



QUARTERLY STATEMENT

As of March 31, 2013
of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 63312	Employer's ID Number..... 13-1935920
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... December 29, 1961	Commenced Business..... August 13, 1963	
Statutory Home Office	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	513-357-3300- (Area Code) (Telephone Number)
Mail Address	Post Office Box 5420..... Cincinnati OH US (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	513-357-3300- (Area Code) (Telephone Number)
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Brian Patrick Sponaule (Name) bsponaule@gafri.com (E-Mail Address)	513-412-2931- (Area Code) (Telephone Number) (Extension) 513-412-1673- (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary
OTHER			
John Paul Gruber	Senior Vice President	Adrienne Susan Kessling	Senior Vice President
Terry Jon Simpson	Vice President	Brian Patrick Sponaule	Vice President

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me This _____ day of May 2013	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____
---	---	---

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE 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.....	15,047,388,140	.....	.....15,047,388,140	14,408,665,965
2. Stocks:				
2.1 Preferred stocks.....	5,003,031	.....	.....5,003,031	5,010,948
2.2 Common stocks.....	467,807,055	1,000	467,806,055	413,170,515
3. Mortgage loans on real estate:				
3.1 First liens.....	456,239,719	.....	.....456,239,719	473,137,934
3.2 Other than first liens.....	.....	.....	.....0	.....
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	.....	.....	.....0	.....
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	84,144,260	.....	.....84,144,260	83,097,329
4.3 Properties held for sale (less \$.....0 encumbrances).....	.....	.....	.....0	.....
5. Cash (\$.....91,644,435), cash equivalents (\$.....0) and short-term investments (\$.....148,348,344).....	239,992,779	.....	.....239,992,779	362,732,331
6. Contract loans (including \$.....0 premium notes).....	136,960,851	.....	.....136,960,851	139,558,788
7. Derivatives.....	182,824,793	.....	.....182,824,793	123,991,971
8. Other invested assets.....	99,025,085	.....	.....99,025,085	87,196,085
9. Receivables for securities.....	8,687,393	.....	.....8,687,393	.....
10. Securities lending reinvested collateral assets.....	.....	.....	.....0	.....
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,728,073,105	1,000	16,728,072,105	16,096,561,865
13. Title plants less \$.....0 charged off (for Title insurers only).....	.....	.....	.....0	.....
14. Investment income due and accrued.....	152,389,246	.....	.....152,389,246	144,386,956
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,149,385	17,579	2,131,806	981,087
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	9,846,066	.....	.....9,846,066	11,466,077
15.3 Accrued retrospective premiums.....	.....	.....	.....0	.....
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	5,850,600	.....	.....5,850,600	5,053,823
16.2 Funds held by or deposited with reinsured companies.....	.....	.....	.....0	.....
16.3 Other amounts receivable under reinsurance contracts.....	4,391,993	.....	.....4,391,993	4,769,072
17. Amounts receivable relating to uninsured plans.....	.....	.....	.....0	.....
18.1 Current federal and foreign income tax recoverable and interest thereon.....	.....	.....	.....0	2,709,262
18.2 Net deferred tax asset.....	63,115,642	31,330,670	31,784,972	39,698,699
19. Guaranty funds receivable or on deposit.....	.....	.....	.....0	.....
20. Electronic data processing equipment and software.....	813,033	.....	.....813,033	852,892
21. Furniture and equipment, including health care delivery assets (\$.....0).....	.....	.....	.....0	.....
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	.....	.....	.....0	.....
23. Receivables from parent, subsidiaries and affiliates.....	1,702,079	.....	.....1,702,079	3,606,563
24. Health care (\$.....0) and other amounts receivable.....	.....	.....	.....0	.....
25. Aggregate write-ins for other than invested assets.....	250,595,918	3,836,310	246,759,607	198,524,136
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	17,218,927,067	35,185,559	17,183,741,508	16,508,610,432
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	.....	.....	.....0	.....
28. Total (Lines 26 and 27).....	17,218,927,067	35,185,559	17,183,741,508	16,508,610,432

DETAILS OF WRITE-INS				
1101. ....	.....	.....	.....0	.....
1102. ....	.....	.....	.....0	.....
1103. ....	.....	.....	.....0	.....
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Company-owned life insurance.....	116,223,961	.....	.....116,223,961	115,196,922
2502. Funds held as collateral.....	119,407,579	.....	.....119,407,579	73,701,827
2503. Accrued contractual fee income.....	10,775,809	.....	.....10,775,809	9,364,150
2598. Summary of remaining write-ins for Line 25 from overflow page.....	4,188,569	3,836,310	352,259	261,237
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	250,595,918	3,836,310	246,759,607	198,524,136

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....14,522,596,767 less \$.....0 included in Line 6.3 (including \$.....21,453,155 Modco Reserve).....	14,522,596,767	14,123,605,167
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	669,336,537	673,225,388
4. Contract claims:		
4.1 Life.....	92,099,663	99,363,089
4.2 Accident and health.....		
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$....240 accident and health premiums.....	481,228	322,094
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$....7,198,050 assumed and \$....751,456 ceded.....	7,949,506	6,382,483
9.4 Interest Maintenance Reserve.....	80,038,286	76,045,492
10. Commissions to agents due or accrued - life and annuity contracts \$....2,639,914, accident and health \$....224,971 and deposit-type contract funds \$.....0.....	2,864,885	5,067,659
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	14,437,321	16,034,195
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,099,984	5,887,310
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	56,049,716	
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		482,970
17. Amounts withheld or retained by company as agent or trustee.....		
18. Amounts held for agents' account, including \$....793,009 agents' credit balances.....	793,009	1,365,564
19. Remittances and items not allocated.....	25,585,047	28,768,166
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	108,471,631	98,774,291
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	2,995,363	162,877
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	97,022,003	16,582,684
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	129,323,061	81,794,892
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	15,816,144,007	15,233,864,320
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	15,816,144,007	15,233,864,320
29. Common capital stock.....	2,512,500	2,512,500
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	764,987,827	764,977,734
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	600,097,174	507,255,878
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,365,085,001	1,272,233,612
38. Totals of Lines 29, 30 and 37.....	1,367,597,501	1,274,746,112
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	17,183,741,508	16,508,610,432
DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral.....	119,407,579	73,701,827
2502. Accounts payable.....	5,047,763	5,223,787
2503. Unclaimed property.....	2,793,411	2,869,278
2598. Summary of remaining write-ins for Line 25 from overflow page.....	2,074,308	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	129,323,061	81,794,892
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	564,125,964	732,779,381	2,955,414,952
2. Considerations for supplementary contracts with life contingencies.....		71,372	499,072
3. Net investment income.....	235,752,517	189,061,620	856,797,125
4. Amortization of Interest Maintenance Reserve (IMR).....	3,398,920	1,560,941	9,244,847
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	2,104,132	2,086,204	9,685,480
7. Reserve adjustments on reinsurance ceded.....	(287,754)	(205,461)	(822,368)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....	1,370,540	2,074,716	6,142,684
8.3 Aggregate write-ins for miscellaneous income.....	8,214,498	4,608,571	19,644,832
9. Totals (Lines 1 to 8.3).....	814,678,816	932,037,344	3,856,606,625
10. Death benefits.....	6,593,443	7,062,372	24,278,495
11. Matured endowments (excluding guaranteed annual pure endowments).....	36,607	71,372	168,929
12. Annuity benefits.....	66,203,922	62,707,020	295,613,504
13. Disability benefits and benefits under accident and health contracts.....	24,579	1,919,277	3,707,119
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	194,634,903	164,614,612	760,000,597
16. Group conversions.....	36		1,242
17. Interest and adjustments on contract or deposit-type contract funds.....	31,097,082	36,969,574	126,633,368
18. Payments on supplementary contracts with life contingencies.....	1,714	23,806	34,864
19. Increase in aggregate reserves for life and accident and health contracts.....	398,991,600	558,705,108	2,184,626,208
20. Totals (Lines 10 to 19).....	697,583,886	832,073,140	3,395,064,326
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	32,747,848	48,000,937	177,019,513
22. Commissions and expense allowances on reinsurance assumed.....	(651,919)	(628,589)	(2,420,856)
23. General insurance expenses.....	13,353,381	11,727,088	46,779,018
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	1,679,625	2,250,846	6,576,543
25. Increase in loading on deferred and uncollected premiums.....	(674,953)	(586,461)	430,535
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	744,037,867	892,836,961	3,623,449,079
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	70,640,948	39,200,383	233,157,546
30. Dividends to policyholders.....	7,512		217,694
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	70,633,436	39,200,383	232,939,852
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	40,918,866	51,659,103	93,501,900
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	29,714,570	(12,458,720)	139,437,952
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....454,784 (excluding taxes of \$....4,137,384 transferred to the IMR).....	1,733,164	1,513,051	16,161,920
35. Net income (Line 33 plus Line 34).....	31,447,735	(10,945,668)	155,599,872
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,274,746,112	1,070,504,004	1,070,504,004
37. Net income (Line 35).....	31,447,735	(10,945,668)	155,599,872
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....6,891,753.....	71,836,047	79,337,218	70,599,937
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(1,082,654)	17,733,596	(1,835,865)
41. Change in nonadmitted assets.....	904,740	1,149,792	(414,592)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(9,697,340)	(24,050,777)	(76,166,066)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			60,000,000
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(701,009)	(982,462)	(4,186,968)
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	143,871	182,606	645,790
54. Net change in capital and surplus (Lines 37 through 53).....	92,851,390	62,424,304	204,242,107
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,367,597,501	1,132,928,309	1,274,746,112
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income.....	4,981,771	2,178,985	13,843,590
08.302. Interest on company-owned life insurance.....	1,027,039	1,421,446	4,147,369
08.303. Reinsurance experience refund.....	2,196,907	1,003,401	1,289,668
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	8,781	4,738	364,206
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	8,214,498	4,608,571	19,644,832
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301. Employee and agent stock option contribution.....	143,871	182,606	645,790
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	143,871	182,606	645,790

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

CASH FLOW

	1	2	3
	Current Year to Date	Prior Year To Date	Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	565,476,258	736,606,791	2,956,358,787
2. Net investment income.....	242,979,861	195,746,455	869,194,826
3. Miscellaneous income.....	4,673,879	1,533,941	22,559,973
4. Total (Lines 1 through 3).....	813,129,998	933,887,187	3,848,113,586
5. Benefit and loss related payments.....	278,115,104	236,558,500	1,055,529,270
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	50,725,501	62,788,084	228,653,194
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$ 4,592,168 tax on capital gains (losses).....	(13,280,000)	19,497,000	134,555,293
10. Total (Lines 5 through 9).....	315,560,605	318,843,584	1,418,737,757
11. Net cash from operations (Line 4 minus Line 10).....	497,569,393	615,043,603	2,429,375,829
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	420,772,627	344,348,192	1,722,743,445
12.2 Stocks.....	3,933,302	16,490,162	130,712,434
12.3 Mortgage loans.....	16,929,398	933,865	22,185,233
12.4 Real estate.....			
12.5 Other invested assets.....	1,361,447	32,555,416	77,314,279
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	442,996,774	394,327,635	1,952,955,391
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,033,683,313	746,940,004	3,605,428,271
13.2 Stocks.....	24,786,541	38,184,864	149,332,457
13.3 Mortgage loans.....		39,500,000	204,231,500
13.4 Real estate.....	1,875,314	276,858	2,669,862
13.5 Other invested assets.....	21,925,690	32,616,934	95,745,261
13.6 Miscellaneous applications.....	(50,526,457)	(64,423,370)	69,165,771
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,031,744,401	793,095,290	4,126,573,122
14. Net increase (decrease) in contract loans and premium notes.....	(2,597,938)	(2,156,996)	(5,357,020)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(586,149,689)	(396,610,659)	(2,168,260,711)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			60,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(33,474,623)	(45,679,485)	(153,481,557)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(684,633)	(10,811,770)	(15,412,915)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(34,159,256)	(56,491,255)	(108,894,472)
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).....	(122,739,552)	161,941,689	152,220,646
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	362,732,331	210,511,685	210,511,685
19.2 End of period (Line 18 plus Line 19.1).....	239,992,779	372,453,374	362,732,331

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

20.0001	Exchanges.....	6,897,212	685,173	20,761,777
20.0002	Capitalized interest.....	189,771	167,704	641,473
20.0003	Securities acquired from liquidation distributions.....	5,457	6,184	8,336
20.0004	Securities acquired per reinsurance agreement.....		8,812,993	360,700,900
20.0005	Securities transferred per reinsurance agreement.....			113,655,740

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	11,518,387	12,394,123	52,691,354
3. Ordinary individual annuities.....	553,784,358	721,221,806	2,682,898,170
4. Credit life (group and individual).....			
5. Group life insurance.....	(11,720)	938	(8,501)
6. Group annuities.....	5,785,464	5,660,169	21,989,423
7. A&H - group.....	17,836	21,727	79,495
8. A&H - credit (group and individual).....			
9. A&H - other.....	2,787,848	3,186,847	11,925,699
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	573,882,174	742,485,611	2,769,575,641
12. Deposit-type contracts.....	2,591,035	1,711,217	11,188,901
13. Total.....	576,473,209	744,196,828	2,780,764,542

DETAILS OF WRITE-INS

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

Notes to Financial Statements

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

Net Income	State of Domicile	March 31, 2013	December 31, 2012
(1) State basis	Ohio	\$ 31,447,735	\$ 155,599,872
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		<u>\$ 31,447,735</u>	<u>\$ 155,599,872</u>
Surplus			
(5) Statutory surplus state basis	Ohio	\$ 1,367,597,501	\$ 1,274,746,112
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		<u>\$ 1,367,597,501</u>	<u>\$ 1,274,746,112</u>

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

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

3. BUSINESS COMBINATIONS AND GOODWILL – No significant change.

4. DISCONTINUED OPERATIONS – No significant change.

5. INVESTMENTS

A, B & C – No significant change.Mortgage Loans, including Mezzanine Real Estate Loans

D. Loan-Backed Securities

- (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) The Company has no aggregate loan-backed securities with an other-than-temporary impairment (“OTTI”) in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
- (3) The Company has no loan-backed securities with an OTTI recognized through the first quarter of 2013.
- (4) The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 2,418,317
2. 12 Months or Longer	23,761,841

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 373,764,184
2. 12 Months or Longer	258,832,650
- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2013. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E, F & G – No significant change.

