035.....	.....	01/25/2013	MBS Paydown 0.102247185.....	.....	.....	.....	24,500	24,500	24,496	23,321	0	494	0	494	0	24,500	0	0	0	107	05/25/2035	1FM.....
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035.....	.....	02/25/2013	MBS Paydown 0.095313883.....	.....	.....	.....	41,600	41,600	41,593	39,598	0	1,319	0	1,319	0	41,600	0	0	0	363	05/25/2035	1FM.....
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035.....	.....	03/25/2013	MBS Paydown 0.092119502.....	.....	.....	.....	19,166	19,166	19,163	18,244	0	(0)	0	(0)	0	19,166	0	0	0	251	05/25/2035	1FM.....
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	.....	01/01/2013	Sinking Fund Redemption 100.0.....	.....	.....	.....	13,415	13,415	13,415	13,415	0	0	0	0	0	13,415	0	0	0	72	12/01/2016	1.....
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	.....	02/01/2013	Sinking Fund Redemption 100.0.....	.....	.....	.....	13,486	13,486	13,486	13,486	0	0	0	0	0	13,486	0	0	0	144	12/01/2016	1.....
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....	.....	03/01/2013	Sinking Fund Redemption 100.0.....	.....	.....	.....	13,558	13,558	13,558	13,558	0	0	0	0	0	13,558	0	0	0	217	12/01/2016	1.....
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015.....	.....	01/25/2013	MBS Paydown 0.251290403.....	.....	.....	.....	135,675	135,675	134,573	134,991	0	225	0	225	0	135,675	0	0	0	387	02/25/2015	1FM.....
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015.....	.....	02/25/2013	MBS Paydown 0.230801027.....	.....	.....	.....	92,202	92,202	91,453	91,737	0	172	0	172	0	92,202	0	0	0	526	02/25/2015	1FM.....
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015.....	.....	03/25/2013	MBS Paydown 0.212305938.....	.....	.....	.....	83,228	83,228	82,552	82,808	0	189	0	189	0	83,228	0	0	0	712	02/25/2015	1FM.....
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....	.....	01/25/2013	MBS Paydown 0.23115737.....	.....	.....	.....	20,949	20,949	20,949	20,347	0	0	0	0	0	20,949	0	0	0	93	02/25/2035	1FM.....
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....	.....	02/25/2013	MBS Paydown 0.225709021.....	.....	.....	.....	21,793	21,793	21,793	21,167	0	(13)	0	(13)	0	21,793	0	0	0	193	02/25/2035	1FM.....
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....	.....	03/25/2013	MBS Paydown 0.219770517.....	.....	.....	.....	23,754	23,754	23,753	23,071	0	(29)	0	(29)	0	23,754	0	0	0	316	02/25/2035	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	.....	01/25/2013	MBS Paydown 0.112924909.....	.....	.....	.....	3,498	3,498	3,078	3,647	0	(48)	0	(48)	0	3,498	0	0	0	8	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	.....	01/25/2013	Pass-Through Loss.....	.....	.....	.....	0	1,368	1,204	0	0	0	0	0	0	0	0	0	0	3	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	.....	02/25/2013	MBS Paydown 0.110849047.....	.....	.....	.....	5,383	5,383	4,737	4,668	0	417	0	417	0	5,383	0	0	0	25	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	.....	02/25/2013	Pass-Through Loss.....	.....	.....	.....	0	844	743	0	0	0	0	0	0	0	0	0	0	4	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	.....	03/25/2013	MBS Paydown 0.109104737.....	.....	.....	.....	4,480	4,480	3,942	3,922	0	199	0	199	0	4,480	0	0	0	32	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	.....	03/25/2013	Pass-Through Loss.....	.....	.....	.....	0	753	663	0	0	0	0	0	0	0	0	0	0	5	01/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....	.....	01/25/2013	MBS Paydown 0.091343231.....	.....	.....	.....	20,459	20,459	17,850	17,268	0	1,361	0	1,361	0	20,459	0	0	0	102	11/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....	.....	02/25/2013	MBS Paydown 0.089766192.....	.....	.....	.....	23,182	23,182	20,227	19,567	0	1,770	0	1,770	0	23,182	0	0	0	232	11/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....	.....	03/25/2013	MBS Paydown 0.089149039.....	.....	.....	.....	9,072	9,072	7,915	7,657	0	41	0	41	0	9,072	0	0	0	136	11/25/2036	1FM.....
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	.....	01/15/2013	MBS Paydown 0.392588827.....	.....	.....	.....	347,798	347,798	347,173	342,131	0	4	0	4	0	347,798	0	0	0	1,522	04/15/2040	1FM.....
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	.....	02/15/2013	MBS Paydown 0.364669056.....	.....	.....	.....	286,178	286,178	285,663	281,515	0	54	0	54	0	286,178	0	0	0	2,505	04/15/2040	1FM.....
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	.....	03/15/2013	MBS Paydown 0.084595887.....	.....	.....	.....	2,870,750	2,870,750	2,865,592	2,823,974	0	887	0	887	0	2,870,750	0	0	0	37,689	04/15/2040	1FM.....
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	.....	01/25/2013	MBS Paydown 0.116864171.....	.....	.....	.....	2,991	2,991	2,991	1,619	0	0	0	0	0	2,991	0	0	0	13	03/25/2036	1FM.....
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	.....	02/25/2013	MBS Paydown 0.115705643.....	.....	.....	.....	3,507	3,507	3,507	1,898	0	(4)	0	(4)	0	3,507	0	0	0	31	03/25/2036	1FM.....
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	.....	03/25/2013	MBS Paydown 0.113856684.....	.....	.....	.....	5,597	5,597	5,597	3,029	0	781	0	781	0	5,597	0	0	0	74	03/25/2036	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	.....	01/25/2013	MBS Paydown 0.624281537.....	.....	.....	.....	90,702	90,702	90,700	84,557	0	800	0	800	0	90,702	0	0	0	397	08/25/2035	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	.....	02/25/2013	MBS Paydown 0.608223493.....	.....	.....	.....	64,232	64,232	64,230	59,880	0	20	0	20	0	64,232	0	0	0	562	08/25/2035	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	.....	03/25/2013	MBS Paydown 0.589985586.....	.....	.....	.....	72,952	72,952	72,949	68,009	0	11	0	11	0	72,952	0	0	0	957	08/25/2035	1FM.....
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....	.....	02/15/2013	MBS Paydown 0.226751705.....	.....	.....	.....	84,088	84,088	86,637	83,816	0	14	0	14	0	84,088	0	0	0	804	03/15/2049	1FM.....

SCHEDULE D - PART 4

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

QE05.9

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	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....			03/15/2013	MBS Paydown 0.225609461.....		5,711	5,711	5,884	5,693	0	5	0	5	0	5,711	0	0	0	82	03/15/2049	1FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			01/25/2013	MBS Paydown 0.966798899.....		60,762	60,762	60,762	60,587	0	0	0	0	0	60,762	0	0	0	301	07/25/2036	4FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			02/25/2013	MBS Paydown 0.940081401.....		106,870	106,870	106,869	106,562	0	(17)	0	(17)	0	106,870	0	0	0	1,058	07/25/2036	4FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			03/25/2013	MBS Paydown 0.914775986.....		101,222	101,222	101,221	100,930	0	(4)	0	(4)	0	101,222	0	0	0	1,503	07/25/2036	4FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			01/25/2013	MBS Paydown 0.741746396.....		72,840	72,840	63,006	67,826	0	2,375	0	2,375	0	72,840	0	0	0	351	09/25/2036	1FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			02/25/2013	MBS Paydown 0.720075357.....		86,684	86,684	74,982	80,718	0	3,387	0	3,387	0	86,684	0	0	0	834	09/25/2036	1FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			03/25/2013	MBS Paydown 0.701663072.....		73,649	73,649	63,707	68,580	0	2,659	0	2,659	0	73,649	0	0	0	1,063	09/25/2036	1FM.....
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037.....			01/25/2013	MBS Paydown 0.670817406.....		183,929	183,929	183,927	183,929	0	0	0	0	0	183,929	0	0	0	930	06/25/2037	1FM.....
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037.....			02/25/2013	MBS Paydown 0.626199873.....		267,705	267,705	267,703	267,705	0	0	0	0	0	267,705	0	0	0	2,705	06/25/2037	1FM.....
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037.....			03/25/2013	MBS Paydown 0.589228197.....		221,830	221,830	221,828	221,830	0	0	0	0	0	221,830	0	0	0	3,358	06/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			01/25/2013	MBS Paydown 0.423290367.....		4,567	4,567	1,621	3,317	0	0	0	0	0	4,567	0	0	0	10	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			01/25/2013	Pass-Through Loss.....		0	4,572	1,623	0	0	0	0	0	0	0	0	0	0	10	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			02/25/2013	MBS Paydown 0.415829171.....		1,379	1,379	489	1,896	0	0	0	0	0	1,379	0	0	0	6	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			02/25/2013	Pass-Through Loss.....		0	3,844	1,365	0	0	0	0	0	0	0	0	0	0	16	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			03/25/2013	Pass-Through Loss.....		0	3,706	1,316	0	0	0	0	0	0	0	0	0	0	23	03/25/2037	1FM.....
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37.....			01/25/2013	MBS Paydown 0.682148577.....		36,634	36,634	29,674	39,785	0	0	0	0	0	36,634	0	0	0	183	06/25/2037	1FM.....
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37.....			01/25/2013	Pass-Through Loss.....		0	17,291	14,006	0	0	0	0	0	0	0	0	0	0	86	06/25/2037	1FM.....
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37.....			02/25/2013	MBS Paydown 0.675690375.....		30,143	30,143	24,416	30,495	0	0	0	0	0	30,143	0	0	0	301	06/25/2037	1FM.....
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37.....			02/25/2013	Pass-Through Loss.....		0	11,189	9,063	0	0	0	0	0	0	0	0	0	0	112	06/25/2037	1FM.....
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37.....			03/25/2013	MBS Paydown 0.665969704.....		45,504	45,504	36,858	45,899	0	0	0	0	0	45,504	0	0	0	683	06/25/2037	1FM.....
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37.....			03/25/2013	Pass-Through Loss.....		0	16,708	13,534	0	0	0	0	0	0	0	0	0	0	251	06/25/2037	1FM.....
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047.....	R..		03/07/2013	MBS Paydown 0.416212743.....		8,800	8,800	8,030	0	0	0	0	0	0	8,800	0	0	0	43	12/09/2047	6FE.....
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027.....			01/15/2013	MBS Paydown 0.100688396.....		9,034	9,034	9,027	2,831	0	0	0	0	0	9,034	0	0	0	53	03/15/2027	1FM.....
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027.....			02/15/2013	MBS Paydown 0.100356343.....		1,660	1,660	1,659	520	0	0	0	0	0	1,660	0	0	0	19	03/15/2027	1FM.....
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027.....			03/15/2013	MBS Paydown 0.099918316.....		2,190	2,190	2,188	686	0	0	0	0	0	2,190	0	0	0	38	03/15/2027	1FM.....
210805 AM 9	CONTL AIRLINES 6.94 10/15/13.....			01/15/2013	Sinking Fund Redemption 100.0.....		114,879	114,879	114,879	116,027	17,029	1,772	0	18,801	0	114,879	0	0	0	1,993	04/15/2015	3AM.....
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031.....			01/25/2013	MBS Paydown 0.051940895.....		6,662	6,662	6,660	6,380	0	(146)	0	(146)	0	6,662	0	0	0	31	09/25/2031	1FE.....
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031.....			02/25/2013	MBS Paydown 0.049232873.....		8,124	8,124	8,122	7,780	0	(179)	0	(179)	0	8,124	0	0	0	76	09/25/2031	1FE.....
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031.....			03/25/2013	MBS Paydown 0.047837967.....		4,185	4,185	4,183	4,008	0	0	0	0	0	4,185	0	0	0	59	09/25/2031	1FE.....
225458 Z3 5	CSFB 2005-8 3A14 PAC 5.50 9/25/35.....			01/25/2013	MBS Paydown 0.043649652.....		206,265	206,265	206,845	102,115	0	0	0	0	0	206,265	0	0	0	945	09/25/2035	1FM.....
225458 Z3 5	CSFB 2005-8 3A14 PAC 5.50 9/25/35.....			02/25/2013	MBS Paydown 0.00953267.....		315,787	315,787	316,675	156,336	0	220,054	0	220,054	0	315,787	0	0	0	2,891	09/25/2035	1FM.....
225458 Z3 5	CSFB 2005-8 3A14 PAC 5.50 9/25/35.....			03/25/2013	MBS Paydown 0.0.....		88,234	88,234	88,483	43,682	0	88,099	0	88,099	0	88,234	0	0	0	1,211	09/25/2035	1FM.....
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040.....			02/15/2013	MBS Paydown 0.021039325.....		2,038,871	2,038,871	2,004,465	2,038,871	0	0	0	0	0	2,038,871	0	0	0	17,901	02/15/2040	1FM.....
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....			01/25/2013	MBS Paydown 0.22495454.....		5,406	5,406	5,393	5,370	0	0	0	0	0	5,406	0	0	0	24	10/25/2034	1FM.....
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....			02/25/2013	MBS Paydown 0.22316144.....		12,552	12,552	12,522	12,467	0	1	0	1	0	12,552	0	0	0	110	10/25/2034	1FM.....
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....			03/25/2013	MBS Paydown 0.18274648.....		282,905	282,905	282,231	280,999	0	904	0	904	0	282,905	0	0	0	3,713	10/25/2034	1FM.....