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

7. INVESTMENT INCOME – No significant change.

8. DERIVATIVE INSTRUMENTS – No significant change.

Notes to Financial Statements

9. INCOME TAXES

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

A. Deferred tax assets and deferred tax liabilities

1. The components of the net deferred tax asset/ (liability) at December 31 are as follows:

	03-2013			12-2012			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	\$ 83,053,763	\$ 9,779,378	\$ 92,833,141	\$ 82,946,521	\$ 9,779,378	\$ 92,725,899	\$ 107,242	\$ -	\$ 107,242
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	83,053,763	9,779,378	92,833,141	82,946,521	9,779,378	92,725,899	107,242	-	107,242
d. Deferred tax assets nonadmitted	31,330,670	-	31,330,670	31,391,350	-	31,391,350	(60,680)	-	(60,680)
e. Subtotal net admitted deferred tax asset	51,723,093	9,779,378	61,502,471	51,555,171	9,779,378	61,334,549	167,922	-	167,922
f. Deferred tax liabilities	14,652,851	15,064,648	29,717,499	14,493,144	7,142,705	21,635,849	159,707	7,921,943	8,081,650
g. Net admitted deferred tax assets/(net deferred tax liability)	<u>\$ 37,070,242</u>	<u>\$ (5,285,270)</u>	<u>\$ 31,784,972</u>	<u>\$ 37,062,027</u>	<u>\$ 2,636,673</u>	<u>\$ 39,698,700</u>	<u>\$ 8,215</u>	<u>\$ (7,921,943)</u>	<u>\$ (7,913,728)</u>

2. Admission calculation components, SSAP No. 101:

	03-2013			12-2012			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 37,070,243	\$ 9,779,378	\$ 46,849,621	\$ 37,062,027	\$ 9,779,378	\$ 46,841,405	\$ 8,216	\$ -	\$ 8,216
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	-	-	-	-	-	-	-	-	-
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-	-	-	-	-	-	-
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	185,129,178	XXX	XXX	168,006,786	XXX	XXX	17,122,392
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	14,652,851	-	14,652,851	14,493,144	-	14,493,144	159,707	-	159,707
d. Deferred tax assets admitted as the result of application of SSAP No. 101	<u>\$ 51,723,094</u>	<u>\$ 9,779,378</u>	<u>\$ 61,502,472</u>	<u>\$ 51,555,171</u>	<u>\$ 9,779,378</u>	<u>\$ 61,334,549</u>	<u>\$ 167,923</u>	<u>\$ -</u>	<u>\$ 167,923</u>

3. Other admissibility criteria:

	03-2013	12-2012
a. Ratio percentage used to determine recovery period and threshold limitation amount	899%	943%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 1,234,194,521	\$ 1,120,045,238

4. Impact of tax planning strategies:

	03-2013			12-2012			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Adjusted gross DTAs (% of total adjusted gross DTAs)	0%	0.0%	0.0%	0%	0.0%	0.0%	0%	0.0%	0.0%
b. Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	0%	0.0%	0.0%	0%	0.0%	0.0%	0%	0.0%	0.0%
c. Does the company’s tax planning strategies include the use of reinsurance? Yes [] No [X]									

Notes to Financial Statements

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

C. Current income taxes incurred consist of the following major components:

1. Current income tax:			
	03-2013	12-2012	Change
a. Federal	\$ 40,918,866	\$ 93,496,618	\$ (52,577,752)
b. Foreign	-	5,282	(5,282)
c. Subtotal	\$ 40,918,866	\$ 93,501,900	\$ (52,583,034)
d. Federal income tax on net capital gains	4,592,168	18,850,990	(14,258,822)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	<u>\$ 45,511,034</u>	<u>\$ 112,352,890</u>	<u>\$ (66,841,856)</u>
2. Deferred tax assets:			
	03-2013	12-2012	Change
a. Ordinary			
1 Discounting of unpaid losses	\$ -	\$ -	\$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	27,224,240	27,261,938	(37,698)
4 Investments	-	-	-
5 Deferred acquisition costs	44,539,496	43,881,896	657,600
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	114,032	118,355	(4,323)
9 Pension accrual	2,072,526	2,075,522	(2,996)
10 Receivables - nonadmitted	1,348,861	1,644,282	(295,421)
11 Net operating loss carry-forward	786,635	869,442	(82,807)
12 Tax credit carry-forward	-	-	-
13 Other	1,659,372	1,769,792	(110,420)
14 Accruals	5,308,601	5,325,294	(16,693)
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-	-	-
99 Subtotal	<u>\$ 83,053,763</u>	<u>\$ 82,946,521</u>	<u>\$ 107,242</u>
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	<u>31,330,670</u>	<u>31,391,350</u>	<u>(60,680)</u>
d. Admitted ordinary deferred tax assets	<u>\$ 51,723,093</u>	<u>\$ 51,555,171</u>	<u>\$ 167,922</u>
e. Capital			
1 Investments	\$ 9,779,028	\$ 9,779,028	\$ -
2 Net capital loss carry-forward	-	-	-
3 Real estate	-	-	-
4 Other	-	-	-
5 Non-insurance subsidiaries	350	350	-
99 Subtotal	<u>\$ 9,779,378</u>	<u>\$ 9,779,378</u>	<u>\$ -</u>
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	-	-	-
h. Admitted capital deferred tax assets	<u>\$ 9,779,378</u>	<u>\$ 9,779,378</u>	<u>\$ -</u>
i. Admitted deferred tax assets	<u>\$ 61,502,471</u>	<u>\$ 61,334,549</u>	<u>\$ 167,922</u>
3. Deferred tax liabilities:			
	03-2013	12-2012	Change
a. Ordinary			
1 Investments	\$ 470,967	\$ 4,442	\$ 466,525
2 Fixed assets	3,860,658	3,933,076	(72,418)
3 Deferred and uncollected premium	4,589,571	4,412,638	176,933
4 Policyholder reserves	4,423,803	4,772,867	(349,064)
5 Other	132,139	155,619	(23,480)
6 Policy loans	1,175,713	1,214,502	(38,789)
99 Subtotal	<u>\$ 14,652,851</u>	<u>\$ 14,493,144</u>	<u>\$ 159,707</u>
b. Capital			
1 Investments	\$ 15,064,648	\$ 7,142,705	\$ 7,921,943
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	<u>\$ 15,064,648</u>	<u>\$ 7,142,705</u>	<u>\$ 7,921,943</u>
c. Deferred tax liabilities	<u>\$ 29,717,499</u>	<u>\$ 21,635,849</u>	<u>\$ 8,081,650</u>
4. Net deferred tax assets/liabilities	<u>\$ 31,784,972</u>	<u>\$ 39,698,700</u>	<u>\$ (7,913,728)</u>

Notes to Financial Statements

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

	03-2013	12-2012
Provision computed at statutory rate (operations and realized gains/losses)	\$ 28,435,246	\$ 105,890,854
Permanent differences:		
Dividend exclusion	(8,336)	(53,360)
Stock options	(32,465)	(19,136)
Company-owned life insurance	(359,464)	(1,451,579)
Ceding commission	(245,353)	(1,465,439)
Provision to return adjustments	-	(245,953)
Other	(23,041)	151,662
Total permanent differences	(668,659)	(3,083,805)
Timing adjustments:		
Investment differences	(2,457,421)	(4,457,086)
Reserves	132,952	1,059,749
DAC tax adjustment	657,600	7,259,475
Accounts payable	23,233	(87,474)
Provision to return (primarily investment-related items)	-	(6,319,365)
Fixed assets	169,151	142,501
Sale of subsidiary	-	(1,368,920)
Other	(223,901)	(531,665)
Total timing adjustments	(1,698,386)	(4,302,785)
Other adjustments		
Unrealized gain (loss) on options	19,442,833	13,296,978
Other	-	551,648
Total other adjustments	19,442,833	13,848,626
Federal income tax expense on operations and realized gains/losses	\$ 45,511,034	\$ 112,352,890
Gross change in deferred tax asset		
Timing adjustments	\$ 1,698,386	\$ 4,302,785
Impact of non-admitted assets	295,421	2,092,998
Unrealized gains/losses	6,891,754	8,953,964
Software development	96,733	(1,111,993)
Credit swaps	(980,000)	(1,921,500)
Sale of subsidiary	-	(1,368,927)
Other	(27,886)	(157,499)
Total change in deferred tax asset recorded directly to surplus	7,974,408	10,789,828
Total statutory income tax expense	\$ 53,485,442	\$ 123,142,718

E. (1) At March 31, 2013, the Company has no pre-tax capital loss carry-forwards. Due to the merger of Old West Annuity & Life Insurance Company into the Company at December 31, 2007, the Company has a pre-tax operating loss carry-forward of \$2,247,528. The operating loss carry-forward will expire in 2025.

(2) The following are income taxes on operations and realized gains incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Period	Ordinary	Capital	Total
2013	\$ 40,918,866	\$ 4,592,168	\$ 45,511,034
2012	89,870,635	20,301,375	110,172,010
2011	52,062,655	12,784,513	64,847,168

(3) At March 31, 2013, the Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

Notes to Financial Statements

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

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES – No significant change.
11. DEBT – No significant change.
12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS – No significant change.
13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS – 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 had no transfers of receivables reported as sales.
- B. The Company had no transfer or servicing of financial assets or extinguishments of liabilities.
- C. The Company had no wash sales.
18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS – No significant change.
19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS – No significant change.
20. FAIR VALUE MEASUREMENTS
- A.

1. Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	1,887,503	1,488,691	3,376,194
Commerical MBS	-	-	-	-
All other bonds	-	10	80	90
Total bonds	-	1,887,513	1,488,771	3,376,284
Non-affiliated common stock	164,020,929	18,593,516	88,601,467	271,215,912
Non-affiliated preferred stock	-	-	15,146	15,146
Equity index call options	-	181,781,074	-	181,781,074
Interest rate swaptions	-	1,043,719	-	1,043,719
Total assets accounted for at fair value	\$ 164,020,929	\$ 203,305,822	\$ 90,105,384	\$ 457,432,135

Notes to Financial Statements

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

	Beginning 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	Issuances	Sales	Settlements	Ending Balance at 3/31/2013
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	1,303,481	-	-	16,601	203,830	-	-	(35,221)	-	1,488,691
All other bonds	80	-	-	-	-	-	-	-	-	80
Non-affiliated common stock	82,934,403	-	-	-	5,667,064	-	-	-	-	88,601,467
Non-affiliated preferred stock	15,146	-	-	-	-	-	-	-	-	15,146
Total	<u>\$ 84,253,110</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 16,601</u>	<u>\$ 5,870,894</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ (35,221)</u>	<u>\$ -</u>	<u>\$ 90,105,384</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 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, RMBS, interest rate swaptions, and equity index call options. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

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

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

- B. The Company has no additional fair value disclosures.
- 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.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds:						
U.S. Government and government agencies	\$ 41,163,244	\$ 39,430,683	\$ 2,919,381	\$ 18,681,059	\$ 19,562,804	\$ -
States, municipalities and political subdivisions	1,935,425,899	1,803,492,180	-	1,924,443,404	10,982,495	-
Foreign government	28,475,742	25,700,930	-	28,475,742	-	-
Residential MBS	3,121,744,883	2,838,459,492	-	2,855,777,903	265,966,980	-
Commercial MBS	2,105,261,122	1,872,261,873	-	2,080,489,862	24,771,260	-
Asset backed securities	1,593,633,627	1,542,356,794		1,223,344,385	370,289,242	
All other bonds	7,652,370,327	6,925,686,188	7,811,151	7,437,681,498	206,877,678	-
Total bonds	<u>\$ 16,478,074,844</u>	<u>\$ 15,047,388,140</u>	<u>\$ 10,730,532</u>	<u>\$ 15,568,893,853</u>	<u>\$ 898,450,459</u>	<u>\$ -</u>
Non affiliated common stock	271,215,912	271,215,912	164,020,929	18,593,516	88,601,467	-
Non affiliated preferred stock	5,461,146	5,003,031	-	5,446,000	15,146	-
Other Invested assets - schedule BA	99,025,085	99,025,085	-	-	99,025,085	-
Mortgage loans	460,884,669	456,239,719	-	-	460,884,669	-
Equity index call options	181,781,074	181,781,074	-	181,781,074	-	-
Interest rate swaptions	1,043,719	1,043,719	-	1,043,719	-	-
Policy loans	136,960,851	136,960,851	-	-	136,960,851	-
Total financial assets	<u>\$ 17,634,447,300</u>	<u>\$ 16,198,657,531</u>	<u>\$ 174,751,461</u>	<u>\$ 15,775,758,162</u>	<u>\$ 1,683,937,677</u>	<u>\$ -</u>

Notes to Financial Statements

- 21. OTHER ITEMS – No significant change.
- 22. EVENTS SUBSEQUENT – No significant change.

There have been no events subsequent to December 31, 2012 that have had a material financial effect on the Company.
- 23. REINSURANCE
 - A. No significant change.
 - B. No significant change.
 - C. No significant change.
- 24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION – No significant change.
- 25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES – No significant change.
- 26. INTERCOMPANY POOLING ARRANGEMENTS – No significant change.
- 27. STRUCTURED SETTLEMENTS – No significant change.
- 28. HEALTH CARE RECEIVABLES – No significant change.
- 29. PARTICIPATING POLICIES – No significant change.
- 30. PREMIUM DEFICIENCY RESERVES – No significant change.
- 31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS – No significant change.
- 32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS – No significant change.
- 33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED – No significant change.
- 34. SEPARATE ACCOUNTS – No significant change.
- 35. LOSS/CLAIM ADJUSTMENT EXPENSES– No significant change.

Statement as of March 31, 2013 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1

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

Yes [☐]

No [☒ 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.

- 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 [☐]
-
-

- 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).

11/20/2012.....
- 6.4

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

- 6.5

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

Yes [☐]

No [☐]

N/A [☒ X]
- 6.6

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

Yes [☐]

No [☐]

N/A [☒ X]

- 7.1

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

Yes [☐]

No [☒ X]
- 7.2

If yes, give full information:

- 8.1

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

Yes [☐]

No [☒ X]
- 8.2

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

- 8.3

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

Yes [☒ X]

No [☐]

- 8.4

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

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

- 9.1

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

Yes [☒ X]

No [☐]
- (a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c)

Compliance with applicable governmental laws, rules and regulations;
- (d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e)

Accountability for adherence to the code.

- 9.11

If the response to 9.1 is No, please explain:

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐]

No [☒ X]

- 9.21

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

- 9.3

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

Yes [☐]

No [☒ X]

- 9.31

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

PART 1 - FINANCIAL

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

Yes [X] No []

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

\$.....0

PART 1 - INVESTMENT

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

Yes [] No [X]

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

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

\$.....16,662,217

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.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$190,305,018	\$196,591,142
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$19,657,519	\$19,202,947
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$209,962,537	\$215,794,089
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

Yes [X] No []

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

Yes [X] No []

If no, attach a description with this statement.

16. 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
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:

61686ZZZ1 MORGAN JOSEPH TRIARTISAN GROUP SERIES D

371866ZZ0 GENESIS GRP TL 12.00 9/17/2017

68234KAC4 ONCURE HOLDING INC 11.75% 5/15/2017

GREAT AMERICAN LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.

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

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$.....

1.12

Residential mortgages.....

\$.....1,908,442

1.13

Commercial mortgages.....

\$.....454,331,277

1.14

Total mortgages in good standing.....

\$.....456,239,719

1.2

Long-term mortgages in good standing with restructured terms

1.21

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

\$.....

1.3

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

1.31

Farm mortgages.....

\$.....

1.32

Residential mortgages.....

\$.....

1.33

Commercial mortgages.....

\$.....

1.34

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

\$.....0

1.4

Long-term mortgage loans in process of foreclosure

1.41

Farm mortgages.....

\$.....

1.42

Residential mortgages.....

\$.....

1.43

Commercial mortgages.....

\$.....

1.44

Total mortgages in process of foreclosure.....

\$.....0

1.5

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

\$.....456,239,719

1.6

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

1.61

Farm mortgages.....

\$.....

1.62

Residential mortgages.....

\$.....

1.63

Commercial mortgages.....

\$.....

1.64

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

\$.....0

2.

Operating Percentages:

2.1

A&H loss percent.....

.....

2.2

A&H cost containment percent.....

.....

2.3

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

.....

3.1

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

Yes []

No [X]

3.2

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

\$.....

3.3

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

Yes []

No [X]

3.4

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

\$.....

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....	L.....	122,981	13,025,620	49,268		13,197,869	
2.	Alaska.....	AK.....	L.....	7,937	326,705	11,053		345,695	
3.	Arizona.....	AZ.....	L.....	249,388	7,391,686	682		7,641,756	
4.	Arkansas.....	AR.....	L.....	98,592	3,122,305	1,622		3,222,519	
5.	California.....	CA.....	L.....	2,622,263	30,420,360	1,645		33,044,268	
6.	Colorado.....	CO.....	L.....	158,201	4,860,291	31,692		5,050,184	
7.	Connecticut.....	CT.....	L.....	199,311	18,017,333	6,029		18,222,673	219,179
8.	Delaware.....	DE.....	L.....	30,652	1,017,960			1,048,612	
9.	District of Columbia.....	DC.....	L.....	16,865	979,300			996,166	
10.	Florida.....	FL.....	L.....	998,605	54,512,291	137,168		55,648,064	19,829
11.	Georgia.....	GA.....	L.....	482,405	15,245,538	31,734		15,759,677	
12.	Hawaii.....	HI.....	L.....	102,661	1,123,660	84		1,226,405	
13.	Idaho.....	ID.....	L.....	51,128	3,207,820			3,258,948	
14.	Illinois.....	IL.....	L.....	468,211	18,422,770	47,191		18,938,171	
15.	Indiana.....	IN.....	L.....	132,937	16,963,228	88,442		17,184,607	25,486
16.	Iowa.....	IA.....	L.....	64,335	2,831,043	108,639		3,004,016	16,991
17.	Kansas.....	KS.....	L.....	102,179	3,504,168	114,913		3,721,259	
18.	Kentucky.....	KY.....	L.....	111,601	11,996,250	271,651		12,379,502	
19.	Louisiana.....	LA.....	L.....	136,209	11,634,750			11,770,959	
20.	Maine.....	ME.....	L.....	59,102	2,683,583	2,460		2,745,144	
21.	Maryland.....	MD.....	L.....	334,950	13,888,711	2,274		14,225,934	
22.	Massachusetts.....	MA.....	L.....	237,115	14,144,971	387		14,382,472	780,209
23.	Michigan.....	MI.....	L.....	130,786	26,355,317	2,442		26,488,546	72,210
24.	Minnesota.....	MN.....	L.....	171,033	10,907,820	626		11,079,480	112,489
25.	Mississippi.....	MS.....	L.....	74,679	7,167,935	5,659		7,248,274	
26.	Missouri.....	MO.....	L.....	166,041	9,149,056	132,215		9,447,312	
27.	Montana.....	MT.....	L.....	6,123	1,233,333	7,450		1,246,906	
28.	Nebraska.....	NE.....	L.....	80,738	2,022,157	30,125		2,133,019	
29.	Nevada.....	NV.....	L.....	171,241	3,033,943	1,707		3,206,891	
30.	New Hampshire.....	NH.....	L.....	33,339	3,978,025	27,775		4,039,139	
31.	New Jersey.....	NJ.....	L.....	424,497	18,923,744	951		19,349,193	
32.	New Mexico.....	NM.....	L.....	127,427	1,954,197			2,081,623	127,430
33.	New York.....	NY.....	N.....	88,068	7,816,931	1,578		7,906,577	
34.	North Carolina.....	NC.....	L.....	518,405	32,327,387	486,192		33,331,984	
35.	North Dakota.....	ND.....	L.....	28,450	458,605			487,056	55,050
36.	Ohio.....	OH.....	L.....	309,084	41,031,295	24,764		41,365,142	99,721
37.	Oklahoma.....	OK.....	L.....	263,887	2,810,963	92,459		3,167,309	428,859
38.	Oregon.....	OR.....	L.....	75,896	3,190,537	23,400		3,289,833	
39.	Pennsylvania.....	PA.....	L.....	548,551	36,674,652	12,212		37,235,415	141,923
40.	Rhode Island.....	RI.....	L.....	31,124	1,465,352	852		1,497,329	
41.	South Carolina.....	SC.....	L.....	207,552	9,615,582	273,463		10,096,597	46,724
42.	South Dakota.....	SD.....	L.....	17,811	1,068,721	2,188		1,088,721	
43.	Tennessee.....	TN.....	L.....	242,005	21,687,508	223,215		22,152,727	
44.	Texas.....	TX.....	L.....	1,289,799	20,306,098	110,655		21,706,553	331,405
45.	Utah.....	UT.....	L.....	68,126	5,909,700	28,556		6,006,382	
46.	Vermont.....	VT.....	L.....	21,395	1,055,535	5,930		1,082,859	31,433
47.	Virginia.....	VA.....	L.....	465,238	14,669,499	78,079		15,212,816	
48.	Washington.....	WA.....	L.....	217,461	12,375,168	97,727		12,690,356	82,098
49.	West Virginia.....	WV.....	L.....	43,449	2,719,984	1,506		2,764,939	
50.	Wisconsin.....	WI.....	L.....	145,880	8,512,432	160,194		8,818,506	
51.	Wyoming.....	WY.....	L.....	11,294	1,477,648	771		1,489,714	
52.	American Samoa.....	AS.....	N.....					0	
53.	Guam.....	GU.....	L.....	43,542				43,542	
54.	Puerto Rico.....	PR.....	N.....	830				830	
55.	US Virgin Islands.....	VI.....	L.....	1,426	343,824			345,250	
56.	Northern Mariana Islands.....	MP.....	N.....					0	
57.	Canada.....	CAN.....	N.....	888				888	
58.	Aggregate Other Alien.....	OT.....	XXX.....	6,208	6,531	0	0	12,738	0
59.	Subtotal.....	(a).....	52.....	12,819,901	559,569,822	2,739,622	0	575,129,345	2,591,035
90.	Reporting entity contributions for employee benefit plans.....	XXX.....						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....						0	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....		37,061		10,225		47,285	
94.	Aggregate other amounts not allocable by State.....	XXX.....		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....		12,856,961	559,569,822	2,749,847	0	575,176,630	2,591,035
96.	Plus Reinsurance Assumed.....	XXX.....		2,236,526	348,456			2,584,982	
97.	Totals (All Business).....	XXX.....		15,093,487	559,918,278	2,749,847	0	577,761,612	2,591,035
98.	Less Reinsurance Ceded.....	XXX.....		9,524,939	10,569	2,749,847		12,285,354	5,224
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....		5,568,549	559,907,709	0	0	565,476,258	2,585,812
DETAILS OF WRITE-INS									
58001.	Other Foreign.....	XXX.....		6,208	6,531			12,738	
58002.	.....	XXX.....						0	
58003.	.....	XXX.....						0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....		6,208	6,531	0	0	12,738	0
9401.	.....	XXX.....						0	
9402.	.....	XXX.....						0	
9403.	.....	XXX.....						0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....		0	0	0	0	0	0

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
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)	*
Q13	Members													
			31-1544320..		0000944707	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....		Ownership.....			
			31-6549738..				American Financial Capital Trust II.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			16-6543606..				American Financial Capital Trust III.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			16-6543609..				American Financial Capital Trust IV.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0996797..				American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0828578..				American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			27-1577326..				American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	80.000	American Financial Group, Inc....	
			27-2829629..				MidMarket Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	65.000	American Financial Group, Inc....	
			41-2112001..				APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			23-6000765..				American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			23-6297584..				The Associates of the Jersey Company.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			37-1094159..				Cal Coal, Inc.....	IL.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			95-2802826..				Great Southwest Corporation.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			35-6001691..				The Indianapolis Union Railway Company.....	IN.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			13-6400464..				Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			46-1665396..				Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			20-1548213..				Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			20-1574094..				Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			46-1852532..				Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			46-1480078..				Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			13-6021353..				The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1236926..				PCC Real Estate, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			76-0080537..				PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1388401..				PCC Maryland Realty Corp.....	MD.....	NIA.....	PCC Technical Industries, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			06-1209709..				Penn Central Energy Management Company.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			23-1537928..				Penn Towers, Inc.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			23-6000766..				Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	66.670	American Financial Group, Inc....	
			23-6207599..				Pittsburgh and Cross Creek Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	83.000	American Financial Group, Inc....	
			23-1707450..				Terminal Realty Penn Co.....	DC.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			23-1675796..				Waynesburg Southern Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
							GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1446308..				Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							Lease & Loan Insurance Services Limited.....	GBR.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			91-1242743..				Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			91-1508644..				Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
	0084.....	American Financial Group, Inc.....	22179.....	95-2801326..			Republic Indemnity Company of America.....	CA.....	IA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

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..				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1262960..				Risiko Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0823725..				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1733037..				Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			98-0606803..				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			98-0556144..				GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc....	
							Marketform Group Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc....	
							Marketform Holdings Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.000	American Financial Group, Inc....	
							Caduceus Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc....	
			98-0412245..				Lavenham Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc....	
							Marketform Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc....	
							Gabinete Marketform SL.....	ESP.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial Group, Inc....	
							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial Group, Inc....	
							Studio Marketform SRL.....	ITA.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial Group, Inc....	
							Marketform Management Services Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc....	
							Marketform Managing Agency Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc....	
			98-0431601..				Sampford Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc....	
							Marketform Trust Company Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.000	American Financial Group, Inc....	
							Great American Financial Resources, Inc.....	DE.....	UIP.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	1.....
			31-1475936..				AAG Holding Company, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			58-646032....				Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			13-1935920..				Great American Life Insurance Company.....	OH.....	UDP.....	AAG Holding Company, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			45-2969767..				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.500	American Financial Group, Inc....	2.....
			26-4391696..				Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.500	American Financial Group, Inc....	2.....
			31-1021738..				Annuity Investors Life Insurance Company.....	OH.....		Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			27-4078277..				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc....	
			27-0513333..				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc....	
			20-1246122..				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	99.000	American Financial Group, Inc....	
			36-3383108..				Consolidated Financial Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			45-3988240..				FT Liquidation, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			20-4604276..				GALIC - Bay Bridge Marina, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1391777..				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	80.000	American Financial Group, Inc....	
			45-1144095..				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc....	2.....
			26-3260520..				Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	67083.....	45-0252531..				Manhattan National Life Insurance Company.....	IL.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	
			52-2179330..				Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			74-2180806..				United Teacher Associates, Ltd.....	TX.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.....	American Financial Group, Inc.....	63479.....	58-0869673..	.....	.....	.....	United Teacher Associates Insurance Company.....	TX.....	IA.....	United Teacher Associates, Ltd.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	31-1422717..	.....	.....	.....	AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	34-1017531..	.....	.....	.....	Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	34-1880408..	.....	.....	.....	Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	34-1947043..	.....	.....	.....	Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	34-1920479..	.....	.....	.....	HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	47-0717079..	.....	.....	.....	Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
0084.....	American Financial Group, Inc.....	71404.....	47-0463747..	.....	.....	.....	Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	47-0562685..	.....	.....	.....	Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	34-1947042..	.....	.....	.....	QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	31-1395344..	.....	.....	.....	Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	42-1575938..	.....	.....	.....	Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	27-3062314..	.....	.....	.....	Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	45-4110027..	.....	.....	.....	Unites States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	51.300	American Financial Group, Inc....	.....
.....	.....	.....	27-2354685..	.....	.....	.....	United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	51.300	American Financial Group, Inc....	.....
0084.....	American Financial Group, Inc.....	14084.....	27-4395897..	.....	.....	.....	Livestock Market Enhancement Risk Retention Group.....	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	100.000	American Financial Group, Inc....	.....
0084.....	American Financial Group, Inc.....	35351.....	31-0912199..	.....	.....	.....	American Empire Surplus Lines Insurance Company.....	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
0084.....	American Financial Group, Inc.....	37990.....	31-0973761..	.....	.....	.....	American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company...	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	59-1671722..	.....	.....	.....	American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	.....	.....	.....	.....	GAI Australia Pty Ltd.....	AUS.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	.....	.....	.....	.....	Great American International Insurance Limited.....	IRL.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
0084.....	American Financial Group, Inc.....	23418.....	73-0556513..	.....	.....	.....	Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
0084.....	American Financial Group, Inc.....	15380.....	73-1406844..	.....	.....	.....	Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc....	.....
0084.....	American Financial Group, Inc.....	13794.....	38-3803661..	.....	.....	.....	Mid-Continent Excess and Surplus Insurance Company.....	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	30-0571535..	.....	.....	.....	Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc....	.....
0084.....	American Financial Group, Inc.....	23426.....	73-0773259..	.....	.....	.....	Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	98-0627464..	.....	.....	.....	Premier International Insurance Company.....	TCA.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
0084.....	American Financial Group, Inc.....	16691.....	31-0501234..	.....	.....	.....	Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	45-2969767..	.....	.....	.....	Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	37.500	American Financial Group, Inc....	2.....
.....	.....	.....	26-4391696..	.....	.....	.....	Aerielle, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	37.500	American Financial Group, Inc....	2.....
.....	.....	.....	31-1463075..	.....	.....	.....	American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	59-2840291..	.....	.....	.....	Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	80.000	American Financial Group, Inc....	.....
.....	.....	.....	20-5173494..	.....	.....	.....	Brothers Le Pavillon, LLC.....	DE.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	20-5173589..	.....	.....	.....	Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	25-1754638..	.....	.....	.....	Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	59-2840294..	.....	.....	.....	Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	.....
.....	.....	.....	20-4498054..	.....	.....	.....	Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