SCHEDULE D - PART 4

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

QE05.10

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....	.....	.....	01/15/2013	MBS Paydown 0.167731925.....	.....	.....	12,584	12,584	8,793	9,437	0	56	0	56	0	12,584	0	0	0	4	07/15/2036	3FM.....
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....	.....	.....	02/15/2013	MBS Paydown 0.164924415.....	.....	.....	21,056	21,056	14,713	15,791	0	154	0	154	0	21,056	0	0	0	13	07/15/2036	3FM.....
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....	.....	.....	03/15/2013	MBS Paydown 0.164249219.....	.....	.....	5,064	5,064	3,538	3,798	0	60	0	60	0	5,064	0	0	0	4	07/15/2036	3FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....	.....	.....	01/25/2013	MBS Paydown 0.606633196.....	.....	.....	16,792	16,792	12,846	27,015	0	0	0	0	0	16,792	0	0	0	5	12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....	.....	.....	01/25/2013	Pass-Through Loss.....	.....	.....	0	23,153	17,712	0	0	0	0	0	0	0	0	0	0	7	12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....	.....	.....	02/25/2013	MBS Paydown 0.596784215.....	.....	.....	36,355	36,355	27,811	26,644	0	0	0	0	0	36,355	0	0	0	23	12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....	.....	.....	02/25/2013	Pass-Through Loss.....	.....	.....	0	3,041	2,326	0	0	0	0	0	0	0	0	0	0	2	12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....	.....	.....	03/25/2013	MBS Paydown 0.58402231.....	.....	.....	34,782	34,782	26,608	34,524	0	0	0	0	0	34,782	0	0	0	31	12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36....	.....	.....	03/25/2013	Pass-Through Loss.....	.....	.....	0	16,266	12,444	0	0	0	0	0	0	0	0	0	0	15	12/25/2046	1FM.....
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27.....	.....	.....	01/25/2013	MBS Paydown 0.01656837.....	.....	.....	2,848	2,848	2,858	2,848	0	0	0	0	0	2,848	0	0	0	17	01/25/2027	1FM.....
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27.....	.....	.....	02/25/2013	MBS Paydown 0.01620978.....	.....	.....	3,586	3,586	3,598	3,586	0	0	0	0	0	3,586	0	0	0	42	01/25/2027	1FM.....
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27.....	.....	.....	03/25/2013	MBS Paydown 0.01583527.....	.....	.....	3,745	3,745	3,758	3,745	0	0	0	0	0	3,745	0	0	0	66	01/25/2027	1FM.....
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....	.....	.....	01/25/2013	MBS Paydown 0.00292107.....	.....	.....	7,593	7,593	7,592	7,593	0	0	0	0	0	7,593	0	0	0	33	10/25/2033	1FM.....
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....	.....	.....	02/25/2013	MBS Paydown 0.0.....	.....	.....	17,526	17,526	17,523	17,526	0	0	0	0	0	17,526	0	0	0	151	10/25/2033	1FM.....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....	.....	.....	01/25/2013	MBS Paydown 0.10416941.....	.....	.....	34,528	34,528	29,608	29,903	0	2,597	0	2,597	0	34,528	0	0	0	15	03/25/2020	1FM.....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....	.....	.....	02/25/2013	MBS Paydown 0.09861758.....	.....	.....	22,207	22,207	19,043	19,232	0	1,010	0	1,010	0	22,207	0	0	0	19	03/25/2020	1FM.....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....	.....	.....	03/25/2013	MBS Paydown 0.09290531.....	.....	.....	22,849	22,849	19,593	19,788	0	1,622	0	1,622	0	22,849	0	0	0	29	03/25/2020	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	.....	.....	01/25/2013	MBS Paydown 0.17796307.....	.....	.....	5,149	5,149	5,149	(1,017)	0	0	0	0	0	5,149	0	0	0	22	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	.....	.....	01/25/2013	Pass-Through Loss.....	.....	.....	0	2,395	2,395	0	0	0	0	0	0	0	0	0	0	10	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	.....	.....	02/25/2013	MBS Paydown 0.17568742.....	.....	.....	4,519	4,519	4,519	(920)	0	0	0	0	0	4,519	0	0	0	37	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	.....	.....	02/25/2013	Pass-Through Loss.....	.....	.....	0	2,308	2,308	0	0	0	0	0	0	0	0	0	0	19	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	.....	.....	03/25/2013	MBS Paydown 0.17406396.....	.....	.....	3,021	3,021	3,021	(657)	0	0	0	0	0	3,021	0	0	0	38	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....	.....	.....	03/25/2013	Pass-Through Loss.....	.....	.....	0	1,850	1,850	0	0	0	0	0	0	0	0	0	0	23	02/25/2036	1FM.....
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034.....	.....	.....	01/25/2013	MBS Paydown 0.05107856.....	.....	.....	16,385	16,385	16,384	16,385	0	0	0	0	0	16,385	0	0	0	63	03/25/2034	1FM.....
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034.....	.....	.....	02/25/2013	MBS Paydown 0.04488617.....	.....	.....	72,358	72,358	72,355	72,358	0	0	0	0	0	72,358	0	0	0	555	03/25/2034	1FM.....
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034.....	.....	.....	03/25/2013	MBS Paydown 0.04082383.....	.....	.....	47,468	47,468	47,467	47,468	0	0	0	0	0	47,468	0	0	0	546	03/25/2034	1FM.....
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	.....	.....	01/25/2013	MBS Paydown 0.09350302.....	.....	.....	54,651	54,651	54,630	54,592	0	(68)	0	(68)	0	54,651	0	0	0	266	04/25/2034	1FM.....
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	.....	.....	02/25/2013	MBS Paydown 0.09023944.....	.....	.....	17,950	17,950	17,943	17,930	0	2	0	2	0	17,950	0	0	0	174	04/25/2034	1FM.....
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	.....	.....	03/25/2013	MBS Paydown 0.08722996.....	.....	.....	16,552	16,552	16,546	16,534	0	(0)	0	(0)	0	16,552	0	0	0	241	04/25/2034	1FM.....
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....	.....	.....	01/25/2013	MBS Paydown 0.53628065.....	.....	.....	41,489	41,489	41,479	41,230	0	0	0	0	0	41,489	0	0	0	186	07/25/2034	1FM.....
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....	.....	.....	02/25/2013	MBS Paydown 0.52229544.....	.....	.....	104,889	104,889	104,865	104,234	0	134	0	134	0	104,889	0	0	0	937	07/25/2034	1FM.....
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....	.....	.....	03/25/2013	MBS Paydown 0.51492294.....	.....	.....	55,294	55,294	55,281	54,949	0	15	0	15	0	55,294	0	0	0	741	07/25/2034	1FM.....
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025.....	.....	.....	01/15/2013	MBS Paydown 0.976889229.....	.....	.....	32,355	32,355	32,355	32,355	0	0	0	0	0	32,355	0	0	0	153	01/15/2025	2FE.....
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025.....	.....	.....	01/01/2013	MBS Paydown 0.808623228.....	.....	.....	119,610	119,610	120,209	120,208	0	(598)	0	(598)	0	119,610	0	0	0	619	10/01/2025	1FE.....
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025.....	.....	.....	01/01/2013	MBS Paydown 0.808420116.....	.....	.....	119,737	119,737	119,940	119,939	0	(202)	0	(202)	0	119,737	0	0	0	584	10/01/2025	1FE.....
29248* AA 9	EN-TOUCH SYSTEM REV L+550 12/31/2013.....	.....	.....	03/29/2013	Paydown 100.0.....	.....	.....	3,651	3,651	3,633	3,633	6	2	0	8	0	3,651	0	0	0	0	12/31/2013	4Z.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
29248* AB 7	EN-TOUCH SYSTEMS TL L+550 12/31/13.....			03/29/2013	Paydown 100.0.....		15,010	15,010	14,935	14,935	26	8	0	34	0	15,010	0	0	0	0	12/31/2013	4Z
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....			01/15/2013	MBS Paydown 0.99518072.....		10,843	10,843	10,894	10,894	0	(0)	0	(0)	0	10,843	0	0	0	38	10/15/2042	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....			02/15/2013	MBS Paydown 0.99277108.....		10,843	10,843	10,894	10,894	0	(1)	0	(1)	0	10,843	0	0	0	76	10/15/2042	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....			03/15/2013	MBS Paydown 0.99036144.....		10,843	10,843	10,894	10,894	0	(2)	0	(2)	0	10,843	0	0	0	114	10/15/2042	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....			01/01/2013	Sinking Fund Redemption 100.0.....		12,950	12,950	12,951	12,950	0	0	0	0	0	12,950	0	0	0	77	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....			02/01/2013	Sinking Fund Redemption 100.0.....		13,026	13,026	13,028	13,027	0	(0)	0	(0)	0	13,026	0	0	0	155	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....			03/01/2013	Sinking Fund Redemption 100.0.....		13,104	13,104	13,105	13,104	0	(0)	0	(0)	0	13,104	0	0	0	233	06/01/2017	1FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			01/29/2013	Paydown 100.0.....		23,097	23,097	23,097	0	0	0	0	0	0	23,097	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			02/01/2013	Paydown 100.0.....		32,996	32,996	32,996	0	0	(0)	0	(0)	0	32,996	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			02/05/2013	Paydown 100.0.....		237,573	237,573	237,573	0	0	0	0	0	0	237,573	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....			02/06/2013	Paydown 100.0.....		39,595	39,595	39,595	0	0	0	0	0	0	39,595	0	0	0	0	09/24/2016	4Z
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....			02/25/2013	MBS Paydown 0.707980748.....		82,652	82,652	77,022	77,022	0	29	0	29	0	82,652	0	0	0	25	07/25/2036	1AM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....			03/25/2013	MBS Paydown 0.697039008.....		98,476	98,476	91,767	91,767	0	195	0	195	0	98,476	0	0	0	57	07/25/2036	1AM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....			01/25/2013	MBS Paydown 0.450570684.....		24,920	24,920	24,920	9,945	0	0	0	0	0	24,920	0	0	0	122	09/25/2034	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....			02/25/2013	MBS Paydown 0.445781102.....		23,948	23,948	23,948	9,557	0	0	0	0	0	23,948	0	0	0	234	09/25/2034	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....			03/25/2013	MBS Paydown 0.441264266.....		22,584	22,584	22,584	9,013	0	0	0	0	0	22,584	0	0	0	331	09/25/2034	1FM
36185H DY 6	GMACM 2004-GH1 A3 SEQ CSTR 7/25/35.....			01/25/2013	MBS Paydown 0.0.....		9,480	9,480	9,477	9,480	0	0	0	0	0	9,480	0	0	0	38	07/25/2035	1FE
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.....			01/25/2013	MBS Paydown 0.07467267.....		3,162	3,162	3,172	3,174	0	0	0	0	0	3,162	0	0	0	8	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.....			02/25/2013	MBS Paydown 0.0739109.....		9,903	9,903	9,937	9,941	0	(0)	0	(0)	0	9,903	0	0	0	52	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.....			03/25/2013	MBS Paydown 0.07369353.....		2,826	2,826	2,836	2,837	0	(0)	0	(0)	0	2,826	0	0	0	22	12/25/2034	2FM
36828Q AD 8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038.....			01/10/2013	MBS Paydown 0.0.....		395,447	395,447	402,368	395,447	0	0	0	0	0	395,447	0	0	0	1,588	01/10/2038	1FM
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039.....			01/10/2013	MBS Paydown 0.918345049.....		120,509	120,509	115,745	119,568	0	765	0	765	0	120,509	0	0	0	754	07/10/2039	1FM
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039.....			02/10/2013	MBS Paydown 0.915155434.....		12,758	12,758	12,254	12,659	0	82	0	82	0	12,758	0	0	0	135	07/10/2039	1FM
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039.....			03/10/2013	MBS Paydown 0.911264826.....		15,562	15,562	14,947	15,441	0	100	0	100	0	15,562	0	0	0	232	07/10/2039	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16.....			01/20/2013	Sinking Fund Redemption 100.0.....		34,757	34,757	34,815	34,943	11	0	0	11	0	34,757	0	0	0	194	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16.....			02/20/2013	Sinking Fund Redemption 100.0.....		34,974	34,974	35,032	35,162	11	0	0	11	0	34,974	0	0	0	390	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16.....			03/20/2013	Sinking Fund Redemption 100.0.....		35,147	35,147	35,206	35,336	12	0	0	12	0	35,147	0	0	0	588	09/20/2016	3FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....			01/25/2013	MBS Paydown 0.23750837.....		23,930	23,930	23,676	23,592	0	205	0	205	0	23,930	0	0	0	104	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....			02/25/2013	MBS Paydown 0.232715421.....		29,527	29,527	29,213	29,108	0	310	0	310	0	29,527	0	0	0	256	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....			03/25/2013	MBS Paydown 0.229138788.....		22,034	22,034	21,799	21,721	0	2	0	2	0	22,034	0	0	0	287	09/25/2034	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037.....			01/25/2013	MBS Paydown 0.16882794.....		6,038	6,038	5,298	5,484	0	0	0	0	0	6,038	0	0	0	28	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037.....			02/25/2013	MBS Paydown 0.16081867.....		32,037	32,037	28,113	29,095	0	2,457	0	2,457	0	32,037	0	0	0	294	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037.....			03/25/2013	MBS Paydown 0.15545617.....		21,450	21,450	18,822	19,480	0	1,553	0	1,553	0	21,450	0	0	0	295	09/25/2037	1FM
42805R AU 3	HERTZ 2009-2A A1 4.26 3/25/14.....			01/25/2013	MBS Paydown 0.33333333.....		3,717,500	3,717,500	3,798,607	3,722,085	0	(2,036)	0	(2,036)	0	3,717,500	0	0	0	13,197	03/25/2014	1FE
42805R AU 3	HERTZ 2009-2A A1 4.26 3/25/14.....			02/25/2013	MBS Paydown 0.166666667.....		3,717,500	3,717,500	3,798,607	3,722,085	0	(4,584)	0	(4,584)	0	3,717,500	0	0	0	26,394	03/25/2014	1FE
42805R AU 3	HERTZ 2009-2A A1 4.26 3/25/14.....			03/25/2013	MBS Paydown 0.0.....		3,717,500	3,717,500	3,798,607	3,722,085	0	(7,135)	0	(7,135)	0	3,717,500	0	0	0	39,591	03/25/2014	1FE

QE05.11

SCHEDULE D - PART 4

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

QE05.12

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....	.....	.....	01/25/2013	MBS Paydown 0.184717597.....	.....	.....	9,010	9,010	6,194	1,489	0	1,019	0	1,019	0	9,010	0	0	0	2	02/25/2037	1FM.....
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....	.....	.....	02/25/2013	MBS Paydown 0.18170612.....	.....	.....	6,595	6,595	4,534	1,090	0	237	0	237	0	6,595	0	0	0	4	02/25/2037	1FM.....
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....	.....	.....	03/25/2013	MBS Paydown 0.180279237.....	.....	.....	3,125	3,125	2,148	516	0	113	0	113	0	3,125	0	0	0	2	02/25/2037	1FM.....
44970* AA 2	IM BRANDS LLC TERM LOAN 8.50 9/28/2016.....	.....	.....	01/04/2013	Paydown 100.0.....	.....	.....	101,250	101,250	87,584	91,359	152	(9)	0	143	0	101,250	0	0	0	2,146	09/28/2016	5.....
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017.....	R..	.....	03/01/2013	MBS Paydown 0.622876195.....	.....	.....	9,761	9,761	9,537	9,553	0	7	0	7	0	9,761	0	0	0	14	12/01/2017	1FE.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	.....	.....	01/25/2013	MBS Paydown 0.16365807.....	.....	.....	11,929	11,929	10,020	10,114	0	(203)	0	(203)	0	11,929	0	0	0	9	04/25/2035	1FM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	.....	.....	02/25/2013	MBS Paydown 0.16220797.....	.....	.....	8,701	8,701	7,309	7,377	0	37	0	37	0	8,701	0	0	0	12	04/25/2035	1FM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	.....	.....	03/25/2013	MBS Paydown 0.16126035.....	.....	.....	5,686	5,686	4,776	4,821	0	35	0	35	0	5,686	0	0	0	12	04/25/2035	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	.....	.....	01/25/2013	MBS Paydown 0.17576777.....	.....	.....	14,055	14,055	7,308	(3,297)	0	0	0	0	0	14,055	0	0	0	10	08/25/2035	4FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	.....	.....	02/25/2013	MBS Paydown 0.17408247.....	.....	.....	16,853	16,853	8,764	(3,954)	0	0	0	0	0	16,853	0	0	0	24	08/25/2035	4FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	.....	.....	03/25/2013	MBS Paydown 0.17312871.....	.....	.....	9,538	9,538	4,960	(2,238)	0	0	0	0	0	9,538	0	0	0	20	08/25/2035	4FM.....
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	.....	.....	01/25/2013	MBS Paydown 0.119952291.....	.....	.....	71,918	71,918	71,916	71,774	0	0	0	0	0	71,918	0	0	0	282	08/25/2034	1FM.....
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	.....	.....	02/25/2013	MBS Paydown 0.11570734.....	.....	.....	33,960	33,960	33,958	33,892	0	(3)	0	(3)	0	33,960	0	0	0	263	08/25/2034	1FM.....
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	.....	.....	03/25/2013	MBS Paydown 0.103106594.....	.....	.....	100,806	100,806	100,802	100,605	0	(17)	0	(17)	0	100,806	0	0	0	1,163	08/25/2034	1FM.....
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	.....	.....	01/25/2013	MBS Paydown 0.172696841.....	.....	.....	278	278	226	(143)	0	0	0	0	0	278	0	0	0	0	10/25/2013	6*.....
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	.....	.....	02/25/2013	MBS Paydown 0.171688723.....	.....	.....	2,016	2,016	1,643	(1,039)	0	0	0	0	0	2,016	0	0	0	0	10/25/2013	6*.....
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....	.....	.....	03/25/2013	MBS Paydown 0.171632213.....	.....	.....	113	113	92	(58)	0	0	0	0	0	113	0	0	0	0	10/25/2013	6*.....
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	.....	.....	01/25/2013	MBS Paydown 0.330188165.....	.....	.....	7,296	7,296	4,305	(938)	0	0	0	0	0	7,296	0	0	0	33	06/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	.....	.....	02/25/2013	MBS Paydown 0.322799704.....	.....	.....	14,777	14,777	8,718	(1,901)	0	(148)	0	(148)	0	14,777	0	0	0	135	06/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35.....	.....	.....	03/25/2013	MBS Paydown 0.315411242.....	.....	.....	14,777	14,777	8,718	(1,901)	0	(516)	0	(516)	0	14,777	0	0	0	203	06/25/2035	1FM.....
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....	.....	.....	01/25/2013	MBS Paydown 0.265291602.....	.....	.....	6,098	6,098	5,260	5,595	0	0	0	0	0	6,098	0	0	0	29	01/25/2033	1FM.....
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....	.....	.....	02/25/2013	MBS Paydown 0.264658228.....	.....	.....	950	950	819	872	0	1	0	1	0	950	0	0	0	9	01/25/2033	1FM.....
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....	.....	.....	03/25/2013	MBS Paydown 0.264032962.....	.....	.....	938	938	809	861	0	1	0	1	0	938	0	0	0	13	01/25/2033	1FM.....
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....	.....	.....	01/25/2013	MBS Paydown 0.13745564.....	.....	.....	2,140	2,140	1,755	1,772	0	0	0	0	0	2,140	0	0	0	5	10/25/2034	1FM.....
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....	.....	.....	02/25/2013	MBS Paydown 0.137079171.....	.....	.....	2,290	2,290	1,877	1,896	0	1	0	1	0	2,290	0	0	0	10	10/25/2034	1FM.....
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....	.....	.....	03/25/2013	MBS Paydown 0.134958715.....	.....	.....	12,896	12,896	10,575	10,679	0	30	0	30	0	12,896	0	0	0	85	10/25/2034	1FM.....
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	.....	.....	01/25/2013	MBS Paydown 0.0.....	.....	.....	1,059	1,059	511	0	0	1,059	0	1,059	0	1,059	0	0	0	4	05/25/2036	1FM.....
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 05/36.....	.....	.....	01/25/2013	Pass-Through Loss.....	.....	.....	0	65,232	31,474	0	0	0	0	0	0	0	0	(0)	(0)	260	05/25/2036	1FM.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	.....	.....	01/25/2013	MBS Paydown 0.39456926.....	.....	.....	5,157	4,292	3,262	(31)	0	0	0	0	0	4,292	0	865	865	1	06/25/2039	6FE.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	.....	.....	02/25/2013	MBS Paydown 0.393301456.....	.....	.....	2,536	2,536	1,927	(18)	0	0	0	0	0	2,536	0	0	0	1	06/25/2039	6FE.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	.....	.....	03/25/2013	MBS Paydown 0.392267154.....	.....	.....	2,069	2,069	1,572	(15)	0	0	0	0	0	2,069	0	0	0	2	06/25/2039	6FE.....
46590B AA 2	JPTPE 2011-1 A SEQ CSTR 06/17/41.....	.....	.....	01/17/2013	MBS Paydown 0.860900569.....	.....	.....	255,740	255,740	255,740	255,670	0	(229)	0	(229)	0	255,740	0	0	0	745	06/17/2041	1FE.....
46590B AA 2	JPTPE 2011-1 A SEQ CSTR 06/17/41.....	.....	.....	02/17/2013	MBS Paydown 0.856583468.....	.....	.....	64,757	64,757	64,757	64,739	0	(1)	0	(1)	0	64,757	0	0	0	377	06/17/2041	1FE.....
46590B AA 2	JPTPE 2011-1 A SEQ CSTR 06/17/41.....	.....	.....	03/17/2013	MBS Paydown 0.848695442.....	.....	.....	118,320	118,320	118,320	118,288	0	(54)	0	(54)	0	118,320	0	0	0	1,034	06/17/2041	1FE.....
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39.....	.....	.....	01/12/2013	MBS Paydown 0.25115957.....	.....	.....	1,581,219	1,581,219	1,536,192	1,577,851	0	473	0	473	0	1,581,219	0	0	0	6,281	03/12/2039	1FM.....