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)	*
			31-1277904..				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0589001..				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1341668..				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							Financiadora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	99.000	American Financial Group, Inc....	
			39-1404033..				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			13-3628555..				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc....	3.....
			31-1753938..				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1765544..				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							GAI Warranty Company of Canada Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			45-5565693..				GALIC-Sorrento, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc....	2.....
			45-1144095..				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc....	2.....
			61-1329718..				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			74-2693636..				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	26832.....	95-1542353..				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	26344.....	15-6020948..				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	39896.....	61-0983091..				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1228726..				Great American Claims Services, Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	10646.....	36-4079497..				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	37532.....	31-0954439..				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	41858.....	31-1036473..				Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1652643..				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	22136.....	13-5539046..				Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	38024.....	31-0974853..				Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....		American Financial Group, Inc....	4.....
			31-1073664..				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0856644..				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	38580.....	31-1288778..				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0918893..				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	31135.....	31-1209419..				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	33723.....	31-1237970..				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							Insurance (GB) Limited.....	GBR.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			59-1263251..				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			34-1607394..		0001301106	NASDAQ.....	National Interstate Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	51.800	American Financial Group, Inc....	
			34-1899058..				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1548235..				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	
			98-0191335..				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	32620	66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	51.900	American Financial Group, Inc.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	
			34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1415856				Vanliner Group, Inc.	DE	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	NIA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			86-0114294				Vanliner Insurance Company	MO	IA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Vanliner Reinsurance Limited	BMU	IA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-5546054				Safety Claims and Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			27-2226948				Pinecrest Place LLC	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			72-1331800				Strategic Comp Holdings, L.L.C.	LA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			36-4517754				Strategic Comp Services, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			32-0050970				Strategic Comp, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1737792				Superior NWWN of Ohio, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	

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

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

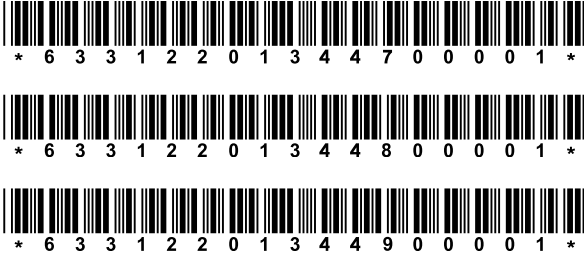
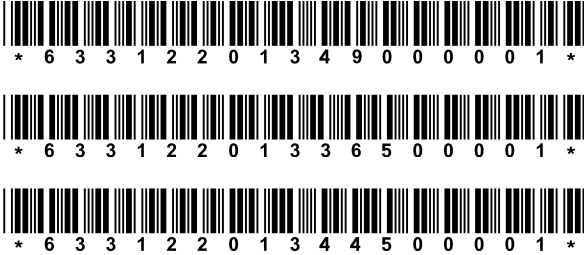
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

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

Explanations:

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

Bar Code:



Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Inventory and prepaid assets on real estate holdings.....	2,885,976	2,885,976	0	.....
2505. Accounts receivable.....	1,302,594	950,335	352,259	261,237
2597. Summary of remaining write-ins for Line 25.....	4,188,569	3,836,310	352,259	261,237

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability.....	2,074,308	.....
2597. Summary of remaining write-ins for Line 25.....	2,074,308	0

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income.....	8,781	4,738	364,206
08.397. Summary of remaining write-ins for Line 8.3.....	8,781	4,738	364,206

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	83,097,329	84,418,419
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	1,875,314	2,669,862
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....	828,383	3,990,952
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	84,144,260	83,097,329
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	84,144,260	83,097,329

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.....	473,137,934	291,111,463
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		204,231,500
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	31,183	151,967
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		(171,764)
7. Deduct amounts received on disposals.....	16,929,398	22,185,233
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	456,239,719	473,137,934
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	456,239,719	473,137,934
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	456,239,719	473,137,934

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.....	87,196,085	55,164,040
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	21,000,000	67,987,086
2.2 Additional investment made after acquisition.....	925,690	27,758,175
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(8,563,996)	13,491,692
6. Total gain (loss) on disposals.....	(171,247)	109,371
7. Deduct amounts received on disposals.....	1,361,447	77,314,279
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	99,025,085	87,196,085
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	99,025,085	87,196,085

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.....	14,826,848,427	12,771,876,482
2. Cost of bonds and stocks acquired.....	1,058,469,854	3,754,760,727
3. Accrual of discount.....	20,624,071	92,184,351
4. Unrealized valuation increase (decrease).....	31,695,940	31,913,744
5. Total gain (loss) on disposals.....	14,184,820	68,535,985
6. Deduct consideration for bonds and stocks disposed of.....	424,705,929	1,853,455,879
7. Deduct amortization of premium.....	6,918,957	29,085,164
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		9,881,820
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,520,198,226	14,826,848,427
11. Deduct total nonadmitted amounts.....	1,000	1,000
12. Statement value at end of current period (Line 10 minus Line 11).....	15,520,197,226	14,826,847,427

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

QS102

	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).....	10,932,736,971	920,153,645	543,521,480	66,729,051	11,376,098,187			10,932,736,971
2. Class 2 (a).....	3,220,677,973	157,472,388	89,803,848	(33,775,410)	3,254,571,103			3,220,677,973
3. Class 3 (a).....	420,435,845	4,163,814	25,397,837	(29,341,684)	369,860,138			420,435,845
4. Class 4 (a).....	137,273,006	15,358,256	5,546,884	(5,309,281)	141,775,097			137,273,006
5. Class 5 (a).....	23,207,844	11,957,538	4,051,977	15,815,405	46,928,810			23,207,844
6. Class 6 (a).....	6,679,892	46,748	95,772	(127,719)	6,503,149			6,679,892
7. Total Bonds.....	14,741,011,531	1,109,152,389	668,417,798	13,990,362	15,195,736,484	0	0	14,741,011,531
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....	4,995,801			(7,916)	4,987,885			
10. Class 3.....								
11. Class 4.....	15,146				15,146			
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	5,010,947	0	0	(7,916)	5,003,031	0	0	0
15. Total Bonds and Preferred Stock.....	14,746,022,478	1,109,152,389	668,417,798	13,982,446	15,200,739,515	0	0	14,741,011,531

(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 \$.....148,348,344; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	148,348,344	XXX.....	148,348,344	37,896	.....

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.....	332,345,566	206,385,058
2. Cost of short-term investments acquired.....	75,469,076	1,099,705,241
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	259,466,298	973,744,733
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	148,348,344	332,345,566
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	148,348,344	332,345,566

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	123,991,971
2.	Cost paid/(consideration received) on additions.....	22,934,161
3.	Unrealized valuation increase (decrease).....	62,002,163
4.	Total gain (loss) on termination recognized.....	(4,526)
5.	Considerations received (paid) on terminations.....	218,094
6.	Amortization.....	(25,880,882)
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	182,824,793
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	182,824,793

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	
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.....	
3.14	Section 1, Column 18, prior year.....	00
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	
3.24	Section 1, Column 19, prior year.....	00
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	0
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	182,824,793
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	182,824,793
4.	Part D, Section 1, Column 5.....	182,824,793
5.	Part D, Section 1, Column 6.....	
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	182,824,793
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	182,824,793
10.	Part D, Section 1, Column 8.....	182,824,793
11.	Part D, Section 1, Column 9.....	
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 11.....	
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements.....	Georgetown.....	MD.....	...07/30/1999	Skipjack Cove Resort.....				7,034
Building, Land, and Improvements.....	Palm Beach.....	FL.....	...07/16/2004	Sailfish Marina Resort.....				107,767
Building, Land, and Improvements.....	Charleston.....	SC.....	...05/01/2002	Charleston Harbor Resort and Marina.....				1,694,480
Building, Land, and Improvements.....	Stevensville.....	MD.....	...05/22/2002	Bay Bridge Marina.....				14,330
Building, Land, and Improvements.....	Whitefield.....	NH.....	...06/01/2005	Mountain View Grand Resort LLC.....				46,580
Building, Land, and Improvements.....	Miramar.....	FL.....	...12/28/2010	Tropical Storage.....				5,123
0199999. Totals.....					0	0	0	1,875,314
0399999. Totals.....					0	0	0	1,875,314

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

Mortgages With Partial Repayments

QE02	Biltmore Hotel.....	Coral Gables.....	FL.....	.....	08/13/1999....	03/12/2013....	122,482	.....	.....	.....	.....0	.....	.....122,482	122,482	.....	.....	.....0
	JQH - Murfreesboro.....	Murfreesboro.....	TN.....	.....	08/16/2007....	03/12/2013....	66,491	.....	.....	.....	.....0	.....	.....66,491	66,491	.....	.....	.....0
	Lauderdale Marine Center	Lauderdale.....	FL.....	.....	06/02/2010....	03/12/2013....	122,440	.....	.....	.....	.....0	.....	.....122,440	122,440	.....	.....	.....0
	633 Folsom.....	San Francisco.....	CA.....	.....	05/27/2010....	03/12/2013....	71,701	.....	.....	.....	.....0	.....	.....71,701	71,701	.....	.....	.....0
	Bella Roe Plaza.....	Reoland Park.....	KS.....	.....	09/28/2010....	03/12/2013....	26,165	.....	.....	.....	.....0	.....	.....26,165	26,165	.....	.....	.....0
	Jubilee Square.....	Daphne.....	AL.....	.....	11/19/2010....	03/12/2013....	15,446,921	.....	.....	.....	.....0	.....	.....15,446,921	15,446,921	.....	.....	.....0
	One Greenway Centre.....	Franklin.....	TN.....	.....	01/14/2011....	03/12/2013....	122,625	.....	.....	.....	.....0	.....	.....122,625	122,625	.....	.....	.....0
	Oaks at Bentwater.....	Rockport.....	TX.....	.....	02/04/2011....	03/12/2013....	23,309	.....	.....	.....	.....0	.....	.....23,309	23,309	.....	.....	.....0
	Wild Dunes Resort.....	Isle of Palms.....	SC.....	.....	03/30/2011....	03/12/2013....	81,940	.....	.....	.....	.....0	.....	.....81,940	81,940	.....	.....	.....0
	Old Standard.....	Cincinnati.....	OH.....	.....	01/01/2006....	03/07/2013....	42,623	.....	.....	.....	.....0	.....	.....42,623	42,623	.....	.....	.....0
	OCWEN.....	Cincinnati.....	OH.....	.....	01/01/2006....	03/07/2013....	6,794	.....	.....	.....	.....0	.....	.....6,794	6,794	.....	.....	.....0
	Koyo Building.....	Greenville.....	SC.....	.....	08/31/2011....	03/12/2013....	69,233	.....	.....	.....	.....0	.....	.....69,233	69,233	.....	.....	.....0
	Santa Monica Pacific Pier (	Santa Monica.....	CA.....	.....	09/28/2011....	03/12/2013....	86,801	.....	.....	.....	.....0	.....	.....86,801	86,801	.....	.....	.....0
	Miami Beach Marina.....	Miami.....	FL.....	.....	11/12/2011....	03/12/2013....	139,608	.....	.....	.....	.....0	.....	.....139,608	139,608	.....	.....	.....0
	Convention Center Parking	Philadelphia.....	PA.....	.....	01/31/2012....	03/12/2013....	52,653	.....	.....	.....	.....0	.....	.....52,653	52,653	.....	.....	.....0
	Willow Lakes Apartments.	Port Arthur.....	TX.....	.....	02/07/2012....	03/12/2013....	172,477	.....	.....	.....	.....0	.....	.....172,477	172,477	.....	.....	.....0
	Elitch Gardens.....	Denver.....	CO.....	.....	05/01/2012....	03/12/2013....	136,327	.....	.....	.....	.....0	.....	.....136,327	136,327	.....	.....	.....0
	McHenry Row.....	Baltimore.....	MD.....	.....	06/29/2012....	03/12/2013....	74,476	.....	.....	.....	.....0	.....	.....74,476	74,476	.....	.....	.....0
	Montauk Yacht Club.....	Montauk.....	NY.....	.....	10/19/2012....	03/12/2013....	64,331	.....	.....	.....	.....0	.....	.....64,331	64,331	.....	.....	.....0
	0299999. Total - Mortgages With Partial Repayments.....						16,929,398	0	0	0	0	0	16,929,398	16,929,398	0	0	0
	0599999. Total Mortgages.....						16,929,398	0	0	0	0	0	16,929,398	16,929,398	0	0	0

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13	
CUSIP Identification	Name or Description		3	4	Name of Vendor or General Partner	NAIC Design- nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
			City	State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
000000 00 0	Snow, Phipps, & Guggenheim, L.P.....		Wilmington.....	DE.....	Snow, Phipps, & Guggenheim, L.P.....		02/06/2007....			47,961			2.7	
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.....		Wilmington.....	DE.....	Snow, Phipps, & Guggenheim II, L.P.....		01/08/2010....			538,416			1.5	
000000 00 0	Pineapple Square Properties, LLC.....		Sarasota.....	FL.....	The Isaac Group Holdings, LLC.....		04/19/2006....			100,788			12.0	
000000 00 0	NB Strategic Co Investment Partners II LP.....		New York.....	NY.....	NB Strategic Co Investment Partners II LP.....		10/01/2012....			14,275			1.0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										0	701,440	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....			224,250			65.0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....										0	224,250	0	0	...XXX.....
Any Other Class of Asset - Unaffiliated														
000000 00 0	AMMC CLO XII UBS WAREHOUSE, AMMC CLO XII Limited.....		George Town.....	KY.....	UBS Securities LLC.....		12/19/2012....		21,000,000				70.0	
3799999. Total - Any Other Class of Asset - Unaffiliated.....										21,000,000	0	0	0	...XXX.....
3999999. Subtotal - Unaffiliated.....										21,000,000	701,440	0	0	...XXX.....
4099999. Subtotal - Affiliated.....										0	224,250	0	0	...XXX.....
4199999. Totals.....										21,000,000	925,690	0	0	...XXX.....