SCHEDULE D - PART 4

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

QE05.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39.....	.....	02/12/2013	MBS Paydown 0.094136483.....	.....	785,115	785,115	762,758	783,443	0	2,082	0	2,082	0	785,115	0	0	0	6,238	03/12/2039	1FM.....	
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39.....	.....	03/12/2013	MBS Paydown 0.0.....	.....	470,682	470,682	457,279	469,680	0	3,489	0	3,489	0	470,682	0	0	0	5,609	03/12/2039	1FM.....	
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	.....	01/15/2013	MBS Paydown 0.186245595.....	.....	14,309	14,309	12,998	14,002	0	0	0	0	0	14,309	0	0	0	53	07/15/2041	1FM.....	
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	.....	02/15/2013	MBS Paydown 0.180316853.....	.....	14,525	14,525	13,195	14,214	0	32	0	32	0	14,525	0	0	0	108	07/15/2041	1FM.....	
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041.....	.....	03/15/2013	MBS Paydown 0.177730456.....	.....	6,337	6,337	5,756	6,201	0	27	0	27	0	6,337	0	0	0	71	07/15/2041	1FM.....	
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....	.....	01/15/2013	MBS Paydown 0.072658256.....	.....	4,168	4,168	3,569	3,920	0	37	0	37	0	4,168	0	0	0	2	07/15/2019	1FM.....	
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....	.....	02/15/2013	MBS Paydown 0.071640075.....	.....	3,055	3,055	2,615	2,873	0	61	0	61	0	3,055	0	0	0	3	07/15/2019	1FM.....	
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19.....	.....	03/15/2013	MBS Paydown 0.066612984.....	.....	15,081	15,081	12,913	14,186	0	454	0	454	0	15,081	0	0	0	22	07/15/2019	1FM.....	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	.....	01/25/2013	MBS Paydown 0.472997397.....	.....	6,745	6,745	6,490	3,317	0	563	0	563	0	6,745	0	0	0	34	12/25/2035	3FM.....	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	.....	02/25/2013	MBS Paydown 0.46864246.....	.....	6,532	6,532	6,285	3,213	0	480	0	480	0	6,532	0	0	0	65	12/25/2035	3FM.....	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	.....	03/25/2013	MBS Paydown 0.4635542.....	.....	7,632	7,632	7,344	3,754	0	691	0	691	0	7,632	0	0	0	114	12/25/2035	3FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	.....	01/25/2013	MBS Paydown 0.42495202.....	.....	7,428	7,428	7,463	11,758	0	0	0	0	0	7,428	0	0	0	17	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	.....	01/25/2013	Pass-Through Loss.....	.....	0	9,292	9,336	0	0	0	0	0	0	0	0	0	0	22	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	.....	02/25/2013	MBS Paydown 0.41547395.....	.....	31,481	31,481	31,629	39,350	0	0	0	0	0	31,481	0	0	0	147	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	.....	02/25/2013	Pass-Through Loss.....	.....	0	24,477	24,592	0	0	0	0	0	0	0	0	0	0	114	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	.....	03/25/2013	MBS Paydown 0.4100311.....	.....	24,281	24,281	24,395	22,597	0	0	0	0	0	24,281	0	0	0	169	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	.....	03/25/2013	Pass-Through Loss.....	.....	0	7,853	7,890	0	0	0	0	0	0	0	0	0	0	55	03/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	.....	01/25/2013	MBS Paydown 0.24871504.....	.....	21,198	21,198	10,831	(62,456)	0	1,269	0	1,269	0	21,198	0	0	0	8	05/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	.....	01/25/2013	Pass-Through Loss.....	.....	0	99,728	50,957	0	0	0	0	0	0	0	0	0	0	39	05/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	.....	02/25/2013	MBS Paydown 0.24131908.....	.....	20,475	20,475	10,462	(34,016)	0	217	0	217	0	20,475	0	0	0	16	05/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	.....	02/25/2013	Pass-Through Loss.....	.....	0	45,386	23,190	0	0	0	0	0	0	0	0	0	0	36	05/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	.....	03/25/2013	MBS Paydown 0.23487501.....	.....	15,300	15,300	7,818	(29,638)	0	(3,130)	0	(3,130)	0	15,300	0	0	0	17	05/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	.....	03/25/2013	Pass-Through Loss.....	.....	0	42,084	21,503	0	0	0	0	0	0	0	0	0	0	48	05/25/2036	1FM.....	
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47.....	.....	01/15/2013	MBS Paydown 0.77709506.....	.....	10,526	10,526	9,631	10,361	0	13	0	13	0	10,526	0	0	0	3	05/15/2047	1FM.....	
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47.....	.....	02/15/2013	MBS Paydown 0.776119088.....	.....	9,760	9,760	8,930	9,607	0	26	0	26	0	9,760	0	0	0	5	05/15/2047	1FM.....	
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47.....	.....	03/15/2013	MBS Paydown 0.775405101.....	.....	7,140	7,140	6,533	7,028	0	29	0	29	0	7,140	0	0	0	6	05/15/2047	1FM.....	
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	.....	01/12/2013	MBS Paydown 0.366100594.....	.....	88,831	88,831	92,940	90,921	0	0	0	0	0	88,831	0	0	0	403	06/12/2047	1FM.....	
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	.....	02/12/2013	MBS Paydown 0.358266217.....	.....	47,006	47,006	49,180	48,112	0	(71)	0	(71)	0	47,006	0	0	0	427	06/12/2047	1FM.....	
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	.....	03/12/2013	MBS Paydown 0.332788784.....	.....	152,865	152,865	159,935	156,461	0	(2,972)	0	(2,972)	0	152,865	0	0	0	2,082	06/12/2047	1FM.....	
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	.....	01/15/2013	MBS Paydown 0.874706921.....	.....	121,915	121,915	112,133	117,564	0	0	0	0	0	121,915	0	0	0	552	01/15/2049	1FM.....	
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	.....	02/15/2013	MBS Paydown 0.844353115.....	.....	394,599	394,599	362,937	380,517	0	6,110	0	6,110	0	394,599	0	0	0	3,574	01/15/2049	1FM.....	
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	.....	03/15/2013	MBS Paydown 0.839108237.....	.....	68,183	68,183	62,712	65,750	0	162	0	162	0	68,183	0	0	0	926	01/15/2049	1FM.....	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....	.....	01/25/2013	MBS Paydown 0.015419298.....	.....	2,856	2,856	2,779	2,856	0	0	0	0	0	2,856	0	0	0	13	04/25/2037	1FM.....	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....	.....	02/25/2013	MBS Paydown 0.015226522.....	.....	1,542	1,542	1,501	1,542	0	0	0	0	0	1,542	0	0	0	14	04/25/2037	1FM.....	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....	.....	03/25/2013	MBS Paydown 0.015074946.....	.....	1,213	1,213	1,180	1,213	0	0	0	0	0	1,213	0	0	0	16	04/25/2037	1FM.....	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	.....	01/27/2013	MBS Paydown 0.519446854.....	.....	12,915	12,915	10,477	10,711	0	0	0	0	0	12,915	0	0	0	27	07/27/2037	1FM.....	

SCHEDULE D - PART 4

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

QE05.14

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	02/27/2013	MBS Paydown 0.516840644.....	.....	.....	.....	13,031	13,031	10,571	10,807	0	18	0	18	0	13,031	0	0	0	54	07/27/2037	1FM.....
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	03/27/2013	MBS Paydown 0.514148963.....	.....	.....	.....	13,458	13,458	10,918	11,162	0	37	0	37	0	13,458	0	0	0	84	07/27/2037	1FM.....
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....	01/26/2013	MBS Paydown 0.380272548.....	.....	.....	.....	64,469	64,469	49,399	52,831	0	0	0	0	0	64,469	0	0	0	151	03/26/2037	1FM.....
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....	02/26/2013	MBS Paydown 0.370488198.....	.....	.....	.....	97,844	97,844	74,973	80,181	0	(3,589)	0	(3,589)	0	97,844	0	0	0	462	03/26/2037	1FM.....
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....	03/26/2013	MBS Paydown 0.355610066.....	.....	.....	.....	148,781	148,781	114,004	121,923	0	6,928	0	6,928	0	148,781	0	0	0	1,056	03/26/2037	1FM.....
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...	01/26/2013	MBS Paydown 0.507115772.....	.....	.....	.....	8,128	8,128	6,304	8,128	0	0	0	0	0	8,128	0	0	0	53	11/26/2036	2FM.....
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...	02/26/2013	MBS Paydown 0.496228321.....	.....	.....	.....	67,633	67,633	52,458	67,633	0	0	0	0	0	67,633	0	0	0	841	11/26/2036	2FM.....
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...	03/26/2013	MBS Paydown 0.481822047.....	.....	.....	.....	89,492	89,492	69,412	89,492	0	0	0	0	0	89,492	0	0	0	1,639	11/26/2036	2FM.....
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE.....	01/26/2013	MBS Paydown 0.33387171.....	.....	.....	.....	191,957	191,957	139,649	162,902	0	7,326	0	7,326	0	191,957	0	0	0	1,520	06/26/2037	1FM.....
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE.....	02/26/2013	MBS Paydown 0.325263466.....	.....	.....	.....	103,299	103,299	75,150	87,663	0	850	0	850	0	103,299	0	0	0	1,636	06/26/2037	1FM.....
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE.....	03/26/2013	MBS Paydown 0.31838821.....	.....	.....	.....	82,503	82,503	60,021	70,015	0	1,237	0	1,237	0	82,503	0	0	0	1,959	06/26/2037	1FM.....
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	01/26/2013	MBS Paydown 0.449719509.....	.....	.....	.....	129,970	129,970	120,547	123,098	0	4,161	0	4,161	0	129,970	0	0	0	340	04/26/2035	1FM.....
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	02/26/2013	MBS Paydown 0.434818162.....	.....	.....	.....	162,499	162,499	150,718	153,907	0	6,223	0	6,223	0	162,499	0	0	0	849	04/26/2035	1FM.....
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....	03/26/2013	MBS Paydown 0.426508918.....	.....	.....	.....	90,612	90,612	84,043	85,821	0	182	0	182	0	90,612	0	0	0	705	04/26/2035	1FM.....
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....	01/25/2013	MBS Paydown 0.688541634.....	.....	.....	.....	50,620	50,620	47,836	39,453	0	3,399	0	3,399	0	50,620	0	0	0	318	06/25/2047	1FM.....
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....	02/25/2013	MBS Paydown 0.680080461.....	.....	.....	.....	42,306	42,306	39,979	32,974	0	1,566	0	1,566	0	42,306	0	0	0	531	06/25/2047	1FM.....
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....	03/25/2013	MBS Paydown 0.674350769.....	.....	.....	.....	28,648	28,648	27,073	22,329	0	(53)	0	(53)	0	28,648	0	0	0	537	06/25/2047	1FM.....
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	02/26/2013	MBS Paydown 0.485297867.....	.....	.....	.....	84,725	84,725	64,934	68,605	0	11,546	0	11,546	0	84,725	0	0	0	847	10/25/2035	1FM.....
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	03/26/2013	MBS Paydown 0.480974472.....	.....	.....	.....	41,937	41,937	32,141	33,958	0	119	0	119	0	41,937	0	0	0	629	10/25/2035	1FM.....
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37.....	02/26/2013	MBS Paydown 0.76334306.....	.....	.....	.....	241,745	241,745	241,745	241,691	0	30	0	30	0	241,745	0	0	0	328	04/26/2037	2FM.....
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37.....	03/26/2013	MBS Paydown 0.758519219.....	.....	.....	.....	45,287	45,287	45,287	45,277	0	0	0	0	0	45,287	0	0	0	92	04/26/2037	2FM.....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	01/26/2013	MBS Paydown 0.445431617.....	.....	.....	.....	5,690	5,690	5,690	5,658	0	10	0	10	0	5,690	0	0	0	31	09/26/2036	1FM.....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	02/26/2013	MBS Paydown 0.429347381.....	.....	.....	.....	9,772	9,772	9,772	9,716	0	9	0	9	0	9,772	0	0	0	106	09/26/2036	1FM.....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	03/26/2013	MBS Paydown 0.422813656.....	.....	.....	.....	3,969	3,969	3,969	3,947	0	1	0	1	0	3,969	0	0	0	65	09/26/2036	1FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	0	8,427	6,643	0	0	0	0	0	0	0	0	0	0	46	09/26/2036	6FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....	0	4,882	3,849	0	0	0	0	0	0	0	0	0	0	53	09/26/2036	6FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....	0	5,699	4,492	0	0	0	0	0	0	0	0	0	0	93	09/26/2036	6FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	01/26/2013	MBS Paydown 0.367664665.....	.....	.....	.....	49,884	49,884	49,884	49,554	0	0	0	0	0	49,884	0	0	0	245	09/26/2036	1FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	02/26/2013	MBS Paydown 0.348796063.....	.....	.....	.....	52,832	52,832	52,832	52,482	0	18	0	18	0	52,832	0	0	0	518	09/26/2036	1FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	03/26/2013	MBS Paydown 0.331588111.....	.....	.....	.....	48,182	48,182	48,182	47,863	0	35	0	35	0	48,182	0	0	0	707	09/26/2036	1FM.....
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	01/26/2013	MBS Paydown 0.283495449.....	.....	.....	.....	20,831	20,831	20,831	20,830	0	0	0	0	0	20,831	0	0	0	10	09/26/2036	1FM.....
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	02/26/2013	MBS Paydown 0.270207713.....	.....	.....	.....	22,281	22,281	22,281	22,280	0	0	0	0	0	22,281	0	0	0	20	09/26/2036	1FM.....
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36.....	03/26/2013	MBS Paydown 0.256975993.....	.....	.....	.....	22,187	22,187	22,187	22,186	0	0	0	0	0	22,187	0	0	0	30	09/26/2036	1FM.....
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	0	15,781	4,925	0	0	0	0	0	0	0	0	0	0	7	09/26/2036	6*.....
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....	0	14,675	4,579	0	0	0	0	0	0	0	0	0	0	13	09/26/2036	6*.....
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....	0	10,811	3,374	0	0	0	0	0	0	0	0	0	0	15	09/26/2036	6*.....