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000	00	0	Caltius Partners III, L.P.....	Los Angeles	CA...	Distribution.....	06/25/2004	02/15/2013	177,386	.....	.....	.....	.....0	.....	.....177,386	177,386	.....	.....	.....0	98,614
000000	00	0	River Cities Capital Fund IV, LP.....	Cincinnati	OH...	Distribution.....	09/30/2012	03/14/2013	395,237	.....	.....	.....	.....0	.....	.....395,237	395,237	.....	.....	.....0	.....
000000	00	0	NB Strategic Co investment Partners II LP.....	New York	NY...	Distribution.....	10/01/2012	01/17/2013	110,001	.....	.....	.....	.....0	.....	.....110,001	110,001	.....	.....	.....0	.....
000000	00	0	Three Ocean Partners, LLC.....	New York	NY...	Distribution.....	06/01/2011	01/31/2013	171,247	.....	.....	.....	.....0	.....	.....171,247	.....	.....(171,247)	(171,247)	.....	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									853,872	0	0	0	0	0	853,872	682,625	0	(171,247)	(171,247)	98,614
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	678,822	.....	.....	.....	.....0	.....	.....678,822	678,822	.....	.....	.....0	3,636
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									678,822	0	0	0	0	0	678,822	678,822	0	0	0	3,636
3999999. Subtotal - Unaffiliated.....									853,872	0	0	0	0	0	853,872	682,625	0	(171,247)	(171,247)	98,614
4099999. Subtotal - Affiliated.....									678,822	0	0	0	0	0	678,822	678,822	0	0	0	3,636
4199999. Totals.....									1,532,694	0	0	0	0	0	1,532,694	1,361,447	0	(171,247)	(171,247)	102,249

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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. States, Territories and Possessions														
20772J AC 6	CONN ST TXB SER D BABS 5.09 10/01/2030.....					..02/19/2013	MORGAN KEEGAN & COMPANY.....			5,198,130	4,500,000	89,711		1FE.....
20772J AC 6	CONN ST TXB SER D BABS 5.09 10/01/2030.....					...03/28/2013	MORGAN KEEGAN.....			2,029,930	1,750,000	495		1FE.....
605580 5X 3	MISS ST BAB 5.245 11/01/2034.....					...02/19/2013	BARCLAYS AMERICA.....			3,526,830	3,000,000	48,516		1FE.....
882722 KF 7	TX TRANS COMM BABS 5.517 04/01/2039.....					...02/13/2013	CITIGROUP.....			6,315,900	5,000,000	105,743		1FE.....
882722 VP 3	TX ST BABS A 4.631 04/01/2033.....					...02/19/2013	MORGAN KEEGAN & COMPANY.....			17,909,955	15,750,000	285,675		1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....									34,980,745	30,000,000	530,140		XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions														
259579 KL 3	EASTMONT SCH DOUGLAS WA 4.7 12/01/2025.....					...02/01/2013	PARTIAL CALL CORRECTION.....			190,000	190,000			1FE.....
463632 4P 1	IRVINE RANCH CA WTR DIST 6.622 5/01/2040.....					...01/02/2013	BARCLAYS AMERICA.....			2,122,176	1,600,000	19,425		1FE.....
544646 ZR 6	LA CA UNIFIED SCH DIST 6.758 07/01/2034.....					...01/03/2013	BARCLAYS AMERICA.....			3,297,875	2,500,000	3,285		1FE.....
602245 ZA 3	MILWAUKEE CO WI PENSION 3.862 12/01/2030.....					...01/25/2013	J. P. MORGAN SECURITIES.....			2,000,000	2,000,000			1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....									7,610,051	6,290,000	22,710		XXX.....
Bonds - U.S. Special Revenue and Special Assessment														
04048R DS 2	AZ ST UNIV BABS SER A 6.204 07/01/2030.....					...01/31/2013	CITIGROUP.....			5,141,240	4,000,000	23,437		1FE.....
072031 AM 9	BAY AREA CA WTR AGY B 3.165 10/01/2025.....					...02/01/2013	GOLDMAN SACHS & CO.....			2,000,000	2,000,000			1FE.....
19625A AD 4	COLONY LOCAL DEV A 3.366 10/01/23 (BRK).....					...02/07/2013	US BANCORP/PIPER JAFFRAY.....			500,000	500,000			1FE.....
19625A AQ 5	COLONY LOCAL DEV A 3.566 10/01/25 (BRK).....					...02/07/2013	US BANCORP/PIPER JAFFRAY.....			435,000	435,000			1FE.....
19625A AR 3	COLONY LOCAL DEV A 3.666 10/01/26 (BRK).....					...02/07/2013	US BANCORP/PIPER JAFFRAY.....			1,000,000	1,000,000			1FE.....
19625A AS 1	COLONY LOCAL DEV A 3.766 10/01/27 (BRK).....					...02/07/2013	US BANCORP/PIPER JAFFRAY.....			1,210,000	1,210,000			1FE.....
19625A AT 9	COLONY LOCAL DEV A 3.866 10/01/28 (BRK).....					...02/07/2013	US BANCORP/PIPER JAFFRAY.....			1,180,000	1,180,000			1FE.....
231266 FD 4	CURATORS UNIV MO BABS 5.96 11/01/2039.....					...02/13/2013	BARCLAYS AMERICA.....			12,800,400	10,000,000	178,800		1FE.....
231266 FD 4	CURATORS UNIV MO BABS 5.96 11/01/2039.....					...03/20/2013	MORGAN KEEGAN.....			2,556,820	2,000,000	47,680		1FE.....
3136AC FK 2	FNR 2013-4 GI IO 3.0 02/25/2043.....					...01/10/2013	GREENWICH CAPITAL MARKETS, INC.....			1,218,750	10,000,000	25,000		1.....
3137A4 VD 6	FHR 3775 GI IO 4.0 09/15/2034.....					...01/17/2013	GREENWICH CAPITAL MARKETS, INC.....			983,545	25,279,867	61,795		1.....
47770V AX 8	JOBSOHIO BEVERAGE SYS B 3.235 1/1/2023.....					...01/29/2013	J. P. MORGAN SECURITIES.....			2,785,000	2,785,000			1FE.....
47770V AY 6	JOBSOHIO BEVERAGE SYS B 3.985 1/1/2029.....					...01/29/2013	J. P. MORGAN SECURITIES.....			6,000,000	6,000,000			1FE.....
491189 FW 1	KY ASSET/LIAB REV TXB 2.818 04/01/2022.....					...02/07/2013	MORGAN STANLEY & CO.....			5,000,000	5,000,000			1FE.....
491189 FX 9	KY ASSET/LIAB REV TXB 2.998 04/01/2023.....					...02/07/2013	MORGAN STANLEY & CO.....			3,565,000	3,565,000			1FE.....
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39.....					...02/01/2013	CITIGROUP.....			600,108	490,000	5,074		1FE.....
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39.....					...02/01/2013	MORGAN KEEGAN & COMPANY.....			1,224,400	1,000,000	10,355		1FE.....
56052E 5W 4	ME HSG AUTH REV C 3.093 11/15/2023.....					...03/07/2013	CITIGROUP.....			4,750,000	4,750,000			1FE.....
56052E 5X 2	ME ST HSG AUTH REV C 3.843 11/15/2027.....					...03/07/2013	CITIGROUP.....			5,000,000	5,000,000			1FE.....
56052E 5Y 0	ME HSG AUTH REV C 4.319 11/15/2030.....					...03/07/2013	CITIGROUP.....			620,000	620,000			1FE.....
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023.....					...03/15/2013	BANC OF AMERICA SECURITIES.....			1,695,000	1,695,000			1FE.....
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027.....					...03/15/2013	BANC OF AMERICA SECURITIES.....			6,000,000	6,000,000			1FE.....
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032.....					...03/15/2013	BANC OF AMERICA SECURITIES.....			1,500,000	1,500,000			1FE.....
57604T AD 8	MA ST TRANS FD REV 10A 06/01/2040.....					...02/06/2013	BARCLAYS AMERICA.....			1,456,658	1,140,000	12,704		1FE.....
646108 MM 9	NJ HSG & MTG 2013-3 3.608 11/01/2024.....					...03/21/2013	CITIGROUP.....			2,000,000	2,000,000			1FE.....
646108 MN 7	NJ HSG & MTG 2013-3 4.208 11/01/2028.....					...03/21/2013	CITIGROUP.....			3,000,000	3,000,000			1FE.....

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
649902 2E 2	NY ST DORM AUTH BAB 5.289 03/15/2033.....			...02/08/2013	MORGAN STANLEY & CO.....		5,574,019	4,670,000	101,543	1FE.....
649902 H4 8	NYS DORMS AUTH 5.427 03/15/2039.....			...01/31/2013	CITIGROUP.....		2,378,440	2,000,000	42,210	1FE.....
649902 T2 9	NYS DORM AUTH BAB 5.50 3/15/2030.....			...01/08/2013	MORGAN KEEGAN & COMPANY.....		5,481,182	4,535,000	80,370	1FE.....
649902 T2 9	NYS DORM AUTH BAB 5.50 3/15/2030.....			...01/28/2013	MORGAN KEEGAN & COMPANY.....		310,149	260,000	5,402	1FE.....
649902 T2 9	NYS DORM AUTH BAB 5.50 3/15/2030.....			...02/14/2013	BARCLAYS AMERICA.....		6,066,950	5,000,000	118,403	1FE.....
658289 B7 7	NC ST UNIV B TXBL 3.825 10/01/2033.....			...02/13/2013	WELLS FARGO BROKERAGE.....		2,500,000	2,500,000		1FE.....
678553 AN 8	OKLAHOMA CITY ECON A 3.004 03/01/2023.....			...03/27/2013	BANC OF AMERICA SECURITIES.....		1,200,000	1,200,000		1FE.....
678553 AP 3	OKLAHOMA CITY ECON A 3.204 03/01/2024.....			...03/27/2013	BANC OF AMERICA SECURITIES.....		2,700,000	2,700,000		1FE.....
678553 AQ 1	OKLAHOMA CITY ECON A 3.404 03/01/2025.....			...03/27/2013	BANC OF AMERICA SECURITIES.....		1,515,000	1,515,000		1FE.....
678553 AR 9	OKLAHOMA CITY ECON A 3.604 03/01/2026.....			...03/27/2013	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000		1FE.....
73358W CW 2	PORT AUTH NY & NJ TXB 5.647 11/01/2040.....			...02/04/2013	MORGAN STANLEY & CO.....		4,872,040	4,000,000	60,235	1FE.....
73358W CW 2	PORT AUTH NY & NJ TXB 5.647 11/01/2040.....			...02/07/2013	MORGAN STANLEY & CO.....		6,092,350	5,000,000	79,215	1FE.....
76221R UB 7	RI HSG & MTGE DEV 2T 2.968 04/01/2022.....			...01/31/2013	BANK OF AMER/ML.....		1,040,000	1,040,000		1FE.....
76221R UC 5	RI HSG & MTGE DEV 2T 3.068 10/01/2022.....			...01/31/2013	BANK OF AMER/ML.....		825,000	825,000		1FE.....
76221R UD 3	RI HSG & MTGE DEV 2T 3.118 04/01/2023.....			...01/31/2013	BANK OF AMER/ML.....		1,120,000	1,120,000		1FE.....
76221R UE 1	RI HSG & MTGE DEV 2T 3.218 10/01/2023.....			...01/31/2013	BANK OF AMER/ML.....		500,000	500,000		1FE.....
76221R UF 8	RI HSG & MTGE DEV 2T 3.768 10/01/2027.....			...01/31/2013	BANK OF AMER/ML.....		2,590,000	2,590,000		1FE.....
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032.....			...03/14/2013	MORGAN KEEGAN.....		1,692,842	1,405,000	38,527	1FE.....
845040 JP 0	SW HGR ED AUTH B 4.156 10/01/2033.....			...03/20/2013	JP MORGAN SECURITIES INC.....		2,250,000	2,250,000		1FE.....
845040 JU 9	SW HGR ED AUTH B3.616 10/01/2028.....			...03/20/2013	JP MORGAN SECURITIES INC.....		2,500,000	2,500,000		1FE.....
913366 DG 2	UNIV CA RGTS REV 6.458 5/15/2029.....			...03/21/2013	BB&T CAPITAL.....		793,260	650,000	15,275	1FE.....
91412G QG 3	UNIV OF CA AG TXBL 3.05 05/15/2025.....			...02/28/2013	JP MORGAN SECURITIES INC.....		4,000,000	4,000,000		1FE.....
91412G QH 1	UNIV OF CA AG TXBL 3.18 05/15/2026.....			...02/28/2013	JP MORGAN SECURITIES INC.....		4,000,000	4,000,000		1FE.....
91476P FF 0	UNIV OK REV TXBL SER B 3.99 07/01/2033.....			...01/25/2013	BARCLAYS AMERICA.....		1,270,000	1,270,000		1FE.....
915137 5R 0	UNIV TX REV FIN SYS C 4.794 08/15/2046.....			...02/06/2013	BARCLAYS AMERICA.....		10,082,624	8,830,000	206,952	1FE.....
915217 RY 1	UNIV VA REV BAB TXB 6.221 09/01/2039.....			...02/05/2013	MORGAN KEEGAN & COMPANY.....		1,371,020	995,000	26,904	1FE.....
915217 SB 0	UNIV OF VA RECTOR 5.00 09/01/2040.....			...02/12/2013	US BANCORP/PIPER JAFFRAY.....		1,353,579	1,155,000	26,308	1FE.....
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042.....			...03/11/2013	MORGAN KEEGAN.....		28,000,000	28,000,000	65,722	1FE.....
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042.....			...03/21/2013	MORGAN KEEGAN.....		3,387,250	3,400,000	7,981	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....						180,687,626	201,059,867	1,239,891	XXX.....

Bonds - Industrial and Miscellaneous

000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46.....			...01/01/2013	PAYDOWN CORRECTION.....		167	167		1FM.....
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25.....	R.....		...02/27/2013	DEUTSCHE BANK.....		3,500,000	3,500,000		1FE.....
00084Q AE 1	ACASC 2013-1A B2 CLO 3.36 04/20/25.....	R.....		...02/27/2013	DEUTSCHE BANK.....		3,477,600	3,500,000		1FE.....
00101J AD 8	ADT CORP 4.125 06/15/2023.....			...01/07/2013	MORGAN STANLEY & CO.....		3,999,440	4,000,000		2FE.....
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.....		1,081,500	1,200,000	3,089	1AM.....
00173P AD 7	AMMC 2005-4A D CLO FLT 03/25/2017.....	R.....		...02/19/2013	RBS SECURITIES/GREENWICH.....		113,281	125,000	447	1AM.....
00173X AE 8	AMMC 2005-5A A1B CLO FLT 08/08/2017.....	R.....		...03/13/2013	ROYAL BANK OF SCOTLAND.....		27,335,000	28,000,000		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.....

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)
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.....	.....	.....2,193,750	2,250,000	2,565	1FE.....	
00174E AF 6	AMMC 2006-6A D CLO FLT 05/03/2018.....	R.....	...03/05/2013	CITIGROUP.....	.....	.....3,480,000	4,000,000	3,147	1AM.....	
020002 30 9	ALLSTATE CORP 5.1 1/15/2053.....	.....	...01/03/2013	J. P. MORGAN SECURITIES.....	.....	.....2,000,000	.....	.....	2FE.....	
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023.....	.....	...03/06/2013	BARCLAYS CAPITAL.....	.....	.....10,000,000	10,000,000	.....	1FE.....	
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023.....	.....	...03/07/2013	MIZUHO SEC USA.....	.....	.....4,993,950	5,000,000	.....	1FE.....	
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023.....	.....	...03/08/2013	MIZUHO SEC USA.....	.....	.....1,990,120	2,000,000	.....	1FE.....	
035242 AA 4	ANHEUSER-BUSCH 2.625 01/17/2023.....	.....	...01/14/2013	DEUTSCHE MORGAN GRENFELL.....	.....	.....7,947,760	8,000,000	.....	1FE.....	
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019.....	R.....	...02/27/2013	BNP PARIBAS.....	.....	.....11,123,438	11,300,000	7,104	1FE.....	
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019.....	R.....	...02/27/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....8,399,063	8,500,000	5,344	1FE.....	
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023.....	R.....	...01/16/2013	SANDLER O'NEIL & PARTNER.....	.....	.....13,000,000	13,000,000	.....	1FE.....	
03878D AC 8	ARCLO 2013-1A B CLO FLT 02/15/2023.....	R.....	...01/16/2013	SANDLER O'NEIL & PARTNER.....	.....	.....3,000,000	3,000,000	.....	2AM.....	
042735 BC 3	ARROW ELECTRONIC 4.50 03/01/2023.....	.....	...02/12/2013	J. P. MORGAN SECURITIES.....	.....	.....2,976,060	3,000,000	.....	2FE.....	
04621X AF 5	ASSURANT INC 4.00 03/15/2023.....	.....	...03/25/2013	JP MORGAN SECURITIES INC.....	.....	.....4,981,750	5,000,000	.....	2FE.....	
054303 BA 9	AVON PRODUCTS 5.00 03/15/2023.....	.....	...03/07/2013	GOLDMAN SACHS.....	.....	.....2,970,900	3,000,000	.....	2FE.....	
054303 BA 9	AVON PRODUCTS 5.00 03/15/2023.....	.....	...03/08/2013	GOLDMAN SACHS.....	.....	.....5,031,300	5,000,000	694	2FE.....	
054303 BA 9	AVON PRODUCTS 5.00 03/15/2023.....	.....	...03/08/2013	RBC CAPITAL MARKETS.....	.....	.....3,043,170	3,000,000	417	2FE.....	
054303 BA 9	AVON PRODUCTS 5.00 03/15/2023.....	.....	...03/14/2013	GOLDMAN SACHS.....	.....	.....3,078,750	3,000,000	2,917	2FE.....	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....	.....	...01/26/2013	CAPITAL INTEREST.....	.....	.....5,555	6,535	.....	1FM.....	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....	.....	...02/26/2013	CAPITAL INTEREST.....	.....	.....5,587	6,563	.....	1FM.....	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE.....	.....	...03/26/2013	CAPITAL INTEREST.....	.....	.....5,634	6,541	.....	1FM.....	
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE.....	.....	...02/13/2013	BARCLAYS AMERICA.....	.....	.....6,298,269	6,509,839	9,356	1Z.....	
05535d bg 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35.....	.....	...01/01/2013	FACTOR UPDATE CORRECTION.....	.....	.....46,748	46,748	.....	6FE.....	
06051G EU 9	BANK OF AMER CRP MTN 3.30 01/11/2023.....	.....	...01/08/2013	BANK OF AMER/ML.....	.....	.....1,988,880	2,000,000	.....	1FE.....	
06740L 8C 2	BARCLAYS BK PLC 7.625 11/21/2022.....	R.....	...01/11/2013	BARCLAYS AMERICA.....	.....	.....3,082,500	3,000,000	34,948	2FE.....	
07388Y AH 5	BSCMS 2007-PW16 AJ SEQ CSTR 06/11/2040.....	.....	...03/07/2013	ROYAL BANK OF SCOTLAND.....	.....	.....3,615,000	4,000,000	6,985	1Z.....	
084670 BJ 6	BERKSHIRE HATHWAY 3.00 02/11/2023.....	.....	...01/29/2013	WELLS FARGO BROKERAGE.....	.....	.....3,966,160	4,000,000	.....	1FE.....	
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....	.....	...02/08/2013	BANK OF AMER/ML.....	.....	.....144,144	144,144	.....	3FE.....	
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....	.....	...03/22/2013	PRIVATE PLACEMENT.....	.....	.....72,072	72,072	.....	3FE.....	
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....	R.....	...03/22/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....5,999,593	6,000,000	.....	1FE.....	
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021.....	R.....	...03/20/2013	ROYAL BANK OF SCOTLAND.....	.....	.....2,842,500	3,000,000	1,254	1FE.....	
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037.....	.....	...02/07/2013	WELLS FARGO BROKERAGE.....	.....	.....7,173,825	7,262,335	5,279	1FM.....	
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037.....	.....	...02/14/2013	WELLS FARGO BROKERAGE.....	.....	.....269,018	272,338	286	1FM.....	
125634 AG 0	CLIF 2013-1A NOTE ABS 2.83 03/18/2028.....	.....	...03/06/2013	DEUTSCHE BANK.....	.....	.....4,999,263	5,000,000	.....	1FE.....	
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023.....	.....	...01/15/2013	J. P. MORGAN SECURITIES.....	.....	.....8,018,840	8,000,000	.....	1FE.....	
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023.....	.....	...01/15/2013	KEYBANK CAPITAL MARKET.....	.....	.....2,013,880	2,000,000	.....	1FE.....	
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023.....	.....	...01/16/2013	J. P. MORGAN SECURITIES.....	.....	.....2,018,860	2,000,000	861	1FE.....	
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023.....	.....	...01/16/2013	KEYBANK CAPITAL MARKET.....	.....	.....1,010,850	1,000,000	431	1FE.....	
144285 AK 9	CARPENTER TECHNOLOGY 4.45 03/01/2023.....	.....	...02/21/2013	BANC OF AMERICA SECURITIES.....	.....	.....3,993,880	4,000,000	.....	2FE.....	
14912L SQ 0	CATERPILLAR FINL MTN 2.625 03/01/2023.....	.....	...02/25/2013	GOLDMAN SACHS.....	.....	.....2,982,990	3,000,000	.....	1FE.....	

QE04.2

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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)
14986D AJ 9	CD 2006-CD3 AJ SEQ 5.688 10/15/2048.....		.....	...03/21/2013	AMHERST SECURITIES CORP.....	.....	.....3,494,531	3,750,000	14,813	1Z.....
15032T AG 1	CEDF 2013-1A B2 CLO 3.351 03/09/2025.....		R.....	...03/20/2013	JEFFERIES & CO.....	.....	.....5,940,000	6,000,000	.....	1FE.....
172967 GK 1	CITIGROUP INC 4.05 07/30/2022.....		.....	...02/05/2013	UBS WARBURG.....	.....	.....7,000,000	7,000,000	.....	2FE.....
172967 GL 9	CITIGROUP INC 3.375 03/01/2023.....		.....	...02/14/2013	CITIGROUP.....	.....	.....7,981,040	8,000,000	.....	1FE.....
20047E AJ 1	COMM 2006-C8 AJ SEQ 5.377 12/10/2046.....		.....	...02/27/2013	ROYAL BANK OF SCOTLAND.....	.....	.....3,141,250	3,500,000	1,568	1Z.....
205887 BK 7	CONAGRA INC 4.95 08/15/2020.....		.....	...01/31/2013	EXCHANGED.....	.....	.....6,892,080	6,500,000	.....	2FE.....
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022.....		R.....	...02/22/2013	ROYAL BANK OF CANADA.....	.....	.....8,531,875	8,500,000	2,957	1FE.....
232820 AJ 9	CYTEC INDUSTRIES 3.50 04/01/2023.....		.....	...02/26/2013	ROYAL BANK OF SCOTLAND.....	.....	.....4,965,150	5,000,000	.....	2FE.....
245069 AK 5	DEL 2013-HDC B B SEQ FLT 03/15/2026.....		.....	...03/28/2013	JP MORGAN SECURITIES INC.....	.....	.....7,000,000	7,000,000	.....	1FE.....
252559 ZZ 5	DIALOG TELECOM TL 14.00 1/17/2018.....		.....	...01/17/2013	PRIVATE PLACEMENT.....	.....	.....9,900,000	9,900,000	.....	4Z.....
252559 ZZ 5	DIALOG TELECOM TL 14.00 1/17/2018.....		.....	...03/31/2013	CAPITAL INTEREST.....	.....	.....40,700	40,700	.....	4Z.....
263534 CK 3	DUPONT EI NEMOUR 2.80 02/15/2023.....		.....	...02/12/2013	GOLDMAN SACHS.....	.....	.....4,998,250	5,000,000	.....	1FE.....
30251B AD 0	FMR LLC 4.95 02/01/2033.....		.....	...01/29/2013	CITIGROUP.....	.....	.....3,758,425	3,750,000	.....	1FE.....
30251B AD 0	FMR LLC 4.95 02/01/2033.....		.....	...02/04/2013	CITIGROUP.....	.....	.....3,054,690	3,000,000	2,475	1FE.....
30290X AN 3	FREM F 2013-K24 B SUB CSTR 11/25/2045.....		.....	...01/10/2013	WELLS FARGO BROKERAGE.....	.....	.....6,043,625	6,157,000	13,774	1FE.....
31847R AE 2	FIRST AMERICAN FINANCIAL 4.30 02/01/2023.....		.....	...01/24/2013	J. P. MORGAN SECURITIES.....	.....	.....2,989,140	3,000,000	.....	2FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		.....	...01/25/2013	PAYDOWN 100.0.....	.....	.....46,195	46,195	.....	4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		.....	...01/31/2013	PAYDOWN 100.0.....	.....	.....65,992	65,992	.....	4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		.....	...02/04/2013	PAYDOWN 100.0.....	.....	.....475,145	475,145	.....	4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		.....	...02/04/2013	PAYDOWN 100.0.....	.....	.....79,191	79,191	.....	4Z.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....		.....	...02/13/2013	BANK OF AMER/ML.....	.....	.....13,420,283	14,401,377	3,537	1AM.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....		.....	...02/13/2013	JEFFERIES & CO.....	.....	.....3,137,704	3,367,087	827	1AM.....
337915 AA 0	FIRSTMERIT CORP 4.35 02/04/2023.....		.....	...01/28/2013	RBC DOMINION.....	.....	.....3,998,720	4,000,000	.....	2FE.....
337915 AA 0	FIRSTMERIT CORP 4.35 02/04/2023.....		.....	...01/29/2013	BANK OF AMER/ML.....	.....	.....1,013,210	1,000,000	.....	2FE.....
337915 AA 0	FIRSTMERIT CORP 4.35 02/04/2023.....		.....	...01/29/2013	RBC DOMINION.....	.....	.....2,024,780	2,000,000	.....	2FE.....
337915 AA 0	FIRSTMERIT CORP 4.35 02/04/2023.....		.....	...02/11/2013	RBC DOMINION.....	.....	.....3,061,110	3,000,000	3,625	2FE.....
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025.....		R.....	...02/27/2013	BANC OF AMERICA SECURITIES.....	.....	.....6,000,000	6,000,000	.....	1FE.....
35671D AX 3	FREEPORT-MCMORAN C&G 3.875 03/15/2023.....		.....	...02/28/2013	JP MORGAN SECURITIES INC.....	.....	.....16,989,970	17,000,000	.....	2FE.....
361448 AQ 6	GATX CORP 3.90 03/30/2023.....		.....	...03/14/2013	CITIGROUP.....	.....	.....8,900,460	9,000,000	.....	2FE.....
36318W AA 8	GALXY 2013-15A A CLO FLT 04/15/2025.....		R.....	...02/13/2013	GOLDMAN SACHS.....	.....	.....3,000,000	3,000,000	.....	1FE.....
38141G RD 8	GOLDMAN SACHS GROUP 3.625 01/22/2023.....		.....	...01/16/2013	GOLDMAN SACHS & CO.....	.....	.....3,987,360	4,000,000	.....	1FE.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		.....	...03/22/2013	BARCLAYS CAPITAL.....	.....	.....8,500,000	8,500,000	.....	1Z.....
421946 AH 7	HEALTHCARE RLTY 3.75 04/15/2023.....		.....	...03/19/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....2,975,370	3,000,000	.....	2FE.....
42225U AA 2	HEALTHCARE TRUST 3.70 04/15/2023.....		.....	...03/21/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....5,951,160	6,000,000	.....	2FE.....
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034.....		.....	...02/06/2013	SOUTHWEST SECURITIES.....	.....	.....36,309	36,862	49	1FM.....
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067.....		.....	...03/13/2013	DEUTSCHE BANK.....	.....	.....7,594,726	7,600,000	.....	1FE.....
46625H JH 4	JPMORGAN CHASE 3.20 01/25/2023.....		.....	...02/04/2013	J. P. MORGAN SECURITIES.....	.....	.....4,987,250	5,000,000	5,333	1FE.....
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....		.....	...01/01/2013	PAYDOWN CORRECTION.....	.....	.....62,905	62,905	.....	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		.....	...01/26/2013	CAPITAL INTEREST.....	.....	.....2,733	8,005	.....	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		.....	...02/26/2013	CAPITAL INTEREST.....	.....	.....2,827	8,022	.....	1FM.....