SCHEDULE D - PART 4

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

QE05.15

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	.....	01/21/2013	MBS Paydown 0.374205351.....	.....	.....	39,890	39,890	39,890	39,890	0	0	0	0	0	0	0	0	0	0	0	159	05/21/2036	1FM.....
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....	.....	02/21/2013	MBS Paydown 0.370139235.....	.....	.....	13,663	13,663	13,663	13,663	0	0	0	0	0	0	0	0	0	0	0	106	05/21/2036	1FM.....
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....	.....	01/21/2013	Pass-Through Loss.....	.....	.....	.....0	36,242	11,111	0	0	0	0	0	0	0	0	0	0	0	0	144	05/21/2036	1FM.....
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....	.....	02/21/2013	Pass-Through Loss.....	.....	.....	.....0	41,644	12,767	0	0	0	0	(48)	0	(48)	0	0	0	0	0	322	05/21/2036	1FM.....
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....	.....	03/21/2013	Pass-Through Loss.....	.....	.....	.....0	11,974	3,671	0	0	0	0	(25)	0	(25)	0	0	0	0	0	126	05/21/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	.....	01/26/2013	MBS Paydown 0.113041877.....	.....	.....	20,924	20,924	20,924	20,920	0	0	0	0	0	0	0	0	0	0	0	105	12/26/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	.....	02/26/2013	MBS Paydown 0.111177502.....	.....	.....	5,597	5,597	5,597	5,596	0	0	0	0	0	0	0	0	0	0	0	56	12/26/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36.....	.....	03/26/2013	MBS Paydown 0.100010961.....	.....	.....	33,520	33,520	33,520	33,515	0	0	0	0	0	0	0	0	0	0	0	503	12/26/2036	1FM.....
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSOP CSTR 5/21/36.....	.....	01/03/2013	MBS Paydown 0.0.....	.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	90	05/21/2036	6FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....0	5,997	1,407	0	0	0	0	0	0	0	0	0	0	0	0	30	12/26/2036	6FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....0	1,828	429	0	0	0	0	0	0	0	0	0	0	0	0	18	12/26/2036	6FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....0	2,535	595	0	0	0	0	0	0	0	0	0	0	0	0	38	12/26/2036	6FM.....
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....	.....	01/26/2013	MBS Paydown 0.175922724.....	.....	.....	1,382	1,382	1,382	1,378	0	0	0	0	0	0	0	0	0	0	0	3	04/26/2047	1FM.....
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....	.....	02/26/2013	MBS Paydown 0.148914923.....	.....	.....	62,551	62,551	62,551	62,369	0	0	0	0	0	0	0	0	0	0	0	143	04/26/2047	1FM.....
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47.....	.....	03/26/2013	MBS Paydown 0.141239376.....	.....	.....	17,777	17,777	17,777	17,725	0	0	0	0	0	0	0	0	0	0	0	45	04/26/2047	1FM.....
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	.....	01/26/2013	MBS Paydown 0.474377134.....	.....	.....	53,690	53,690	42,398	43,297	0	0	0	0	0	0	0	0	0	0	0	246	06/26/2037	1FM.....
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	.....	02/26/2013	MBS Paydown 0.469081083.....	.....	.....	11,530	11,530	9,105	9,298	0	0	0	0	0	0	0	0	0	0	0	106	06/26/2037	1FM.....
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37.....	.....	03/26/2013	MBS Paydown 0.467399884.....	.....	.....	3,660	3,660	2,890	2,952	0	0	0	0	0	0	0	0	0	0	0	50	06/26/2037	1FM.....
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....0	13,820	3,343	0	0	0	0	0	0	0	0	0	0	0	0	63	06/26/2037	1FM.....
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....0	13,530	3,272	0	0	0	0	0	0	0	0	0	0	0	0	124	06/26/2037	1FM.....
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....0	1,853	448	0	0	0	0	0	0	0	0	0	0	0	0	25	06/26/2037	1FM.....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	.....	01/26/2013	MBS Paydown 0.369629828.....	.....	.....	5,638	5,638	4,353	4,647	0	0	0	0	0	0	0	0	0	0	0	26	08/26/2037	1FM.....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	.....	02/26/2013	MBS Paydown 0.343475482.....	.....	.....	34,692	34,692	26,785	28,593	0	0	0	0	0	0	0	0	0	0	0	318	08/26/2037	1FM.....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	.....	03/26/2013	MBS Paydown 0.333800993.....	.....	.....	12,833	12,833	9,908	10,577	0	0	0	0	0	0	0	0	0	0	0	176	08/26/2037	1FM.....
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	.....	01/26/2013	MBS Paydown 0.147620708.....	.....	.....	20,587	20,587	20,587	20,587	0	0	0	0	0	0	0	0	0	0	0	51	09/26/2035	1FM.....
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	.....	02/26/2013	MBS Paydown 0.132794049.....	.....	.....	61,622	61,622	61,622	61,622	0	0	0	0	0	0	0	0	0	0	0	302	09/26/2035	1FM.....
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35.....	.....	03/26/2013	MBS Paydown 0.122332575.....	.....	.....	43,480	43,480	43,480	43,480	0	0	0	0	0	0	0	0	0	0	0	318	09/26/2035	1FM.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	.....	01/26/2013	MBS Paydown 0.369931828.....	.....	.....	23,295	23,295	21,152	23,198	0	0	0	0	0	0	0	0	0	0	0	98	06/26/2037	1FM.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	.....	02/26/2013	MBS Paydown 0.334910153.....	.....	.....	10,666	10,666	9,685	10,622	0	0	0	0	0	0	0	0	0	0	0	89	06/26/2037	1FM.....
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37.....	.....	03/26/2013	MBS Paydown 0.298586484.....	.....	.....	11,063	11,063	10,046	11,017	0	0	0	0	0	0	0	0	0	0	0	137	06/26/2037	1FM.....
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	.....	01/26/2013	MBS Paydown 0.124995674.....	.....	.....	22,043	22,043	22,043	22,043	0	0	0	0	0	0	0	0	0	0	0	103	12/26/2036	1FM.....
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	.....	02/26/2013	MBS Paydown 0.098546139.....	.....	.....	23,143	23,143	23,143	23,143	0	0	0	0	0	0	0	0	0	0	0	216	12/26/2036	1FM.....
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36.....	.....	03/26/2013	MBS Paydown 0.077853939.....	.....	.....	18,106	18,106	18,106	18,106	0	0	0	0	0	0	0	0	0	0	0	254	12/26/2036	1FM.....
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....0	12,343	2,433	0	0	0	0	0	0	0	0	0	0	0	0	52	06/26/2037	1FM.....
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....0	12,828	2,528	0	0	0	0	1	0	1	0	0	0	0	0	107	06/26/2037	1FM.....
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....0	8,628	1,701	0	0	0	0	4	0	4	0	0	0	0	0	107	06/26/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.16

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	02/26/2013	MBS Paydown 0.493574925.....		02/26/2013	MBS Paydown 0.493574925.....		5,482	5,482	5,327	5,244	0	(11)	0	(11)	0	5,482	0	0	0	54	11/26/2037	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	03/26/2013	MBS Paydown 0.489218166.....		03/26/2013	MBS Paydown 0.489218166.....		15,249	15,249	14,820	14,587	0	(57)	0	(57)	0	15,249	0	0	0	152	11/26/2037	1FM.....
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	01/26/2013	MBS Paydown 0.402296271.....		01/26/2013	MBS Paydown 0.402296271.....		7,298	7,298	7,298	7,253	0	0	0	0	0	7,298	0	0	0	36	02/26/2037	1FM.....
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	02/26/2013	MBS Paydown 0.396476996.....		02/26/2013	MBS Paydown 0.396476996.....		11,411	11,411	11,411	11,340	0	1	0	1	0	11,411	0	0	0	114	02/26/2037	1FM.....
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	03/26/2013	MBS Paydown 0.388350701.....		03/26/2013	MBS Paydown 0.388350701.....		15,935	15,935	15,935	15,835	0	3	0	3	0	15,935	0	0	0	239	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	01/26/2013	Pass-Through Loss.....		01/26/2013	Pass-Through Loss.....		0	3,082	2,421	0	0	0	0	0	0	0	0	0	0	15	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	02/26/2013	Pass-Through Loss.....		02/26/2013	Pass-Through Loss.....		0	5,431	4,268	0	0	0	0	0	0	0	0	0	0	54	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	03/26/2013	Pass-Through Loss.....		03/26/2013	Pass-Through Loss.....		0	7,135	5,606	0	0	0	0	0	0	0	0	0	0	107	02/26/2037	1FM.....
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	01/26/2013	MBS Paydown 0.402281027.....		01/26/2013	MBS Paydown 0.402281027.....		5,474	5,474	5,474	5,447	0	0	0	0	0	5,474	0	0	0	26	02/26/2037	1FM.....
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	02/26/2013	MBS Paydown 0.396461081.....		02/26/2013	MBS Paydown 0.396461081.....		8,559	8,559	8,559	8,516	0	2	0	2	0	8,559	0	0	0	82	02/26/2037	1FM.....
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	03/26/2013	MBS Paydown 0.388333848.....		03/26/2013	MBS Paydown 0.388333848.....		11,953	11,953	11,953	11,892	0	7	0	7	0	11,953	0	0	0	172	02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	01/26/2013	Pass-Through Loss.....		01/26/2013	Pass-Through Loss.....		0	2,311	2,029	0	0	0	0	0	0	0	0	0	0	11	02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	02/26/2013	Pass-Through Loss.....		02/26/2013	Pass-Through Loss.....		0	4,074	3,575	0	0	0	0	0	0	0	0	0	0	39	02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	03/26/2013	Pass-Through Loss.....		03/26/2013	Pass-Through Loss.....		0	5,352	4,697	0	0	0	0	0	0	0	0	0	0	77	02/26/2037	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	01/26/2013	MBS Paydown 0.582941755.....		01/26/2013	MBS Paydown 0.582941755.....		10,118	10,118	9,263	9,266	0	0	0	0	0	10,118	0	0	0	20	09/26/2035	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	02/26/2013	MBS Paydown 0.572494869.....		02/26/2013	MBS Paydown 0.572494869.....		30,980	30,980	28,360	28,369	0	(173)	0	(173)	0	30,980	0	0	0	124	09/26/2035	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	03/26/2013	MBS Paydown 0.561925608.....		03/26/2013	MBS Paydown 0.561925608.....		31,343	31,343	28,692	28,702	0	(32)	0	(32)	0	31,343	0	0	0	187	09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	01/26/2013	Pass-Through Loss.....		01/26/2013	Pass-Through Loss.....		0	5,687	4,442	0	0	0	0	0	0	0	0	0	0	24	09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	02/26/2013	Pass-Through Loss.....		02/26/2013	Pass-Through Loss.....		0	9,812	7,663	0	0	0	0	0	0	0	0	0	0	60	09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	03/26/2013	Pass-Through Loss.....		03/26/2013	Pass-Through Loss.....		0	8,854	6,915	0	0	0	0	0	0	0	0	0	0	72	09/26/2035	1FM.....
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....	01/26/2013	MBS Paydown 0.558820145.....		01/26/2013	MBS Paydown 0.558820145.....		67,760	67,760	55,505	54,567	0	0	0	0	0	67,760	0	0	0	50	11/26/2036	1FM.....
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....	02/26/2013	MBS Paydown 0.550655974.....		02/26/2013	MBS Paydown 0.550655974.....		57,674	57,674	47,243	46,445	0	0	0	0	0	57,674	0	0	0	85	11/26/2036	1FM.....
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....	03/26/2013	MBS Paydown 0.54075527.....		03/26/2013	MBS Paydown 0.54075527.....		69,941	69,941	57,292	56,324	0	0	0	0	0	69,941	0	0	0	154	11/26/2036	1FM.....
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....	01/26/2013	Pass-Through Loss.....		01/26/2013	Pass-Through Loss.....		0	63,842	4,264	0	0	0	0	0	0	0	0	0	0	47	11/26/2036	1FM.....
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....	02/26/2013	Pass-Through Loss.....		02/26/2013	Pass-Through Loss.....		0	27,339	1,826	0	0	0	0	0	0	0	0	0	0	40	11/26/2036	1FM.....
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....	03/26/2013	Pass-Through Loss.....		03/26/2013	Pass-Through Loss.....		0	31,616	2,112	0	0	0	0	0	0	0	0	0	0	69	11/26/2036	1FM.....
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	01/26/2013	MBS Paydown 0.402595236.....		01/26/2013	MBS Paydown 0.402595236.....		23,841	23,841	23,841	23,674	0	52	0	52	0	23,841	0	0	0	110	11/26/2036	1FM.....
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	02/26/2013	MBS Paydown 0.395124709.....		02/26/2013	MBS Paydown 0.395124709.....		20,292	20,292	20,292	20,150	0	3	0	3	0	20,292	0	0	0	188	11/26/2036	1FM.....
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	03/26/2013	MBS Paydown 0.386065187.....		03/26/2013	MBS Paydown 0.386065187.....		24,609	24,609	24,609	24,436	0	61	0	61	0	24,609	0	0	0	342	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	01/26/2013	Pass-Through Loss.....		01/26/2013	Pass-Through Loss.....		0	22,462	10,822	0	0	0	0	0	0	0	0	0	0	104	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	02/26/2013	Pass-Through Loss.....		02/26/2013	Pass-Through Loss.....		0	9,619	4,634	0	0	(1)	0	(1)	0	0	0	0	0	89	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	03/26/2013	Pass-Through Loss.....		03/26/2013	Pass-Through Loss.....		0	11,124	5,359	0	0	(3)	0	(3)	0	0	0	0	0	155	11/26/2036	1FM.....
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37.....	01/26/2013	MBS Paydown 0.427516654.....		01/26/2013	MBS Paydown 0.427516654.....		125,827	125,827	125,827	125,827	0	0	0	0	0	125,827	0	0	0	439	11/26/2037	1FM.....
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37.....	02/26/2013	MBS Paydown 0.156801611.....		02/26/2013	MBS Paydown 0.156801611.....		103,490	103,490	103,490	103,490	0	0	0	0	0	103,490	0	0	0	718	11/26/2037	1FM.....
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37.....	03/26/2013	MBS Paydown 0.0.....		03/26/2013	MBS Paydown 0.0.....		59,943	59,943	59,943	59,943	0	0	0	0	0	59,943	0	0	0	623	11/26/2037	1FM.....
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37.....	03/26/2013	MBS Paydown 0.949953249.....		03/26/2013	MBS Paydown 0.949953249.....		19,132	19,132	19,132	19,132	0	0	0	0	0	19,132	0	0	0	199	11/26/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.17

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.....	01/26/2013	Pass-Through Loss	.....	.....	.....	.....0	15,866	4,850	0	0	0	0	0	0	0	0	0	0	56	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.....	02/26/2013	Pass-Through Loss	.....	.....	.....	.....0	15,558	4,756	0	0	0	0	0	0	0	0	0	0	108	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.....	03/26/2013	Pass-Through Loss	.....	.....	.....	.....0	10,781	3,295	0	0	0	0	0	0	0	0	0	0	113	11/26/2037	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	.....	01/26/2013	MBS Paydown 0.080175034	.....	.....	.....	.....16,604	16,604	16,604	16,604	0	0	0	0	0	16,604	0	0	0	83	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	.....	02/26/2013	MBS Paydown 0.061336092	.....	.....	.....	.....30,293	30,293	30,293	30,293	0	0	0	0	0	30,293	0	0	0	303	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	.....	03/26/2013	MBS Paydown 0.059268173	.....	.....	.....	.....3,325	3,325	3,325	3,325	0	0	0	0	0	3,325	0	0	0	49	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.....	01/26/2013	Pass-Through Loss	.....	.....	.....	.....0	8,141	1,501	0	0	0	0	0	0	0	0	0	0	41	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.....	02/26/2013	Pass-Through Loss	.....	.....	.....	.....0	9,617	1,773	0	0	0	0	0	0	0	0	0	0	96	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.....	03/26/2013	Pass-Through Loss	.....	.....	.....	.....0	9,269	1,709	0	0	0	0	0	0	0	0	0	0	138	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	.....	01/26/2013	MBS Paydown 0.182719901	.....	.....	.....	.....9,221	9,221	9,221	9,221	0	0	0	0	0	9,221	0	0	0	39	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	.....	02/26/2013	MBS Paydown 0.182055921	.....	.....	.....	.....1,506	1,506	1,506	1,506	0	0	0	0	0	1,506	0	0	0	13	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	.....	03/26/2013	MBS Paydown 0.175825214	.....	.....	.....	.....14,129	14,129	14,129	14,129	0	0	0	0	0	14,129	0	0	0	180	04/26/2037	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	.....	01/26/2013	MBS Paydown 0.529905447	.....	.....	.....	.....3,882	3,882	3,882	3,925	0	0	0	0	0	3,882	0	0	0	19	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	.....	02/26/2013	MBS Paydown 0.520003855	.....	.....	.....	.....13,654	13,654	13,654	13,806	0	(56)	0	(56)	0	13,654	0	0	0	137	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	.....	03/26/2013	MBS Paydown 0.509210315	.....	.....	.....	.....14,884	14,884	14,884	15,050	0	(173)	0	(173)	0	14,884	0	0	0	223	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	.....	01/26/2013	Pass-Through Loss	.....	.....	.....	.....0	1,774	793	0	0	0	0	0	0	0	0	0	0	9	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	.....	02/26/2013	Pass-Through Loss	.....	.....	.....	.....0	3,421	1,529	0	0	0	0	0	0	0	0	0	0	34	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	.....	03/26/2013	Pass-Through Loss	.....	.....	.....	.....0	3,058	1,366	0	0	0	0	0	0	0	0	0	0	46	04/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	.....	01/26/2013	MBS Paydown 0.464202652	.....	.....	.....	.....10,442	10,442	10,442	10,381	0	0	0	0	0	10,442	0	0	0	52	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	.....	02/26/2013	MBS Paydown 0.460208921	.....	.....	.....	.....8,008	8,008	8,008	7,962	0	1	0	1	0	8,008	0	0	0	80	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	.....	03/26/2013	MBS Paydown 0.45530029	.....	.....	.....	.....9,843	9,843	9,843	9,785	0	0	0	0	0	9,843	0	0	0	148	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	.....	01/26/2013	MBS Paydown 0.322382076	.....	.....	.....	.....24,925	24,925	25,126	25,041	0	(152)	0	(152)	0	24,925	0	0	0	125	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	.....	02/26/2013	MBS Paydown 0.319421903	.....	.....	.....	.....4,142	4,142	4,175	4,161	0	(1)	0	(1)	0	4,142	0	0	0	41	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	.....	03/26/2013	MBS Paydown 0.31458601	.....	.....	.....	.....6,766	6,766	6,821	6,798	0	(2)	0	(2)	0	6,766	0	0	0	101	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	.....	01/26/2013	Pass-Through Loss	.....	.....	.....	.....0	9,552	9,629	0	0	0	0	0	0	0	0	0	0	48	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	.....	02/26/2013	Pass-Through Loss	.....	.....	.....	.....0	2,543	2,563	0	0	0	0	0	0	0	0	0	0	25	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	.....	03/26/2013	Pass-Through Loss	.....	.....	.....	.....0	12,701	12,804	0	0	0	0	0	0	0	0	0	0	191	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	.....	01/26/2013	MBS Paydown 0.262439732	.....	.....	.....	.....12,047	12,047	12,228	12,020	0	0	0	0	0	12,047	0	0	0	58	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	.....	02/26/2013	MBS Paydown 0.256657485	.....	.....	.....	.....9,492	9,492	9,634	9,470	0	0	0	0	0	9,492	0	0	0	91	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	.....	03/26/2013	MBS Paydown 0.24382482	.....	.....	.....	.....21,066	21,066	21,381	21,017	0	(346)	0	(346)	0	21,066	0	0	0	303	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	.....	01/26/2013	Pass-Through Loss	.....	.....	.....	.....0	7,409	7,520	0	0	0	0	0	0	0	0	0	0	36	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	.....	02/26/2013	Pass-Through Loss	.....	.....	.....	.....0	6,697	6,798	0	0	0	0	0	0	0	0	0	0	64	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	.....	03/26/2013	Pass-Through Loss	.....	.....	.....	.....0	12,115	12,296	0	0	0	0	0	0	0	0	0	0	174	04/26/2037	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	.....	01/26/2013	MBS Paydown 0.175896909	.....	.....	.....	.....19,951	19,951	19,951	19,951	0	0	0	0	0	19,951	0	0	0	91	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	.....	02/26/2013	MBS Paydown 0.166291519	.....	.....	.....	.....20,240	20,240	20,240	20,240	0	0	0	0	0	20,240	0	0	0	186	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	.....	03/26/2013	MBS Paydown 0.155601797	.....	.....	.....	.....22,525	22,525	22,525	22,525	0	0	0	0	0	22,525	0	0	0	310	02/26/2036	1FM

SCHEDULE D - PART 4

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

QE05.18

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	0	6,780	944	0	0	0	0	0	0	0	0	0	0	31	02/26/2036	5FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....	0	5,439	757	0	0	0	0	0	0	0	0	0	0	50	02/26/2036	5FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....	0	5,886	819	0	0	0	0	0	0	0	0	0	0	81	02/26/2036	5FM.....
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	.....	01/26/2013	MBS Paydown 0.42781135.....	.....	.....	.....	13,318	13,318	13,318	13,274	0	(3)	0	(3)	0	13,318	0	0	0	58	01/26/2036	1FM.....
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	.....	02/26/2013	MBS Paydown 0.380271259.....	.....	.....	.....	9,561	9,561	9,561	9,530	0	4	0	4	0	9,561	0	0	0	84	01/26/2036	1FM.....
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36.....	.....	03/26/2013	MBS Paydown 0.354623284.....	.....	.....	.....	5,158	5,158	5,158	5,142	0	5	0	5	0	5,158	0	0	0	68	01/26/2036	1FM.....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	.....	01/26/2013	MBS Paydown 0.24759595.....	.....	.....	.....	36,875	36,875	36,875	36,611	0	0	0	0	0	36,875	0	0	0	156	06/26/2036	1FM.....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	.....	02/26/2013	MBS Paydown 0.231255388.....	.....	.....	.....	53,328	53,328	53,328	52,946	0	27	0	27	0	53,328	0	0	0	450	06/26/2036	1FM.....
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	.....	03/26/2013	MBS Paydown 0.214914826.....	.....	.....	.....	53,328	53,328	53,328	52,946	0	59	0	59	0	53,328	0	0	0	674	06/26/2036	1FM.....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	.....	01/26/2013	MBS Paydown 0.395580864.....	.....	.....	.....	39,930	39,930	31,815	39,930	0	0	0	0	0	39,930	0	0	0	30	01/26/2047	1FM.....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	.....	02/26/2013	MBS Paydown 0.379809537.....	.....	.....	.....	45,940	45,940	36,604	45,940	0	0	0	0	0	45,940	0	0	0	70	01/26/2047	1FM.....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	.....	03/26/2013	MBS Paydown 0.371261877.....	.....	.....	.....	24,898	24,898	19,838	24,898	0	0	0	0	0	24,898	0	0	0	57	01/26/2047	1FM.....
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....	.....	01/26/2013	MBS Paydown 0.322839231.....	.....	.....	.....	19,942	19,942	19,942	19,942	0	0	0	0	0	19,942	0	0	0	96	02/26/2036	1FM.....
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....	.....	02/26/2013	MBS Paydown 0.280861213.....	.....	.....	.....	26,420	26,420	26,420	26,420	0	0	0	0	0	26,420	0	0	0	253	02/26/2036	1FM.....
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....	.....	03/26/2013	MBS Paydown 0.251803671.....	.....	.....	.....	18,288	18,288	18,288	18,288	0	0	0	0	0	18,288	0	0	0	263	02/26/2036	1FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	01/01/2013	Capital Interest.....	.....	.....	.....	751	7,339	751	751	0	0	0	0	0	751	0	0	0	699	02/26/2036	6FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	0	17,057	13,154	0	0	0	0	0	0	0	0	0	0	603	02/26/2036	6FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....	0	37,885	29,217	0	0	0	0	0	0	0	0	0	0	1,522	02/26/2036	6FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....	0	2,623	2,023	0	0	0	0	0	0	0	0	0	0	118	02/26/2036	6FM.....
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014.....	.....	03/29/2013	Paydown 100.0.....	.....	.....	.....	2,938	2,938	1,910	2,126	0	68	0	68	0	2,938	0	0	0	77	12/31/2014	6.....
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019.....	.....	02/22/2013	Partial Call 120.44241.....	.....	.....	.....	2,119,786	1,760,000	1,758,768	1,759,044	0	956	0	956	0	1,760,000	0	359,786	359,786	59,290	07/01/2019	1FE.....
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29.....	.....	01/25/2013	MBS Paydown 0.197882402.....	.....	.....	.....	12,309	12,309	9,970	2,770	2,152	(0)	0	2,152	0	12,309	0	0	0	20	07/25/2029	4AM.....
49327H AE 5	KSLT 2006-A 2A2 ABS FLT 06/27/2025.....	.....	03/27/2013	MBS Paydown 0.026129181.....	.....	.....	.....	87,651	87,651	63,109	81,837	0	5,483	0	5,483	0	87,651	0	0	0	85	06/27/2025	1FE.....
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18.....	.....	01/15/2013	MBS Paydown 0.211367606.....	.....	.....	.....	35,144	35,144	35,133	33,634	0	0	0	0	0	35,144	0	0	0	154	09/15/2018	1AM.....
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18.....	.....	02/15/2013	MBS Paydown 0.207835133.....	.....	.....	.....	35,325	35,325	35,314	33,807	0	0	0	0	0	35,325	0	0	0	238	09/15/2018	1AM.....
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18.....	.....	03/15/2013	MBS Paydown 0.204361159.....	.....	.....	.....	34,740	34,740	34,729	33,248	0	0	0	0	0	34,740	0	0	0	459	09/15/2018	1AM.....
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....	.....	01/25/2013	MBS Paydown 0.640851729.....	.....	.....	.....	42,521	42,521	30,615	31,629	0	5,315	0	5,315	0	42,521	0	0	0	32	12/25/2035	1FM.....
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....	.....	02/25/2013	MBS Paydown 0.633830537.....	.....	.....	.....	35,106	35,106	25,276	26,113	0	3,422	0	3,422	0	35,106	0	0	0	52	12/25/2035	1FM.....
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....	.....	03/25/2013	MBS Paydown 0.624794367.....	.....	.....	.....	45,181	45,181	32,530	33,608	0	5,838	0	5,838	0	45,181	0	0	0	100	12/25/2035	1FM.....
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....	.....	01/25/2013	MBS Paydown 0.3343245.....	.....	.....	.....	52,861	52,861	35,946	27,465	0	0	0	0	0	52,861	0	0	0	38	06/25/2037	1FM.....
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....	.....	02/25/2013	MBS Paydown 0.33277708.....	.....	.....	.....	10,832	10,832	7,366	5,628	0	0	0	0	0	10,832	0	0	0	15	06/25/2037	1FM.....
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....	.....	03/25/2013	MBS Paydown 0.3302185.....	.....	.....	.....	13,211	13,211	8,984	9,305	0	0	0	0	0	13,211	0	0	0	28	06/25/2037	1FM.....
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....	.....	03/25/2013	Pass-Through Loss.....	.....	.....	.....	0	4,699	3,195	0	0	0	0	0	0	0	0	0	0	10	06/25/2037	1FM.....
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	.....	01/25/2013	MBS Paydown 0.517470363.....	.....	.....	.....	38,325	38,325	33,966	36,619	0	0	0	0	0	38,325	0	0	0	195	09/25/2035	1FM.....
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	.....	02/25/2013	MBS Paydown 0.504449893.....	.....	.....	.....	91,143	91,143	80,776	87,085	0	131	0	131	0	91,143	0	0	0	920	09/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.19

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....	03/25/2013	MBS Paydown 0.477759551.....	.....	.....	.....	186,832	186,832	165,580	178,514	0	4,483	0	4,483	0	186,832	0	0	0	2,817	09/25/2035	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	01/25/2013	MBS Paydown 0.404993861.....	.....	.....	.....	8,953	8,953	5,820	2,586	0	0	0	0	0	8,953	0	0	0	37	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	01/25/2013	Pass-Through Loss.....	.....	.....	.....	0	2,688	1,747	0	0	0	0	0	0	0	0	0	0	11	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	02/25/2013	MBS Paydown 0.393354621.....	.....	.....	.....	15,528	15,528	10,093	5,172	0	0	0	0	0	15,528	0	0	0	146	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	02/25/2013	Pass-Through Loss.....	.....	.....	.....	0	7,751	5,038	0	0	0	0	0	0	0	0	0	0	73	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	03/25/2013	Pass-Through Loss.....	.....	.....	.....	0	1,140	741	0	0	0	0	0	0	0	0	0	0	11	01/25/2037	1FM.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	01/25/2013	MBS Paydown 0.371134354.....	.....	.....	.....	38,932	38,932	33,092	33,472	0	105	0	105	0	38,932	0	0	0	181	07/25/2047	1FM.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	02/25/2013	MBS Paydown 0.361010009.....	.....	.....	.....	50,622	50,622	43,028	43,523	0	2,189	0	2,189	0	50,622	0	0	0	471	07/25/2047	1FM.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	03/25/2013	MBS Paydown 0.345560109.....	.....	.....	.....	77,250	77,250	65,662	66,417	0	6,622	0	6,622	0	77,250	0	0	0	1,076	07/25/2047	1FM.....
54323M AJ 7	LONGVIEW POWER TL FAC L+475 2/28/14.....	03/28/2013	Paydown 100.0.....	.....	.....	.....	2,167	2,167	2,167	1,435	0	0	0	0	0	2,167	0	0	0	0	02/28/2014	4FE.....
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....	01/25/2013	MBS Paydown 0.63104499.....	.....	.....	.....	30,785	30,785	28,727	23,241	0	211	0	211	0	30,785	0	0	0	407	09/25/2033	1FM.....
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....	02/25/2013	MBS Paydown 0.61093139.....	.....	.....	.....	30,170	30,170	28,153	22,777	0	375	0	375	0	30,170	0	0	0	797	09/25/2033	1FM.....
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....	03/25/2013	MBS Paydown 0.59477366.....	.....	.....	.....	24,237	24,237	22,616	18,298	0	488	0	488	0	24,237	0	0	0	962	09/25/2033	1FM.....
55265K Z7 7	MASTR 2003-11 6A10 IO INV 12/25/33.....	01/25/2013	MBS Paydown 0.0.....	.....	.....	.....	0	0	0	78,737	0	0	0	0	0	0	0	0	0	0	12/25/2033	2FE.....
55265K Z7 7	MASTR 2003-11 6A10 IO INV 12/25/33.....	02/25/2013	MBS Paydown 0.0.....	.....	.....	.....	0	0	0	78,737	0	0	0	0	0	0	0	0	0	0	12/25/2033	2FE.....
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034.....	02/25/2013	MBS Paydown 0.0.....	.....	.....	.....	0	0	0	29,337	0	0	0	0	0	0	0	0	0	0	03/25/2034	3FE.....
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034.....	03/25/2013	MBS Paydown 0.0.....	.....	.....	.....	0	0	0	29,337	0	0	0	0	0	0	0	0	0	0	03/25/2034	3FE.....
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034.....	01/25/2013	MBS Paydown 0.35157287.....	.....	.....	.....	151,068	151,068	151,068	150,780	0	(201)	0	(201)	0	151,068	0	0	0	648	08/25/2034	1FM.....
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034.....	02/25/2013	MBS Paydown 0.3452735.....	.....	.....	.....	53,545	53,545	53,545	53,443	0	(46)	0	(46)	0	53,545	0	0	0	459	08/25/2034	1FM.....
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034.....	03/25/2013	MBS Paydown 0.33370262.....	.....	.....	.....	98,352	98,352	98,352	98,165	0	(102)	0	(102)	0	98,352	0	0	0	1,265	08/25/2034	1FM.....
581557 AU 9	MCKESSON CORP 5.25 03/01/2013.....	03/01/2013	Maturity 100.0.....	.....	.....	.....	4,000,000	4,000,000	3,983,200	3,999,461	0	539	0	539	0	4,000,000	0	0	0	105,000	03/01/2013	1FE.....
58501W AV 3	STEER Z1 A (JCP) 7.54 03/01/2017.....	03/01/2013	Paydown 100.0.....	.....	.....	.....	102,900	102,900	109,661	104,729	0	(126)	0	(126)	0	102,900	0	0	0	3,879	03/01/2017	3.....
60688V AC 8	MMODAL INC TL B L+550 8/17/2019.....	03/28/2013	Paydown 100.0.....	.....	.....	.....	3,708	3,708	3,659	3,553	107	48	0	155	0	3,708	0	0	0	0	08/17/2019	3FE.....
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....	01/25/2013	MBS Paydown 0.37000728.....	.....	.....	.....	574	574	446	265	0	0	0	0	0	574	0	0	0	2	06/25/2036	1FM.....
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....	02/25/2013	MBS Paydown 0.36947738.....	.....	.....	.....	689	689	535	317	0	(1)	0	(1)	0	689	0	0	0	5	06/25/2036	1FM.....
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....	03/25/2013	MBS Paydown 0.36473954.....	.....	.....	.....	6,159	6,159	4,781	2,837	0	2,082	0	2,082	0	6,159	0	0	0	63	06/25/2036	1FM.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	01/25/2013	MBS Paydown 0.82007505.....	.....	.....	.....	35,302	35,302	35,302	21,544	0	(22)	0	(22)	0	35,302	0	0	0	120	10/25/2046	1FM.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	02/25/2013	MBS Paydown 0.81703258.....	.....	.....	.....	27,382	27,382	23,457	17,529	0	(31)	0	(31)	0	27,382	0	0	0	147	10/25/2046	1FM.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	03/25/2013	MBS Paydown 0.81512672.....	.....	.....	.....	17,153	17,153	14,694	10,980	0	(39)	0	(39)	0	17,153	0	0	0	153	10/25/2046	1FM.....
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....	01/26/2013	MBS Paydown 0.586263631.....	.....	.....	.....	68,349	68,349	70,975	70,822	0	(922)	0	(922)	0	68,349	0	0	0	342	04/26/2036	4FM.....
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....	02/26/2013	MBS Paydown 0.580405714.....	.....	.....	.....	49,792	49,792	51,705	51,594	0	(38)	0	(38)	0	49,792	0	0	0	498	04/26/2036	4FM.....
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....	03/26/2013	MBS Paydown 0.576227814.....	.....	.....	.....	35,512	35,512	36,876	36,797	0	(53)	0	(53)	0	35,512	0	0	0	533	04/26/2036	4FM.....
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36.....	02/25/2013	MBS Paydown 0.731705919.....	.....	.....	.....	11,713	11,713	7,789	7,789	0	372	0	372	0	11,713	0	0	0	45	10/25/2036	1FM.....
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36.....	03/25/2013	MBS Paydown 0.727277176.....	.....	.....	.....	11,072	11,072	7,363	7,363	0	158	0	158	0	11,072	0	0	0	85	10/25/2036	1FM.....
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36.....	02/25/2013	MBS Paydown 0.731705918.....	.....	.....	.....	4,685	4,685	3,116	3,116	0	149	0	149	0	4,685	0	0	0	18	10/25/2036	1FM.....
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36.....	03/25/2013	MBS Paydown 0.727277176.....	.....	.....	.....	4,429	4,429	2,945	2,945	0	63	0	63	0	4,429	0	0	0	34	10/25/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.20