QE04.3

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		.....	...03/26/2013	CAPITAL INTEREST.....	.....	.....2,555	7,859	.....	1FM.....
472319 AL 6	JEFFERIES GROUP 5.125 01/20/2023.....		.....	...01/15/2013	JEFFRIES AND COMPANY.....	.....	.....4,487,445	4,500,000	.....	2FE.....
472319 AL 6	JEFFERIES GROUP 5.125 01/20/2023.....		.....	...01/16/2013	STERNE AGEE & LEACH.....	.....	.....2,037,740	2,000,000	1,139	2FE.....
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021 FB.....		R.....	...03/01/2013	RAYMOND JAMES & ASSOCIATES.....	.....	.....2,452,089	2,523,861	853	1FE.....
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021 FB.....		R.....	...03/01/2013	ROYAL BANK OF CANADA.....	.....	.....3,008,373	3,097,424	1,046	1FE.....
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21.....		R.....	...01/31/2013	RBC DOMINION.....	.....	.....5,756,250	6,000,000	24,053	1FE.....
482739 AB 5	KVK 2013-1A B CLO FLT 04/14/2025.....		R.....	...01/18/2013	GOLDMAN SACHS & CO.....	.....	.....3,500,000	3,500,000	.....	1FE.....
50179A AH 0	LBUBS 2007-C1 AJ SEQ 5.484 02/15/2040.....		.....	...02/20/2013	AMHERST SECURITIES GROUP.....	.....	.....3,349,063	3,500,000	7,464	1FM.....
529772 AF 2	LEXMARK INTL INC 5.125 03/15/2020.....		.....	...02/27/2013	JP MORGAN SECURITIES INC.....	.....	.....3,999,920	4,000,000	.....	2FE.....
56576Q AC 2	MCLO 2013-5A A2A CLO FLT 02/21/2025.....		R.....	...01/25/2013	J. P. MORGAN SECURITIES.....	.....	.....3,000,000	3,000,000	.....	1FE.....
56576Q AG 3	MCLO 2013-5A B1 CLO FLT 02/21/2025.....		R.....	...01/25/2013	J. P. MORGAN SECURITIES.....	.....	.....1,481,250	1,500,000	.....	1FE.....
585055 AZ 9	MEDTRONIC INC 2.75 04/01/2023.....		.....	...03/19/2013	DEUTSCHE BANK.....	.....	.....4,988,250	5,000,000	.....	1FE.....
60687V AH 8	MLCFC 2006-3 AJ SEQ 5.485 07/12/2046.....		.....	...02/28/2013	ROYAL BANK OF SCOTLAND.....	.....	......821,750	865,000	527	1Z.....
60688Q AS 4	MIZUHO CORP BANK LTD 3.50 03/21/2023.....		R.....	...03/14/2013	MIZUHO SEC USA.....	.....	.....4,996,650	5,000,000	.....	1FE.....
60688Q AS 4	MIZUHO CORP BANK LTD 3.50 03/21/2023.....		R.....	...03/15/2013	MIZUHO SEC USA.....	.....	.....5,015,500	5,000,000	.....	1FE.....
61746B DJ 2	MORGAN STANLEY 3.75 02/25/2023.....		.....	...02/20/2013	MORGAN STANLEY.....	.....	.....4,981,850	5,000,000	.....	1FE.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		.....	...01/11/2013	GREENWICH CAPITAL MARKETS, INC.....	.....	.....7,045,574	10,399,372	24,487	1FM.....
620076 BC 2	MOTOROLA INC 3.50 03/01/2023.....		.....	...02/25/2013	MORGAN STANLEY.....	.....	.....5,929,620	6,000,000	.....	2FE.....
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024.....		R.....	...01/23/2013	JEFFRIES AND COMPANY.....	.....	.....5,994,000	6,000,000	.....	1FE.....
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019.....		R.....	...02/11/2013	J. P. MORGAN SECURITIES.....	.....	.....2,800,000	2,800,000	.....	5FE.....
63254A AE 8	NATL AUSTR BK LT 3.00 01/20/2023.....		R.....	...01/14/2013	GOLDMAN SACHS & CO.....	.....	.....11,977,440	12,000,000	.....	1FE.....
636180 BL 4	NATL FUEL GAS 3.75 03/01/2023.....		.....	...02/12/2013	J. P. MORGAN SECURITIES.....	.....	.....4,986,650	5,000,000	.....	2FE.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....		.....	...03/14/2013	SANDLER & O'NEIL PARTNERS.....	.....	.....5,145,938	5,500,000	1,182	1Z.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....		.....	...03/22/2013	SANDLER & O'NEIL PARTNERS.....	.....	.....4,940,100	5,280,000	104	1Z.....
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36.....		.....	...01/11/2013	GREENWICH CAPITAL MARKETS, INC.....	.....	.....4,162,451	6,259,324	15,376	1FM.....
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36.....		.....	...01/11/2013	GREENWICH CAPITAL MARKETS, INC.....	.....	.....1,899,057	2,855,725	7,102	1FM.....
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....		.....	...03/28/2013	JP MORGAN SECURITIES INC.....	.....	.....6,133,888	6,685,436	559	1FM.....
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035.....		.....	...02/28/2013	SOUTHWEST SECURITIES.....	.....	.....2,406,779	2,367,712	1,018	2Z.....
67021B AC 3	NII CAPITAL CORP 8.875 12/15/2019.....		.....	...02/05/2013	BANK OF AMER/ML.....	.....	......371,250	500,000	6,533	5FE.....
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.....	.....	......313,250	350,000	16,819	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.....
67089B AA 6	OHAIN 2011-1A A CLO FLT 4/20/2021.....		.....	...02/11/2013	WELLS FARGO BROKERAGE.....	.....	......2,117,115	2,115,000	2,435	1FE.....
67103Q AC 1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025.....		R.....	...01/16/2013	RBS SECURITIES/GREENWICH.....	.....	.....10,000,000	10,000,000	.....	1FE.....
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025.....		R.....	...01/16/2013	RBS SECURITIES/GREENWICH.....	.....	......5,000,000	5,000,000	.....	1FE.....
67103Q AL 1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025.....		R.....	...01/16/2013	RBS SECURITIES/GREENWICH.....	.....	......3,000,000	3,000,000	.....	1FE.....
67108E AA 7	OZLMF 2013-3A A1 CLO FLT 01/22/2025.....		R.....	...01/23/2013	BANK OF AMER/ML.....	.....	......6,993,000	7,000,000	.....	1FE.....
67108E AE 9	OZLMF 2013-3A A2B CLO 3.51 01/22/2025.....		R.....	...01/23/2013	BANK OF AMER/ML.....	.....	......5,600,000	5,600,000	.....	1FE.....
69349L AK 4	PNC BANK NA 2.95 01/30/2023.....		.....	...01/23/2013	MORGAN STANLEY & CO.....	.....	......6,974,730	7,000,000	.....	1FE.....
709599 AN 4	PENSKE TRUCK LEASING 4.25 01/17/2023.....		.....	...01/14/2013	J. P. MORGAN SECURITIES.....	.....	......4,957,000	5,000,000	.....	2FE.....

QE04.4

SCHEDULE D - PART 3

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

QE04.5

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)
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046.....			.....	...02/07/2013	WELLS FARGO BROKERAGE.....	.....	.....4,685,726	4,991,452	908	1FM.....
740816 AD 5	HARVARD PRES & FELLOWS 5.625 10/01/2038.....			.....	...01/11/2013	J. P. MORGAN SECURITIES.....	.....	.....1,507,737	1,175,000	19,277	1FE.....
74348T AJ 1	PROSPECT CAPITAL 5.875 03/15/2023.....			.....	...03/08/2013	BARCLAYS CAPITAL.....	.....	.....4,953,500	5,000,000	.....	2FE.....
74348T AJ 1	PROSPECT CAPITAL 5.875 03/15/2023.....			.....	...03/14/2013	BARCLAYS CAPITAL.....	.....	.....3,007,500	3,000,000	1,958	2FE.....
74348T AJ 1	PROSPECT CAPITAL 5.875 03/15/2023.....			.....	...03/27/2013	BARCLAYS CAPITAL.....	.....	.....2,000,000	2,000,000	5,549	2FE.....
747262 AJ 2	QVC INC 4.375 03/15/2023.....			.....	...03/04/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....3,998,720	4,000,000	.....	2FE.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....			.....	...02/12/2013	GOLDMAN SACHS.....	.....	.....9,840,738	10,653,031	2,384	1FM.....
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....			.....	...03/08/2013	DEUTSCHE BANK.....	.....	.....3,902,995	4,060,333	689	1Z.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....			.....	...03/26/2013	CAPITAL INTEREST.....	.....	.....15,442	25,759	.....	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....			.....	...01/26/2013	CAPITAL INTEREST.....	.....	.....35,625	9,130	.....	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....			.....	...02/26/2013	CAPITAL INTEREST.....	.....	.....35,785	48,572	.....	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....			.....	...03/26/2013	CAPITAL INTEREST.....	.....	.....36,025	29,223	.....	1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE.....			.....	...03/21/2013	ROYAL BANK OF SCOTLAND.....	.....	.....2,882,860	4,148,000	14,656	1Z.....
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036.....			.....	...02/14/2013	GOLDMAN SACHS.....	.....	.....3,621,944	3,837,821	1,119	2FM.....
77118E AH 9	ROC FINANCE DD 18MM LIBOR+150 08/19/2017.....			.....	...03/28/2013	CS FIRST BOSTON.....	.....	.....100,000	100,000	.....	4Z.....
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027.....			.....	...02/27/2013	BARCLAYS CAPITAL.....	.....	.....5,998,307	6,000,000	.....	1FE.....
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047.....			.....	...02/27/2013	BARCLAYS CAPITAL.....	.....	.....9,032,827	9,500,000	.....	1FE.....
790849 AJ 2	ST JUDE MEDICAL 3.25 04/15/2023.....			.....	...03/21/2013	BANC OF AMERICA SECURITIES.....	.....	.....12,938,120	13,000,000	.....	1FE.....
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....			.....	...02/08/2013	GOLDMAN SACHS & CO.....	.....	.....16,596,741	17,585,951	3,933	1FM.....
81881Q AG 1	SHACK 2013-3A C1 CLO FLT 04/15/2025.....			R.....	...03/20/2013	MORGAN STANLEY.....	.....	.....3,910,000	4,000,000	.....	1FE.....
81881Q AN 6	SHACK 2013-3A C2 CLO FLT 04/15/2025.....			R.....	...03/20/2013	MORGAN STANLEY.....	.....	.....4,398,750	4,500,000	.....	1FE.....
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....			.....	...01/09/2013	BARCLAYS AMERICA.....	.....	.....2,799,128	2,779,153	6,716	1FE.....
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025.....			R.....	...03/08/2013	ROYAL BANK OF SCOTLAND.....	.....	.....6,500,000	6,500,000	.....	1FE.....
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025.....			R.....	...03/08/2013	ROYAL BANK OF SCOTLAND.....	.....	.....6,500,000	6,500,000	.....	1FE.....
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....			.....	...02/06/2013	GREENWICH CAPITAL MARKETS, INC.....	.....	.....6,755,538	7,060,000	1,113	5FE.....
853254 AJ 9	STANDARD CHARTERED PLC 3.95 01/11/2023.....			R.....	...01/08/2013	BANK OF AMER/ML.....	.....	.....4,994,250	5,000,000	.....	1FE.....
853254 AJ 9	STANDARD CHARTERED PLC 3.95 01/11/2023.....			R.....	...01/30/2013	HSBC SECURITIES INC.....	.....	.....3,944,600	4,000,000	10,094	1FE.....
855030 AM 4	STAPLES INC 4.375 01/12/2023.....			.....	...01/07/2013	BARCLAYS AMERICA.....	.....	.....3,992,320	4,000,000	.....	2FE.....
855030 AM 4	STAPLES INC 4.375 01/12/2023.....			.....	...01/08/2013	J. P. MORGAN SECURITIES.....	.....	.....5,054,800	5,000,000	.....	2FE.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....			.....	...02/05/2013	GREENWICH CAPITAL MARKETS, INC.....	.....	.....921,783	1,023,493	672	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....			.....	...02/07/2013	SANDLER O'NEIL & PARTNER.....	.....	.....1,286,221	1,423,204	1,468	1FM.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....			.....	...03/06/2013	ROYAL BANK OF SCOTLAND.....	.....	.....6,816,792	7,213,536	818	1Z.....
865622 AZ 7	SUMITOMO MITSUI BK 3.00 01/18/2023.....			R.....	...01/10/2013	GOLDMAN SACHS & CO.....	.....	.....2,983,560	3,000,000	.....	1FE.....
865622 AZ 7	SUMITOMO MITSUI BK 3.00 01/18/2023.....			R.....	...01/30/2013	GOLDMAN SACHS & CO.....	.....	.....3,940,960	4,000,000	5,333	1FE.....
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024.....			R.....	...03/25/2013	ROYAL BANK OF CANADA.....	.....	.....15,655,000	16,000,000	33,728	1FE.....
87157V AA 7	SYMP 2013-11A A CLO FLT 01/17/2025.....			R.....	...01/16/2013	BANK OF AMER/ML.....	.....	.....6,000,000	6,000,000	.....	1FE.....
87244D AA 2	WINDR 2013-1A A1 CLO FLT 04/20/2025.....			R.....	...03/28/2013	CITIGROUP.....	.....	.....7,463,250	7,500,000	.....	1FE.....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....			.....	...02/20/2013	BANK OF AMER/ML.....	.....	.....7,998,824	8,000,000	.....	1FE.....
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038.....			.....	...01/31/2013	PRIVATE PLACEMENT.....	.....	.....5,317,556	5,317,556	.....	4Z.....
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025.....			R.....	...03/26/2013	DEUTSCHE BANK.....	.....	.....12,946,700	13,000,000	.....	1FE.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43.....		.....	...01/25/2013	CS FIRST BOSTON CORP.....	.....	.....4,111,094	4,000,000	16,058	1FE.....
899896 AC 8	TUPPERWARE BRAND 4.75 06/01/2021.....		.....	...03/06/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....3,113,430	3,000,000	39,583	2FE.....
90919W AA 8	UNISON LEASE FND 2.981 03/16/2020.....		.....	...03/12/2013	DEUTSCHE BANK.....	.....	.....5,500,000	5,500,000	.....	1FE.....
90919W AC 4	UNISON LEASE FND 3.721 03/16/2020.....		.....	...03/12/2013	DEUTSCHE BANK.....	.....	.....2,600,000	2,600,000	.....	1Z.....
91324P CC 4	UNITEDHEALTH GROUP 2.875 03/15/2023.....		.....	...02/25/2013	WELLS FARGO BROKERAGE SERVICES.....	.....	.....3,983,720	4,000,000	.....	1FE.....
92329J AD 1	VENTR 2012-12A B2 CLO 3.74 02/28/2024.....		R.....	...02/12/2013	JEFFERIES & CO.....	.....	.....2,000,000	2,000,000	4,571	1FE.....
92329N AJ 9	VENTR 2013-13A C2 CLO FLT 06/10/2025.....		R.....	...03/12/2013	JEFFERIES & CO.....	.....	.....5,940,000	6,000,000	.....	1FE.....
926999 ZZ 9	VILLAGE ROADSHOW TL A-2 L+375 11/21/2017.....		R.....	...01/01/2013	J. P. MORGAN SECURITIES.....	.....	.....4,950,019	5,000,000	.....	1FE.....
926999 ZZ 9	VILLAGE ROADSHOW TL A-2 L+375 11/21/2017.....		R.....	...01/08/2013	J. P. MORGAN SECURITIES.....	.....	.....3,045,330	3,000,000	.....	1FE.....
926999 ZZ 9	VILLAGE ROADSHOW TL A-2 L+375 11/21/2017.....		R.....	...02/19/2013	J. P. MORGAN SECURITIES.....	.....	.....507,675	500,000	.....	1FE.....
92857W BC 3	VODAFONE GROUP 2.95 02/19/2023.....		R.....	...02/11/2013	HSBC SECURITIES INC.....	.....	.....12,939,810	13,000,000	.....	1FE.....
92922F W3 8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035.....		.....	...03/13/2013	AMHERST SECURITIES CORP.....	.....	.....4,362,748	4,423,572	5,203	1Z.....
94974B FJ 4	WELLS FARGO CO 3.45 02/13/2023.....		.....	...02/06/2013	WELLS FARGO BROKERAGE.....	.....	.....4,997,050	5,000,000	.....	1FE.....
973582 ZZ 5	WINDSOR FINANCING TL B L+500 12/5/2017.....		.....	...01/01/2013	MORGAN STANLEY & CO.....	.....	.....3,947,598	3,987,579	.....	3FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						810,404,891	827,699,841	500,154	XXX.....
8399997.	Total - Bonds - Part 3.....						1,033,683,313	1,065,049,708	2,292,895	XXX.....
8399999.	Total - Bonds.....						1,033,683,313	1,065,049,708	2,292,895	XXX.....