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	01/25/2013	MBS Paydown 0.23253768.....			13,274	13,274	12,328	12,856	0	0	0	0	0	13,274	0	0	0	53	03/25/2035	1FM.....	
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	02/25/2013	MBS Paydown 0.22873431.....			7,607	7,607	7,065	7,367	0	12	0	12	0	7,607	0	0	0	61	03/25/2035	1FM.....	
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....	03/25/2013	MBS Paydown 0.22356027.....			10,348	10,348	9,611	10,022	0	29	0	29	0	10,348	0	0	0	124	03/25/2035	1FM.....	
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	01/25/2013	MBS Paydown 0.20838199.....			2,420	2,420	2,420	4,053	0	0	0	0	0	2,420	0	0	0	11	03/25/2047	4FM.....	
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	01/25/2013	Pass-Through Loss.....			0	3,931	3,931	0	0	0	0	0	0	0	0	0	0	18	03/25/2047	4FM.....	
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	02/25/2013	MBS Paydown 0.20678955.....			2,673	2,673	2,673	4,065	0	0	0	0	0	2,673	0	0	0	24	03/25/2047	4FM.....	
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	02/25/2013	Pass-Through Loss.....			0	3,697	3,697	0	0	0	0	0	0	0	0	0	0	33	03/25/2047	4FM.....	
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	03/25/2013	MBS Paydown 0.20321151.....			7,073	7,073	7,073	9,134	0	0	0	0	0	7,073	0	0	0	93	03/25/2047	4FM.....	
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....	03/25/2013	Pass-Through Loss.....			0	7,239	7,239	0	0	0	0	0	0	0	0	0	0	95	03/25/2047	4FM.....	
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	01/15/2013	MBS Paydown 0.340705648.....			8,226	8,226	8,225	1,348	0	0	0	0	0	8,226	0	0	0	41	05/15/2024	1AM.....	
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	02/15/2013	MBS Paydown 0.338038177.....			8,002	8,002	8,002	1,312	0	0	0	0	0	8,002	0	0	0	80	05/15/2024	1AM.....	
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	03/15/2013	MBS Paydown 0.332039556.....			17,996	17,996	17,995	2,950	0	0	0	0	0	17,996	0	0	0	271	05/15/2024	1AM.....	
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032.....	01/15/2013	MBS Paydown 0.089242517.....			20,874	20,874	20,868	20,832	0	0	0	0	0	20,874	0	0	0	107	05/15/2032	1FE.....	
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032.....	02/15/2013	MBS Paydown 0.085280949.....			27,731	27,731	27,722	27,675	0	(2)	0	(2)	0	27,731	0	0	0	285	05/15/2032	1FE.....	
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032.....	03/15/2013	MBS Paydown 0.080350497.....			34,513	34,513	34,502	34,444	0	(1)	0	(1)	0	34,513	0	0	0	532	05/15/2032	1FE.....	
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35.....	01/25/2013	MBS Paydown 0.762692842.....			82,296	82,296	82,294	82,020	0	0	0	0	0	82,296	0	0	0	409	11/25/2035	1FM.....	
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35.....	02/25/2013	MBS Paydown 0.749581784.....			75,520	75,520	75,517	75,266	0	4	0	4	0	75,520	0	0	0	727	11/25/2035	1FM.....	
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35.....	03/25/2013	MBS Paydown 0.727771997.....			125,624	125,624	125,620	125,203	0	15	0	15	0	125,624	0	0	0	1,737	11/25/2035	1FM.....	
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046.....	02/25/2013	MBS Paydown 0.721088296.....			32,372	32,372	30,389	30,389	0	32	0	32	0	32,372	0	0	0	10	11/25/2046	1FM.....	
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046.....	03/25/2013	MBS Paydown 0.708578417.....			31,275	31,275	29,359	29,359	0	98	0	98	0	31,275	0	0	0	19	11/25/2046	1FM.....	
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....	02/25/2013	MBS Paydown 0.572499489.....			48,611	48,611	44,905	44,905	0	35	0	35	0	48,611	0	0	0	16	08/25/2046	1FM.....	
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....	03/25/2013	MBS Paydown 0.566673246.....			32,627	32,627	30,139	30,139	0	94	0	94	0	32,627	0	0	0	20	08/25/2046	1FM.....	
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....	03/25/2013	MBS Paydown 0.8353362.....			53,545	53,545	51,470	51,470	0	30	0	30	0	53,545	0	0	0	16	05/25/2037	1Z.....	
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039.....	03/16/2013	MBS Paydown 0.980012205.....			179,890	179,890	181,605	180,712	0	(1,217)	0	(1,217)	0	179,890	0	0	0	2,459	09/16/2039	1FE.....	
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE.....	01/26/2013	MBS Paydown 0.695513901.....			204,892	204,892	204,636	203,767	0	552	0	552	0	204,892	0	0	0	965	08/26/2036	5FM.....	
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE.....	02/26/2013	MBS Paydown 0.6701045.....			127,047	127,047	126,888	126,349	0	94	0	94	0	127,047	0	0	0	1,197	08/26/2036	5FM.....	
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE.....	03/26/2013	MBS Paydown 0.65633594.....			68,843	68,843	68,757	68,465	0	(93)	0	(93)	0	68,843	0	0	0	972	08/26/2036	5FM.....	
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	01/25/2013	MBS Paydown 0.355869594.....			419	419	222	363	0	0	0	0	0	419	0	0	0	1	02/25/2037	1FM.....	
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	01/25/2013	Pass-Through Loss.....			0	1,191	631	0	0	0	0	0	0	0	0	0	0	4	02/25/2037	1FM.....	
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	02/25/2013	MBS Paydown 0.350564638.....			25,358	25,358	13,440	5,984	0	0	0	0	0	25,358	0	0	0	149	02/25/2037	1FM.....	
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	02/25/2013	Pass-Through Loss.....			0	1,166	618	0	0	0	0	0	0	0	0	0	0	7	02/25/2037	1FM.....	
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	03/25/2013	MBS Paydown 0.347552392.....			6,086	6,086	3,226	3,398	0	0	0	0	0	6,086	0	0	0	54	02/25/2037	1FM.....	
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....	03/25/2013	Pass-Through Loss.....			0	8,975	4,757	0	0	0	0	0	0	0	0	0	0	79	02/25/2037	1FM.....	
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37.....	01/25/2013	MBS Paydown 0.25436702.....			1,728	1,728	1,728	1,154	0	0	0	0	0	1,728	0	0	0	8	04/25/2037	1FM.....	
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37.....	02/25/2013	MBS Paydown 0.25378378.....			5,832	5,832	5,832	3,894	0	(11)	0	(11)	0	5,832	0	0	0	56	04/25/2037	1FM.....	
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37.....	03/25/2013	MBS Paydown 0.25338206.....			4,017	4,017	4,017	2,682	0	(12)	0	(12)	0	4,017	0	0	0	58	04/25/2037	1FM.....	

SCHEDULE D - PART 4

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

QE05.21

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36.....		.....	01/25/2013	MBS Paydown 0.3417933.....		1,634	1,634	1,628	1,348	277	0	0	277	0	1,634	0	0	0	7	02/25/2036	4FM.....
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36.....		.....	02/25/2013	MBS Paydown 0.33987447.....		4,020	4,020	4,004	3,316	681	(0)	0	681	0	4,020	0	0	0	32	02/25/2036	4FM.....
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36.....		.....	03/25/2013	MBS Paydown 0.33733138.....		5,328	5,328	5,307	4,395	903	(1)	0	902	0	5,328	0	0	0	63	02/25/2036	4FM.....
760985 GQ 8	RAMP 2002-RS1 A15 NAS 5.91* 01/25/32.....		.....	01/25/2013	MBS Paydown 0.27803033.....		5,095	5,095	5,094	5,079	0	0	0	0	0	5,095	0	0	0	25	01/25/2032	1FM.....
760985 GQ 8	RAMP 2002-RS1 A15 NAS 5.91* 01/25/32.....		.....	02/25/2013	MBS Paydown 0.276821079.....		3,628	3,628	3,627	3,616	0	(0)	0	(0)	0	3,628	0	0	0	36	01/25/2032	1FM.....
760985 GQ 8	RAMP 2002-RS1 A15 NAS 5.91* 01/25/32.....		.....	03/25/2013	MBS Paydown 0.275365381.....		4,367	4,367	4,366	4,353	0	(0)	0	(0)	0	4,367	0	0	0	65	01/25/2032	1FM.....
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....		.....	01/25/2013	MBS Paydown 0.883143244.....		23,551	23,551	23,545	21,916	0	180	0	180	0	23,551	0	0	0	106	07/25/2033	2FM.....
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....		.....	02/25/2013	MBS Paydown 0.877327773.....		11,631	11,631	11,628	10,824	0	19	0	19	0	11,631	0	0	0	105	07/25/2033	2FM.....
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....		.....	03/25/2013	MBS Paydown 0.871058619.....		12,538	12,538	12,535	11,668	0	37	0	37	0	12,538	0	0	0	170	07/25/2033	2FM.....
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033.....		.....	01/25/2013	MBS Paydown 0.347822826.....		139,452	139,452	139,474	138,982	0	0	0	0	0	139,452	0	0	0	639	09/25/2033	1FM.....
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033.....		.....	02/25/2013	MBS Paydown 0.32008272.....		221,921	221,921	221,956	221,173	0	39	0	39	0	221,921	0	0	0	2,034	09/25/2033	1FM.....
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033.....		.....	03/25/2013	MBS Paydown 0.294640377.....		203,539	203,539	203,571	202,853	0	95	0	95	0	203,539	0	0	0	2,799	09/25/2033	1FM.....
76110V QL 5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....		.....	01/25/2013	MBS Paydown 0.134501767.....		55,808	55,808	55,808	51,503	0	1,330	0	1,330	0	55,808	0	0	0	240	06/25/2034	1FM.....
76110V QL 5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....		.....	02/25/2013	MBS Paydown 0.126083097.....		33,675	33,675	33,675	31,077	0	193	0	193	0	33,675	0	0	0	290	06/25/2034	1FM.....
76110V QL 5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....		.....	03/25/2013	MBS Paydown 0.117308256.....		35,099	35,099	35,099	32,392	0	590	0	590	0	35,099	0	0	0	453	06/25/2034	1FM.....
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31.....		.....	01/25/2013	MBS Paydown 0.346508585.....		19,606	19,606	19,606	6,936	0	0	0	0	0	19,606	0	0	0	70	11/25/2031	1FM.....
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31.....		.....	02/25/2013	MBS Paydown 0.342469752.....		22,214	22,214	22,213	7,859	0	59	0	59	0	22,214	0	0	0	158	11/25/2031	1FM.....
76110W XQ 4	RASC 2004-KS4 A14 SEQ 4.26 11/25/31.....		.....	03/25/2013	MBS Paydown 0.338568353.....		21,458	21,458	21,457	7,591	0	115	0	115	0	21,458	0	0	0	229	11/25/2031	1FM.....
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035.....		.....	01/25/2013	MBS Paydown 0.338418778.....		38,011	38,011	31,834	34,782	0	0	0	0	0	38,011	0	0	0	18	08/25/2035	1FM.....
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035.....		.....	01/25/2013	Pass-Through Loss.....		0	12,917	10,818	0	0	0	0	0	0	0	0	0	0	6	08/25/2035	1FM.....
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035.....		.....	02/25/2013	MBS Paydown 0.332627046.....		52,786	52,786	44,208	41,388	0	0	0	0	0	52,786	0	0	0	49	08/25/2035	1FM.....
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035.....		.....	02/25/2013	Pass-Through Loss.....		0	7,814	6,544	0	0	0	0	0	0	0	0	0	0	7	08/25/2035	1FM.....
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035.....		.....	03/25/2013	MBS Paydown 0.330772555.....		17,954	17,954	15,036	13,252	0	0	0	0	0	17,954	0	0	0	25	08/25/2035	1FM.....
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035.....		.....	03/25/2013	Pass-Through Loss.....		0	1,450	1,214	0	0	0	0	0	0	0	0	0	0	2	08/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		.....	01/25/2013	MBS Paydown 0.372514909.....		2,366	2,366	2,174	853	0	0	0	0	0	2,366	0	0	0	12	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		.....	01/25/2013	Pass-Through Loss.....		0	390	358	0	0	0	0	0	0	0	0	0	0	2	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		.....	02/25/2013	MBS Paydown 0.353711865.....		27,815	27,815	25,555	8,728	0	0	0	0	0	27,815	0	0	0	278	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		.....	02/25/2013	Pass-Through Loss.....		0	390	358	0	0	0	0	0	0	0	0	0	0	4	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		.....	03/25/2013	MBS Paydown 0.353055822.....		597	597	548	305	0	0	0	0	0	597	0	0	0	9	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		.....	03/25/2013	Pass-Through Loss.....		0	387	356	0	0	0	0	0	0	0	0	0	0	6	10/25/2035	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	01/25/2013	MBS Paydown 0.253217947.....		9,230	9,230	9,224	612	0	0	0	0	0	9,230	0	0	0	42	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	01/25/2013	Pass-Through Loss.....		0	3,137	3,135	0	0	0	0	0	0	0	0	0	0	14	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	02/25/2013	MBS Paydown 0.250247928.....		9,364	9,364	9,358	588	0	0	0	0	0	9,364	0	0	0	86	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	02/25/2013	Pass-Through Loss.....		0	2,516	2,515	0	0	0	0	0	0	0	0	0	0	23	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	03/25/2013	MBS Paydown 0.246962012.....		10,421	10,421	10,414	650	0	0	0	0	0	10,421	0	0	0	143	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	03/25/2013	Pass-Through Loss.....		0	2,723	2,721	0	0	0	0	0	0	0	0	0	0	37	02/25/2036	1FM.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036.....	.....	.....	02/25/2013	MBS Paydown 0.204723526.....	.....	.....15,316	15,316	14,455	14,455	0	7	0	7	0	15,316	0	0	0	5	03/25/2036	2FM.....
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036.....	.....	.....	03/25/2013	MBS Paydown 0.200010652.....	.....	.....23,564	23,564	22,239	22,239	0	60	0	60	0	23,564	0	0	0	16	03/25/2036	2FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	.....	.....	01/25/2013	MBS Paydown 0.129289642.....	.....	.....22,033	22,033	20,023	21,831	0	0	0	0	0	22,033	0	0	0	88	10/25/2032	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	.....	.....	01/25/2013	Pass-Through Loss.....	.....	.....0	799	726	0	0	0	0	0	0	0	0	0	0	3	10/25/2032	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	.....	.....	02/25/2013	MBS Paydown 0.126611464.....	.....	.....7,476	7,476	6,793	10,243	0	0	0	0	0	7,476	0	0	0	59	10/25/2032	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	.....	.....	02/25/2013	Pass-Through Loss.....	.....	.....0	3,237	2,942	0	0	0	0	0	0	0	0	0	0	26	10/25/2032	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	.....	.....	03/25/2013	MBS Paydown 0.122637296.....	.....	.....15,367	15,367	13,965	15,199	0	0	0	0	0	15,367	0	0	0	183	10/25/2032	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	.....	.....	03/25/2013	Pass-Through Loss.....	.....	.....0	530	481	0	0	0	0	0	0	0	0	0	0	6	10/25/2032	1FM.....
76112B HY 9	RAMP 2005-RS1 A16 NAS 4.713 1/25/35.....	.....	.....	01/25/2013	MBS Paydown 0.442204522.....	.....	.....55,470	55,470	55,333	54,639	0	(821)	0	(821)	0	55,470	0	0	0	218	01/25/2035	1FM.....
76112B HY 9	RAMP 2005-RS1 A16 NAS 4.713 1/25/35.....	.....	.....	02/25/2013	MBS Paydown 0.423735039.....	.....	.....95,303	95,303	95,066	93,874	0	(1,489)	0	(1,489)	0	95,303	0	0	0	749	01/25/2035	1FM.....
76112B HY 9	RAMP 2005-RS1 A16 NAS 4.713 1/25/35.....	.....	.....	03/25/2013	MBS Paydown 0.398431143.....	.....	.....130,568	130,568	130,244	128,611	0	(2,073)	0	(2,073)	0	130,568	0	0	0	1,538	01/25/2035	1FM.....
780255 ZA 6	RPI FINANCE TRUST TL L+250 11/9/2016.....	.....	.....	03/28/2013	Paydown 100.0.....	.....	.....4,900	4,900	4,893	4,895	0	0	0	0	0	4,900	0	0	0	0	11/09/2016	2FE.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	.....	.....	01/15/2013	MBS Paydown 0.625941028.....	.....	.....47,167	47,167	0	47,112	0	(2)	0	(2)	0	47,167	0	0	0	141	07/15/2042	1FE.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	.....	.....	02/15/2013	MBS Paydown 0.614584674.....	.....	.....56,782	56,782	0	56,715	0	16	0	16	0	56,782	0	0	0	351	07/15/2042	1FE.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	.....	.....	03/15/2013	MBS Paydown 0.602160092.....	.....	.....62,123	62,123	62,123	62,050	0	824	0	824	0	62,123	0	0	0	563	07/15/2042	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	.....	.....	01/15/2013	MBS Paydown 0.815919008.....	.....	.....73,802	73,802	73,802	73,726	0	(2)	0	(2)	0	73,802	0	0	0	434	05/16/2044	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	.....	.....	02/15/2013	MBS Paydown 0.80754988.....	.....	.....83,691	83,691	83,691	83,604	0	(66)	0	(66)	0	83,691	0	0	0	742	05/16/2044	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	.....	.....	03/15/2013	MBS Paydown 0.799823575.....	.....	.....77,263	77,263	77,263	77,183	0	10	0	10	0	77,263	0	0	0	892	05/16/2044	1FE.....
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....	.....	.....	01/20/2013	MBS Paydown 0.888678317.....	.....	.....66,452	66,452	66,440	66,440	0	6	0	6	0	66,452	0	0	0	104	08/20/2029	1FE.....
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....	.....	.....	02/20/2013	MBS Paydown 0.846334959.....	.....	.....84,687	84,687	84,671	84,672	0	10	0	10	0	84,687	0	0	0	264	08/20/2029	1FE.....
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....	.....	.....	03/20/2013	MBS Paydown 0.808690042.....	.....	.....75,290	75,290	75,276	75,276	0	8	0	8	0	75,290	0	0	0	352	08/20/2029	1FE.....
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....	.....	.....	01/15/2013	MBS Paydown 0.902038492.....	.....	.....109,556	109,556	109,500	109,494	0	15	0	15	0	109,556	0	0	0	274	03/17/2025	1FE.....
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....	.....	.....	02/15/2013	MBS Paydown 0.876806825.....	.....	.....113,543	113,543	113,484	113,478	0	30	0	30	0	113,543	0	0	0	568	03/17/2025	1FE.....
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....	.....	.....	03/15/2013	MBS Paydown 0.845880899.....	.....	.....139,167	139,167	139,095	139,088	0	46	0	46	0	139,167	0	0	0	1,044	03/17/2025	1FE.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....	.....	.....	01/25/2013	MBS Paydown 0.855300121.....	.....	.....13,357	13,357	7,297	(778)	0	0	0	0	0	13,357	0	0	0	69	05/25/2035	1FM.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....	.....	.....	02/25/2013	MBS Paydown 0.84972765.....	.....	.....18,662	18,662	10,194	(1,088)	0	11	0	11	0	18,662	0	0	0	194	05/25/2035	1FM.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....	.....	.....	03/25/2013	MBS Paydown 0.843805192.....	.....	.....19,834	19,834	10,834	(1,156)	0	53	0	53	0	19,834	0	0	0	309	05/25/2035	1FM.....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....	.....	.....	02/25/2013	MBS Paydown 0.999963.....	.....	.....74	74	71	71	0	3	0	3	0	74	0	0	0	0	03/25/2037	5FE.....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....	.....	.....	03/25/2013	MBS Paydown 0.93150924.....	.....	.....136,908	136,908	131,003	131,003	0	6,101	0	6,101	0	136,908	0	0	0	75	03/25/2037	5FE.....
855030 AJ 1	STAPLES INC 9.75 01/15/2014.....	.....	.....	01/22/2013	Cash Tender 108.851.....	.....	.....6,531,060	6,000,000	6,060,000	6,014,724	0	(787)	0	(787)	0	6,013,937	0	517,123	517,123	303,875	01/15/2014	2FE.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....	.....	.....	01/25/2013	MBS Paydown 0.36839381.....	.....	.....37,302	37,302	26,111	25,277	0	5,274	0	5,274	0	37,302	0	0	0	16	08/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....	.....	.....	02/25/2013	MBS Paydown 0.36771129.....	.....	.....3,405	3,405	2,383	2,307	0	24	0	24	0	3,405	0	0	0	3	08/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....	.....	.....	03/25/2013	MBS Paydown 0.356800137.....	.....	.....48,558	48,558	33,990	32,905	0	9,298	0	9,298	0	48,558	0	0	0	61	08/25/2035	1FM.....
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....	.....	.....	01/25/2013	MBS Paydown 0.46227849.....	.....	.....25,481	25,481	19,684	19,139	0	2,905	0	2,905	0	25,481	0	0	0	115	09/25/2035	1FM.....
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....	.....	.....	02/25/2013	MBS Paydown 0.45580321.....	.....	.....32,376	32,376	25,011	24,319	0	4,810	0	4,810	0	32,376	0	0	0	292	09/25/2035	1FM.....
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....	.....	.....	03/25/2013	MBS Paydown 0.45061367.....	.....	.....25,948	25,948	20,045	19,490	0	3,151	0	3,151	0	25,948	0	0	0	351	09/25/2035	1FM.....

QE05.22

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....			03/25/2013	MBS Paydown 0.258100187.....		6,849	6,849	6,190	6,190	0	103	0	103	0	6,849	0	0	0	19	08/25/2031	1FM.....
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....			01/25/2013	MBS Paydown 0.205071062.....		6,039	6,039	4,253	4,849	0	(953)	0	(953)	0	6,039	0	0	0	0	04/25/2031	1FM.....
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....			02/25/2013	MBS Paydown 0.20300093.....		7,245	7,245	5,103	5,819	0	29	0	29	0	7,245	0	0	0	0	04/25/2031	1FM.....
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....			03/25/2013	MBS Paydown 0.200845823.....		7,543	7,543	5,313	6,057	0	52	0	52	0	7,543	0	0	0	0	04/25/2031	1FM.....
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....			01/28/2013	MBS Paydown 0.008593619.....		781	781	781	778	3	0	0	3	0	781	0	0	0	0	08/28/2032	6*.....
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....			02/28/2013	MBS Paydown 0.008078758.....		5,149	5,149	5,145	5,127	22	0	0	22	0	5,149	0	0	0	0	08/28/2032	6*.....
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....			03/28/2013	MBS Paydown 0.007149669.....		9,291	9,291	9,285	9,251	39	0	0	39	0	9,291	0	0	0	0	08/28/2032	6*.....
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....			01/25/2013	MBS Paydown 0.211721397.....		18,382	18,382	14,292	15,202	0	54	0	54	0	18,382	0	0	0	0	01/25/2031	1AM.....
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....			02/25/2013	MBS Paydown 0.208626809.....		21,662	21,662	16,842	17,914	0	143	0	143	0	21,662	0	0	0	0	01/25/2031	1AM.....
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....			03/25/2013	MBS Paydown 0.20573058.....		20,274	20,274	15,763	16,766	0	200	0	200	0	20,274	0	0	0	0	01/25/2031	1AM.....
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....			01/25/2013	MBS Paydown 0.318018054.....		15,005	15,005	15,047	14,939	0	0	0	0	0	15,005	0	0	0	68	05/25/2034	1FM.....
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....			02/25/2013	MBS Paydown 0.313343402.....		31,554	31,554	31,643	31,416	0	2	0	2	0	31,554	0	0	0	285	05/25/2034	1FM.....
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....			03/25/2013	MBS Paydown 0.310466622.....		19,418	19,418	19,473	19,333	0	3	0	3	0	19,418	0	0	0	263	05/25/2034	1FM.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....			03/25/2013	MBS Paydown 0.25361947.....		20,927	20,927	19,776	19,776	0	21	0	21	0	20,927	0	0	0	5	06/25/2037	1Z.....
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026.....			01/20/2013	MBS Paydown 0.833333333.....		16,667	16,667	17,047	17,016	0	(7)	0	(7)	0	16,667	0	0	0	66	05/20/2026	1FE.....
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026.....			02/20/2013	MBS Paydown 0.825.....		16,667	16,667	17,047	17,016	0	(18)	0	(18)	0	16,667	0	0	0	124	05/20/2026	1FE.....
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026.....			03/20/2013	MBS Paydown 0.816666667.....		16,667	16,667	17,047	17,016	0	(26)	0	(26)	0	16,667	0	0	0	180	05/20/2026	1FE.....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....			03/20/2013	MBS Paydown 0.991666667.....		16,667	16,667	16,664	16,664	0	0	0	0	0	16,667	0	0	0	30	02/22/2038	1FE.....
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R..		01/15/2013	MBS Paydown 0.841666667.....		12,500	12,500	13,271	13,250	0	(6)	0	(6)	0	12,500	0	0	0	47	06/15/2026	1FE.....
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R..		02/15/2013	MBS Paydown 0.833333334.....		12,500	12,500	13,271	13,250	0	(21)	0	(21)	0	12,500	0	0	0	98	06/15/2026	1FE.....
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R..		03/15/2013	MBS Paydown 0.825.....		12,500	12,500	13,271	13,250	0	(34)	0	(34)	0	12,500	0	0	0	144	06/15/2026	1FE.....
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43.....			02/15/2013	MBS Paydown 0.990591786.....		21,686	21,686	21,686	21,686	0	0	0	0	0	21,686	0	0	0	76	01/15/2043	1FE.....
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43.....			03/15/2013	MBS Paydown 0.981156941.....		21,747	21,747	21,747	21,747	0	0	0	0	0	21,747	0	0	0	118	01/15/2043	1FE.....
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....			01/25/2013	MBS Paydown 0.386035234.....		6,748	6,748	5,449	4,922	0	0	0	0	0	6,748	0	0	0	7	01/25/2046	1FM.....
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....			02/25/2013	MBS Paydown 0.38435218.....		6,732	6,732	5,436	4,911	0	2	0	2	0	6,732	0	0	0	14	01/25/2046	1FM.....
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....			03/25/2013	MBS Paydown 0.383317965.....		4,137	4,137	3,341	3,017	0	3	0	3	0	4,137	0	0	0	13	01/25/2046	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			01/25/2013	MBS Paydown 0.202531242.....		8,063	8,063	6,370	(380)	0	0	0	0	0	8,063	0	0	0	5	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			01/25/2013	Pass-Through Loss.....		0	7,035	5,558	0	0	0	0	0	0	0	0	0	0	5	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			02/25/2013	MBS Paydown 0.20118418.....		432	432	341	(136)	0	0	0	0	0	432	0	0	0	1	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			02/25/2013	Pass-Through Loss.....		0	4,956	3,915	0	0	0	0	0	0	0	0	0	0	7	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			03/25/2013	MBS Paydown 0.199637876.....		2,718	2,718	2,147	(156)	0	0	0	0	0	2,718	0	0	0	5	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			03/25/2013	Pass-Through Loss.....		0	3,467	2,739	0	0	0	0	0	0	0	0	0	0	7	07/25/2036	1FM.....
949760 AP 7	WFMBS 2003-9 1A14 SSNR NAS 8/25/2033.....			01/25/2013	MBS Paydown 0.38193492.....		116,773	116,773	114,456	115,188	0	1,116	0	1,116	0	116,773	0	0	0	511	08/25/2033	1FM.....
949760 AP 7	WFMBS 2003-9 1A14 SSNR NAS 8/25/2033.....			02/25/2013	MBS Paydown 0.36975376.....		85,268	85,268	83,576	84,110	0	816	0	816	0	85,268	0	0	0	746	08/25/2033	1FM.....
949760 AP 7	WFMBS 2003-9 1A14 SSNR NAS 8/25/2033.....			03/25/2013	MBS Paydown 0.36257739.....		50,235	50,235	49,238	49,552	0	466	0	466	0	50,235	0	0	0	659	08/25/2033	1FM.....
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36.....			01/25/2013	MBS Paydown 0.211403172.....		38,973	38,973	38,949	35,506	0	0	0	0	0	38,973	0	0	0	176	03/25/2036	1FM.....

QE05.23

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
94983G AA 6	WFMB 2006-AR3 A1 SEQ SSNR CSTR 03/36.....			.....	01/25/2013	Pass-Through Loss.....	.....	.....0	6,598	6,594	0	0	0	0	0	0	0	0	0	0	30	03/25/2036	1FM.....
94983G AA 6	WFMB 2006-AR3 A1 SEQ SSNR CSTR 03/36.....			.....	02/25/2013	MBS Paydown 0.21013752.....	.....	.....15,188	15,188	15,178	11,833	0	0	0	0	0	15,188	0	0	0	113	03/25/2036	1FM.....
94983G AA 6	WFMB 2006-AR3 A1 SEQ SSNR CSTR 03/36.....			.....	03/25/2013	MBS Paydown 0.20553045.....	.....	.....46,372	46,372	46,343	43,074	0	0	0	0	0	46,372	0	0	0	449	03/25/2036	1FM.....
94983G AA 6	WFMB 2006-AR3 A1 SEQ SSNR CSTR 03/36.....			.....	03/25/2013	Pass-Through Loss.....	.....	.....0	8,913	8,907	0	0	0	0	0	0	0	0	0	0	86	03/25/2036	1FM.....
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025.....			.....	01/20/2013	MBS Paydown 0.693073573.....	.....	.....132,503	132,503	132,503	132,076	0	(6)	0	(6)	0	132,503	0	0	0	497	09/20/2025	1FE.....
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025.....			.....	02/20/2013	MBS Paydown 0.663626238.....	.....	.....147,237	147,237	147,237	146,763	0	(1)	0	(1)	0	147,237	0	0	0	1,104	09/20/2025	1FE.....
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025.....			.....	03/20/2013	MBS Paydown 0.636597482.....	.....	.....135,144	135,144	135,144	134,709	0	22	0	22	0	135,144	0	0	0	1,520	09/20/2025	1FE.....
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....			.....	01/20/2013	MBS Paydown 0.940492554.....	.....	.....119,015	119,015	119,015	118,858	0	0	0	0	0	119,015	0	0	0	116	03/20/2025	1FE.....
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....			.....	02/20/2013	MBS Paydown 0.91404881.....	.....	.....52,887	52,887	52,887	52,818	0	(87)	0	(87)	0	52,887	0	0	0	162	03/20/2025	1FE.....
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....			.....	03/20/2013	MBS Paydown 0.886675771.....	.....	.....54,746	54,746	54,746	54,674	0	(85)	0	(85)	0	54,746	0	0	0	281	03/20/2025	1FE.....
973582 AA 7	WINDSOR FINANCIN 5.881 07/15/2017.....			.....	01/04/2013	Call 111.5082.....	.....	.....1,435,566	1,287,408	1,287,408	1,249,079	38,395	(65)	0	38,330	0	1,287,408	0	148,158	148,158	16,615	07/15/2017	4FE.....
973582 ZZ 5	WINDSOR FINANCING TL B L+500 12/5/2017.....			.....	03/27/2013	Paydown 100.0.....	.....	.....34,140	34,140	33,798	33,798	0	342	0	342	0	34,140	0	0	0	450	12/05/2017	3FE.....
973582 ZZ 5	WINDSOR FINANCING TL B L+500 12/5/2017.....			.....	03/28/2013	Paydown 100.0.....	.....	.....5,000	5,000	4,950	4,950	0	50	0	50	0	5,000	0	0	0	0	12/05/2017	3FE.....
98458P AB 1	YALE UNIVERSITY MTN 2.90 10/15/2014.....			.....	03/15/2013	Partial Call 104.071419.....	.....	.....514,113	494,000	492,992	493,615	0	385	0	385	0	494,000	0	20,113	20,113	5,969	10/15/2014	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....			.....			.....	.....71,459,562	71,904,853	69,686,630	67,451,424	59,826	684,624	0	744,450	0	70,292,287	0	1,167,275	1,167,275	1,145,104	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....			.....			.....	.....131,997,315	132,418,002	132,641,559	128,571,911	63,468	98,832	0	162,300	0	130,830,040	0	1,167,275	1,167,275	2,374,611	XXX...	XXX...
8399999.	Total - Bonds.....			.....			.....	.....131,997,315	132,418,002	132,641,559	128,571,911	63,468	98,832	0	162,300	0	130,830,040	0	1,167,275	1,167,275	2,374,611	XXX...	XXX...

Preferred Stocks - Industrial and Miscellaneous

842400	74	9	SOUTHERN CAL ED 6.125.....	.....	02/28/2013	Call 100.0.....	20,000.000	2,000,000	0.00	2,000,000	2,006,876	(6,876)	0	0	(6,876)	0	2,000,000	0	0	0	20,076	XXX...	P2L.....
8499999.			Total - Preferred Stocks - Industrial & Miscellaneous.....					2,000,000	XXX.....	2,000,000	2,006,876	(6,876)	0	0	(6,876)	0	2,000,000	0	0	0	20,076	XXX...	XXX...
8999997.			Total - Preferred Stocks - Part 4.....					2,000,000	XXX.....	2,000,000	2,006,876	(6,876)	0	0	(6,876)	0	2,000,000	0	0	0	20,076	XXX...	XXX...
8999999.			Total - Preferred Stocks.....					2,000,000	XXX.....	2,000,000	2,006,876	(6,876)	0	0	(6,876)	0	2,000,000	0	0	0	20,076	XXX...	XXX...

Common Stocks - Industrial and Miscellaneous

001750 AB 4	AMMC CLO 2011-9A 01/15/2022.....			.....	01/15/2013	Book Value Adjustment.....	.....	.....0.000	224,286	XXX.....	0	224,286	0	0	0	0	224,286	0	0	0	0	XXX...	U.....
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/2022.....			.....	01/11/2013	Book Value Adjustment.....	.....	.....0.000	227,418	XXX.....	0	227,418	0	0	0	0	227,418	0	0	0	0	XXX...	U.....
006847 10 7	ADELPHIA.....			.....	02/14/2013	Distribution.....	.....	.....0.000	10,817	XXX.....	0	0	0	0	0	0	0	0	10,817	10,817	0	XXX...	L.....
086516 10 1	BEST BUY CO INC.....			.....	03/13/2013	INTERSTATE GROUP.....	.....	.....33,000.000	688,553	XXX.....	809,299	391,050	0	0	0	0	391,050	0	297,503	297,503	0	XXX...	L.....
086516 10 1	BEST BUY CO INC.....			.....	03/14/2013	INTERSTATE GROUP.....	.....	.....40,000.000	850,189	XXX.....	971,542	474,000	0	0	0	0	474,000	0	376,189	376,189	0	XXX...	L.....
086516 10 1	BEST BUY CO INC.....			.....	03/15/2013	INTERSTATE GROUP.....	.....	.....25,000.000	538,420	XXX.....	606,815	296,250	0	0	0	0	296,250	0	242,170	242,170	0	XXX...	L.....
086516 10 1	BEST BUY CO INC.....			.....	03/20/2013	ISI GROUP.....	.....	.....10,000.000	228,178	XXX.....	242,726	118,500	0	0	0	0	118,500	0	109,678	109,678	0	XXX...	L.....
24702R 10 1	DELL INC.....			.....	02/05/2013	INTERSTATE.....	.....	.....275,000.000	3,675,953	XXX.....	3,108,380	2,788,500	319,880	0	0	0	3,108,380	0	567,573	567,573	22,000	XXX...	L.....
302104 10 4	EXONE COMPANY.....			.....	02/08/2013	FBR CAPITAL MARKETS & CO.....	.....	.....8,000.000	251,822	XXX.....	144,000	144,000	0	0	0	0	144,000	0	107,822	107,822	0	XXX...	L.....
302104 10 4	EXONE COMPANY.....			.....	03/14/2013	FRIEDMAN BILLINGS RAMSEY.....	.....	.....1,500.000	45,364	XXX.....	27,000	27,000	0	0	0	0	27,000	0	18,364	18,364	0	XXX...	L.....
302104 10 4	EXONE COMPANY.....			.....	03/22/2013	FRIEDMAN BILLINGS RAMSEY.....	.....	.....1,500.000	47,821	XXX.....	27,000	27,000	0	0	0	0	27,000	0	20,821	20,821	0	XXX...	L.....
527288 10 4	LEUCADIA NATIONAL CORP.....			.....	02/26/2013	Spin Off 22662X100.....	.....	.....0.000	4,711	XXX.....	6,003	4,711	0	0	0	0	4,711	0	0	0	0	XXX...	L.....

QE05.24

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
57776* 00 3	MAXJET AIRWAYS, INC.....			01/01/2013	Liquidation.....	130,317.000	0	XXX.....	500,000	0	0	0	0	0	0	0	0	(0)	(0)	0	...XXX...	A.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/09/2013	INTERSTATE.....	19,500.000	74,473	XXX.....	19,500	50,700	..(31,200)	0	0	..(31,200)	0	19,500	0	54,973	54,973	0	...XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/10/2013	INTERSTATE.....	28,000.000	93,907	XXX.....	28,000	72,800	..(44,800)	0	0	..(44,800)	0	28,000	0	65,907	65,907	0	...XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/11/2013	INTERSTATE.....	23,000.000	74,833	XXX.....	23,000	59,800	..(36,800)	0	0	..(36,800)	0	23,000	0	51,833	51,833	0	...XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/14/2013	INTERSTATE.....	6,000.000	21,030	XXX.....	6,000	15,600	..(9,600)	0	0	..(9,600)	0	6,000	0	15,030	15,030	0	...XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/15/2013	INTERSTATE.....	30,000.000	111,726	XXX.....	30,000	78,000	..(48,000)	0	0	..(48,000)	0	30,000	0	81,726	81,726	0	...XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/16/2013	INTERSTATE.....	30,000.000	113,235	XXX.....	30,000	78,000	..(48,000)	0	0	..(48,000)	0	30,000	0	83,235	83,235	0	...XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/17/2013	INTERSTATE.....	20,000.000	82,110	XXX.....	20,000	52,000	..(32,000)	0	0	..(32,000)	0	20,000	0	62,110	62,110	0	...XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/18/2013	INTERSTATE.....	40,000.000	187,016	XXX.....	40,000	104,000	..(64,000)	0	0	..(64,000)	0	40,000	0	147,016	147,016	0	...XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/22/2013	INTERSTATE.....	30,000.000	165,113	XXX.....	30,000	78,000	..(48,000)	0	0	..(48,000)	0	30,000	0	135,113	135,113	0	...XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/23/2013	INTERSTATE.....	10,000.000	60,048	XXX.....	10,000	26,000	..(16,000)	0	0	..(16,000)	0	10,000	0	50,048	50,048	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			01/07/2013	INTERSTATE.....	104,800.000	5,577,792	XXX.....	13,456	5,341,656	..(5,328,200)	0	0	..(5,328,200)	0	13,456	0	5,564,336	5,564,336	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			01/08/2013	INTERSTATE.....	70,000.000	3,757,761	XXX.....	8,988	3,567,900	..(3,558,912)	0	0	..(3,558,912)	0	8,988	0	3,748,773	3,748,773	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			01/09/2013	INTERSTATE.....	40,000.000	2,156,748	XXX.....	5,136	2,038,800	..(2,033,664)	0	0	..(2,033,664)	0	5,136	0	2,151,612	2,151,612	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			01/10/2013	INTERSTATE.....	20,000.000	1,082,178	XXX.....	2,568	1,019,400	..(1,016,832)	0	0	..(1,016,832)	0	2,568	0	1,079,610	1,079,610	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			01/14/2013	INTERSTATE.....	15,000.000	828,809	XXX.....	1,926	764,550	..(762,624)	0	0	..(762,624)	0	1,926	0	826,883	826,883	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			01/22/2013	INTERSTATE.....	12,014.000	654,799	XXX.....	1,543	612,354	..(610,811)	0	0	..(610,811)	0	1,543	0	653,256	653,256	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			01/23/2013	UBS WARBURG.....	8,000.000	435,755	XXX.....	1,027	407,760	..(406,733)	0	0	..(406,733)	0	1,027	0	434,728	434,728	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			01/24/2013	INTERSTATE.....	55,000.000	3,033,749	XXX.....	7,062	2,803,350	..(2,796,288)	0	0	..(2,796,288)	0	7,062	0	3,026,687	3,026,687	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			01/25/2013	INTERSTATE.....	25,000.000	1,377,617	XXX.....	3,210	1,274,250	..(1,271,040)	0	0	..(1,271,040)	0	3,210	0	1,374,407	1,374,407	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			02/27/2013	RAYMOND JAMES & ASSOCIATES.....	30,000.000	1,782,983	XXX.....	3,852	1,529,100	..(1,525,248)	0	0	..(1,525,248)	0	3,852	0	1,779,131	1,779,131	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			03/01/2013	ISI GROUP.....	20,000.000	1,170,934	XXX.....	2,568	1,019,400	..(1,016,832)	0	0	..(1,016,832)	0	2,568	0	1,168,366	1,168,366	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			03/04/2013	INTERSTATE GROUP.....	30,000.000	1,773,212	XXX.....	3,852	1,529,100	..(1,525,248)	0	0	..(1,525,248)	0	3,852	0	1,769,360	1,769,360	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			03/06/2013	INTERSTATE GROUP.....	10,000.000	598,026	XXX.....	1,284	509,700	..(508,416)	0	0	..(508,416)	0	1,284	0	596,742	596,742	0	...XXX...	L.....
92345Y 10 6	VERISK ANALYTICS INC-CLASS A.....			03/07/2013	VERISK ANALYTICS INC-CLASS A.....	10,000.000	594,583	XXX.....	1,284	509,700	..(508,416)	0	0	..(508,416)	0	1,284	0	593,299	593,299	0	...XXX...	L.....
92769L 10 1	VIRGIN MEDIA INC.....			02/05/2013	INTERSTATE.....	140,907.000	6,346,675	XXX.....	3,022,103	5,178,332	..(4,065,167)	0	0	..(4,065,167)	0	1,113,165	0	5,233,510	5,233,510	0	...XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						38,948,643	XXX.....	9,759,124	33,442,967	(26,992,951)	0	0	..(26,992,951)	0	6,450,016	0	32,498,627	32,498,627	22,000	...XXX...	...XXX...
9799997	Total - Common Stocks - Part 4.....						38,948,643	XXX.....	9,759,124	33,442,967	(26,992,951)	0	0	..(26,992,951)	0	6,450,016	0	32,498,627	32,498,627	22,000	...XXX...	...XXX...
9799999.	Total - Common Stocks.....						38,948,643	XXX.....	9,759,124	33,442,967	(26,992,951)	0	0	..(26,992,951)	0	6,450,016	0	32,498,627	32,498,627	22,000	...XXX...	...XXX...
9899999.	Total - Preferred and Common Stocks.....						40,948,643	XXX.....	11,759,124	35,449,843	(26,999,827)	0	0	..(26,999,827)	0	8,450,016	0	32,498,627	32,498,627	42,076	...XXX...	...XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....						172,945,958	XXX.....	144,400,683	164,021,754	(26,936,359)	98,832	0	..(26,837,527)	0	139,280,056	0	33,665,902	33,665,902	..2,416,687	...XXX...	...XXX...

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

QE05.25

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Forwards - Other																						
1.6047 GBP / 1 USD.....	G5822*AA6 Marketform Group.....	D Part 1.	Currency	U. S. Bank.....	.10/15/2012	.04/15/2013	1	3,000,000	1.6047	0	0	0	251,400	.....	.....251,400	0	287,700	0	0	3,000	.....	0.60.....
1.5172 GBP / 1 USD.....	G5822*AA6 Marketform Group.....	D Part 1.	Currency	U. S. Bank.....	.03/28/2013	.10/03/2013	1	2,000,000	1.5172	0	0	0	(7,400)	.....	.....(7,400)	0	(7,400)	0	0	7,141	.....	0.40.....
1259999. Total-Forwards-Other.....										0	0	0	244,000	XXX	244,000	0	280,300	0	0	10,141	...XXX...	XXX.....
1269999. Total-Forwards.....										0	0	0	244,000	XXX	244,000	0	280,300	0	0	10,141	...XXX...	XXX.....
1439999. Total-Other.....										0	0	0	244,000	XXX	244,000	0	280,300	0	0	10,141	...XXX...	XXX.....
1449999. TOTAL.....										0	0	0	244,000	XXX	244,000	0	280,300	0	0	10,141	...XXX...	XXX.....

Sch. DB-Pt B-Sn 1
NONE

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 6 Designation											
U. S. Bank.....	Y.....	N.....	0	251,400	(7,400)	244,000	251,400	(7,400)	244,000	10,141	10,141
0799999. Total NAIC 6 Designation.....			0	251,400	(7,400)	244,000	251,400	(7,400)	244,000	10,141	10,141
0999999. Totals.....			0	251,400	(7,400)	244,000	251,400	(7,400)	244,000	10,141	10,141

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
						First Month	Second Month	Third Month	
Open Depositories									
The Bank of New York Mellon.....	New York, New York.....		0.010	7	0	15,444	252,236	12,187,365	XXX..
Bank of America.....	Miami, Florida.....		0.000	0	0	13,212	268,063	192,832	XXX..
The Bank of Kentucky.....	Crestview Hills, Kentucky.....		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX..
The Bank of Guam.....	Hagatna, Guam.....		0.000	0	0	50,000	50,000	50,000	XXX..
The Centreville National Bank.....	Stevensville, Maryland.....		0.000	0	0	68,402	65,793	106,497	XXX..
Fifth Third Bank.....	Cincinnati, Ohio.....		0.050	0	314	628,860	628,860	628,860	XXX..
Certificate of Deposit .05% 4-29-13.....			0.000	0	0	0	0	0	XXX..
First Midwest.....	Waukegan, Illinois.....		0.000	0	0	1,582	6,672	6,498	XXX..
Huntington National Bank.....	Columbus, Ohio.....		0.000	0	0	4,999,523	4,999,523	4,999,523	XXX..
JP Morgan Chase.....	Indianapolis, Indiana.....		0.290	20	0	75,224	75,231	75,237	XXX..
Keybank.....	Albany, New York.....		0.000	0	0	399,782	399,782	399,782	XXX..
Laconia Savings Bank.....	Whitefield, New Hampshire.....		0.000	0	0	306,106	259,005	307,750	XXX..
LaSalle Bank N.A.....	Chicago, Illinois.....		0.000	0	0	246,364	298,211	331,132	XXX..
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....		0.000	0	0	267,179	5,289,671	783,879	XXX..
PNC Bank.....	Pittsburgh, Pennsylvania.....		0.000	0	0	16,364,942	(22,770,312)	(45,740,466)	XXX..
Northrim Bank.....	Anchorage, Alaska.....		0.200	0	32	36,597	36,597	36,597	XXX..
Certificate of Deposit .20% 10-23-13.....			0.000	0	0	0	0	0	XXX..
Royal Bank of Canada.....	Toronto, Canada.....		0.137	23,091	0	19,048,224	12,098,765	16,178,815	XXX..
RBC Dexia Investor Services Trust.....	Toronto, Canada.....		0.000	0	0	13,969,665	13,969,665	14,670,665	XXX..
U.S Bank.....	Cincinnati, Ohio.....		0.000	0	0	0	455,154	455,154	XXX..
Wells Fargo Bank.....	Los Angeles, California.....		0.000	0	0	882,096	3,105,819	4,157,167	XXX..
0199999. Total Open Depositories.....		...XXX.....	...XXX.....	23,119	345	59,373,114	21,488,645	11,827,198	XXX..
0399999. Total Cash on Deposit.....		...XXX.....	...XXX.....	23,119	345	59,373,114	21,488,645	11,827,198	XXX..
0499999. Cash in Company's Office.....		...XXX.....	...XXX.....	XXX.....	XXX.....	65,118	68,742	77,331	XXX..
0599999. Total Cash.....		...XXX.....	...XXX.....	23,119	345	59,438,232	21,557,387	11,904,529	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement.....		03/31/2013	0.050	04/01/2013	35,487,425	0	3,846
8499999. Total - Sweep Accounts.....					35,487,425	0	3,846
8699999. Total - Cash Equivalents.....					35,487,425	0	3,846



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2013

NAIC Group Code.....84

NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....45,492,092	44,755,403	7,403,051

2. Commercial Multiple Peril (CMP) Packaged Policies

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