Common Stocks - Industrial and Miscellaneous

037833 10 0	APPLE INC.....		.....	...01/24/2013	ISI GROUP INC.....	1,000.000	453,140	XXX.....		L.....
037833 10 0	APPLE INC.....		.....	...03/04/2013	ISI GROUP.....	2,500.000	1,056,585	XXX.....		L.....
139794 10 1	CAPITAL BANK FINANCIAL-CL A.....		.....	...01/31/2013	FRIEDMAN BILLING.....	50,000.000	777,000	XXX.....		L.....
139794 10 1	CAPITAL BANK FINANCIAL-CL A.....		.....	...02/01/2013	FRIEDMAN BILLING.....	50,000.000	770,295	XXX.....		L.....
140661 10 9	CAPMARK FINANCIAL GROUP INC.....		.....	...01/22/2013	LIQUIDATION.....	451.000	5,457	XXX.....		L.....
22662X 10 0	CRIMSON WINE GROUP LTD.....		.....	...02/26/2013	SPIN OFF 527288104.....	831.000	5,132	XXX.....		L.....
302104 10 4	EXONE COMPANY.....		.....	...02/07/2013	FRIEDMAN BILLING.....	57,000.000	1,026,000	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...01/25/2013	FRIEDMAN BILLING.....	75,000.000	1,207,260	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...01/28/2013	FRIEDMAN BILLING.....	10,000.000	158,278	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...01/29/2013	FRIEDMAN BILLING.....	10,000.000	159,668	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...01/30/2013	FRIEDMAN BILLING.....	10,000.000	157,041	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...01/31/2013	FRIEDMAN BILLING.....	5,000.000	78,033	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...02/14/2013	FRIEDMAN BILLING.....	10,960.000	164,192	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...02/15/2013	FRIEDMAN BILLING.....	5,000.000	75,026	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...02/20/2013	FRIEDMAN BILLING.....	25,000.000	363,453	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...02/21/2013	FRIEDMAN BILLINGS RAMSEY.....	20,000.000	274,126	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...02/22/2013	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	209,973	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...02/25/2013	FRIEDMAN BILLINGS RAMSEY.....	25,000.000	341,508	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...02/26/2013	FRIEDMAN BILLINGS RAMSEY.....	30,000.000	397,698	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...03/04/2013	FRIEDMAN BILLINGS RAMSEY.....	30,000.000	395,502	XXX.....		L.....
337930 70 5	FLAGSTAR BANCORP, INC. NEW.....		.....	...03/05/2013	FRIEDMAN BILLINGS RAMSEY.....	5,400.000	70,406	XXX.....		L.....

QE04.6

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.....	.....	...03/07/2013	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	69,625	XXX.....	.....	L.....
37045V 10 0	GENERAL MOTORS CO.....	.....	...03/28/2013	INTERSTATE GROUP.....	17,500.000	486,666	XXX.....	.....	L.....
59156R 10 8	METLIFE INC.....	.....	...02/08/2013	SANDLER O'NEIL & PARTNER.....	30,000.000	1,107,606	XXX.....	.....	L.....
59156R 10 8	METLIFE INC.....	.....	...02/14/2013	SANDLER O'NEIL & PARTNER.....	13,500.000	493,159	XXX.....	.....	L.....
59156R 10 8	METLIFE INC.....	.....	...02/20/2013	SANDLER O'NEIL & PARTNER.....	25,000.000	901,758	XXX.....	.....	L.....
59156R 10 8	METLIFE INC.....	.....	...02/21/2013	RAYMOND JAMES & ASSOCIATES.....	7,500.000	265,002	XXX.....	.....	L.....
59156R 10 8	METLIFE INC.....	.....	...02/26/2013	SANDLER & O'NEIL PARTNERS.....	20,000.000	681,466	XXX.....	.....	L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....	.....	...02/20/2013	RAYMOND JAMES & ASSOCIATES.....	15,000.000	843,165	XXX.....	.....	L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....	.....	...02/21/2013	RAYMOND JAMES & ASSOCIATES.....	7,500.000	412,835	XXX.....	.....	L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....	.....	...02/25/2013	INTERSTATE GROUP.....	7,000.000	383,102	XXX.....	.....	L.....
744320 10 2	PRUDENTIAL FINANCIAL, INC.....	.....	...02/26/2013	SANDLER & O'NEIL PARTNERS.....	20,000.000	1,079,218	XXX.....	.....	L.....
76155G 10 7	REVOLUTION LIGHTING TECHNOLOGIES INC.....	.....	...03/08/2013	PRIVATE PLACEMENT.....	2,136,752.000	2,500,000	XXX.....	.....	L.....
9319H1 ZZ 0	VALIDUS HOLDINGS LTD \$17.50 12/12/2015.....	R.....	...03/04/2013	PRIVATE PLACEMENT.....	392,027.800	7,417,166	XXX.....	.....	A.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					24,786,541	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					24,786,541	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....					24,786,541	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					24,786,541	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,058,469,854	XXX.....	2,292,895	XXX.....

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

SCHEDULE D - PART 4

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

1	2				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)

Bonds - U.S. Government

QE05	312931	A6	5	FGLMC A84529 PT 4.50 02/01/2039.....	01/15/2013	MBS Paydown 0.36303915.....		19,353	19,353	19,610	19,581		(254)		(254)		19,353				0	73	02/01/2039	1.....
	312931	A6	5	FGLMC A84529 PT 4.50 02/01/2039.....	02/15/2013	MBS Paydown 0.33241055.....		30,629	30,629	31,035	30,990		(405)		(405)		30,629				0	230	02/01/2039	1.....
	312931	A6	5	FGLMC A84529 PT 4.50 02/01/2039.....	03/15/2013	MBS Paydown 0.30506268.....		27,348	27,348	27,711	27,670		(358)		(358)		27,348				0	308	02/01/2039	1.....
	31340B	4J	5	FH14 141725 PT 12.00 5/01/17.....	01/15/2013	MBS Paydown 9.0633E-4.....		565	565	593	550		0		0		565				0	12	05/01/2017	1.....
	31340B	4J	5	FH14 141725 PT 12.00 5/01/17.....	02/15/2013	MBS Paydown 6.048E-4.....		1,149	1,149	1,204	1,118		15		15		1,149				0	36	05/01/2017	1.....
	31371K	LU	3	FNCL 254239 PT 6.50 3/01/2032.....	01/25/2013	MBS Paydown 0.02491746.....		198	198	229	229		(22)		(22)		198				0	1	03/01/2032	1.....
	31371K	LU	3	FNCL 254239 PT 6.50 3/01/2032.....	02/25/2013	MBS Paydown 0.02435007.....		567	567	657	655		(81)		(81)		567				0	6	03/01/2032	1.....
	31371K	LU	3	FNCL 254239 PT 6.50 3/01/2032.....	03/25/2013	MBS Paydown 0.0237361.....		614	614	711	709		(89)		(89)		614				0	10	03/01/2032	1.....
	31388T	QZ	9	FNCL 614372 PT 7.0 1/01/2032.....	01/25/2013	MBS Paydown 0.01514582.....		101	101	116	116		0		0		101				0	1	01/01/2032	1.....
	31388T	QZ	9	FNCL 614372 PT 7.0 1/01/2032.....	02/25/2013	MBS Paydown 0.01511183.....		102	102	117	116		(0)		(0)		102				0	1	01/01/2032	1.....
	31388T	QZ	9	FNCL 614372 PT 7.0 1/01/2032.....	03/25/2013	MBS Paydown 0.01507762.....		103	103	117	117		(0)		(0)		103				0	2	01/01/2032	1.....
	31416K	WP	9	FNCL AA2453 PT 4.50 02/01/2039.....	01/25/2013	MBS Paydown 0.14788047.....		8,317	8,317	8,431	8,445		(148)		(148)		8,317				0	31	02/01/2039	1.....
	31416K	WP	9	FNCL AA2453 PT 4.50 02/01/2039.....	02/25/2013	MBS Paydown 0.13570975.....		12,186	12,186	12,351	12,372		(217)		(217)		12,186				0	91	02/01/2039	1.....
	31416K	WP	9	FNCL AA2453 PT 4.50 02/01/2039.....	03/25/2013	MBS Paydown 0.12666654.....		9,054	9,054	9,177	9,193		(158)		(158)		9,054				0	102	02/01/2039	1.....
	36218V	G4	9	GNSF 233419 PT 9.50 09/15/2017.....	01/15/2013	MBS Paydown 0.00686512.....		10	10	10	10				0		10				0	0	09/15/2017	1.....
	36218V	G4	9	GNSF 233419 PT 9.50 09/15/2017.....	02/15/2013	MBS Paydown 0.00676615.....		10	10	10	10				0		10				0	0	09/15/2017	1.....
	36218V	G4	9	GNSF 233419 PT 9.50 09/15/2017.....	03/15/2013	MBS Paydown 0.00666636.....		10	10	10	10				0		10				0	0	09/15/2017	1.....
	36296J	FT	7	GN 692378 PT 4.50 02/15/2039.....	01/15/2013	MBS Paydown 0.29195261.....		51,746	51,747	52,385	52,313		(650)		(650)		51,747				0	194	02/15/2039	1.....
	36296J	FT	7	GN 692378 PT 4.50 02/15/2039.....	02/15/2013	MBS Paydown 0.26660186.....		25,351	25,351	25,664	25,628		(309)		(309)		25,351				0	190	02/15/2039	1.....
	36296J	FT	7	GN 692378 PT 4.50 02/15/2039.....	03/15/2013	MBS Paydown 0.24661666.....		19,985	19,985	20,232	20,204		(240)		(240)		19,985				0	225	02/15/2039	1.....
	36296T	DP	5	GNSF 700410 PT 5.00 03/15/2039.....	01/15/2013	MBS Paydown 0.26936774.....		12,348	12,348	12,680	12,594		(261)		(261)		12,348				0	51	03/15/2039	1.....
	36296T	DP	5	GNSF 700410 PT 5.00 03/15/2039.....	02/15/2013	MBS Paydown 0.25347652.....		15,891	15,891	16,318	16,208		(338)		(338)		15,891				0	132	03/15/2039	1.....
	36296T	DP	5	GNSF 700410 PT 5.00 03/15/2039.....	03/15/2013	MBS Paydown 0.24332324.....		10,153	10,153	10,426	10,356		0		0		10,153				0	127	03/15/2039	1.....
	478045	AA	5	TVA JOHN SEVIER COMB 4.626 01/15/2042.....	01/15/2013	Sinking Fund Redemption 100.0.....		25,615	25,615	25,615	25,614				0		25,615				0	592	01/15/2042	1FE.....
	64908P	AA	1	NEW VALEY GEN 3 5.131 01/15/21.....	01/15/2013	Sinking Fund Redemption 100.0.....		308,781	308,781	308,781	308,788		(0)		(0)		308,781				0	7,922	01/15/2021	1FE.....
	690353	RX	7	OVERSEAS PRIV INV 4.44 2/27/27.....	02/27/2013	Sinking Fund Redemption 100.0.....		51,057	51,057	51,057	51,056		0		0		51,057				0	1,133	02/27/2027	1.....
	83162C	FC	2	SBAP 1994-20B 1 6.55 02/01/2014.....	02/01/2013	MBS Paydown 0.003186091.....		7,527	7,527	7,527	1,882				0		7,527				0	247	02/01/2014	1.....
	83162C	GC	1	SBAP 1995-20G 1 6.90 07/01/2015.....	01/01/2013	MBS Paydown 0.018444679.....		91,318	91,318	89,792	91,172				66		91,318				0	3,150	07/01/2015	1.....
	912828	AU	4	U.S. TREASURY NOTES 3.875 02/15/13.....	02/15/2013	Maturity 100.0.....		1,000,000	1,000,000	980,313	999,708		292		292		1,000,000				0	58,125	02/15/2013	1.....
	0599999.			Total - Bonds - U.S. Government.....				1,730,089	1,730,089	1,712,879	1,727,414		0		(3,157)		1,730,089		0	0	0	72,992	XXX...	XXX...

Bonds - U.S. Special Revenue and Special Assessment

	01016Q	AB	8	AKRON STU HSG-B OH 6.51 03/15/2018.....	03/15/2013	Sinking Fund Redemption 100.0.....		100,000	100,000	100,000	100,000		(0)		(0)		100,000				0	3,255	03/15/2018	1FE.....
	18610R	AD	6	CLEVE-CUYAHOGA 6.625 2/15/2021.....	02/15/2013	Sinking Fund Redemption 100.0.....		1,500,000	1,500,000	1,500,000	1,499,852		148		148		1,500,000				0	49,687	02/15/2021	1FE.....
	312903	MA	2	FHR 119 H 7 PAC 7.5 1/15/2021.....	01/15/2013	MBS Paydown 0.01552868.....		261	261	261	261				0		261				0	3	01/15/2021	1.....
	312903	MA	2	FHR 119 H 7 PAC 7.5 1/15/2021.....	02/15/2013	MBS Paydown 0.01508946.....		439	439	440	439				0		439				0	8	01/15/2021	1.....

SCHEDULE D - PART 4

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

QE05.1

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)
312903 MA 2	FHR 119 H 7 PAC 7.5	1/15/2021		03/15/2013	MBS Paydown 0.01476972		320	320	320	320				0		320			0	6	01/15/2021	1
312909 3W 2	FHR 1250-J PAC1 7.00	5/15/2022		01/15/2013	MBS Paydown 0.02753266		1,769	1,769	1,814	1,789		(21)		(21)		1,769			0	10	05/15/2022	1
312909 3W 2	FHR 1250-J PAC1 7.00	5/15/2022		02/15/2013	MBS Paydown 0.02629899		1,234	1,234	1,265	1,248		(14)		(14)		1,234			0	14	05/15/2022	1
312909 3W 2	FHR 1250-J PAC1 7.00	5/15/2022		03/15/2013	MBS Paydown 0.02558427		715	715	733	723		(7)		(7)		715			0	13	05/15/2022	1
312915 QG 9	FHR 1491 I PAC 7.50	4/15/2023		01/15/2013	MBS Paydown 0.10757473		7,174	7,174	7,606	7,396		(190)		(190)		7,174			0	45	04/15/2023	1
312915 QG 9	FHR 1491 I PAC 7.50	4/15/2023		02/15/2013	MBS Paydown 0.10573127		3,687	3,687	3,909	3,801		(74)		(74)		3,687			0	46	04/15/2023	1
312915 QG 9	FHR 1491 I PAC 7.50	4/15/2023		03/15/2013	MBS Paydown 0.10448155		2,499	2,499	2,650	2,577		(2)		(2)		2,499			0	47	04/15/2023	1
313398 P7 8	FHR 2334 TD PAC 6.5	7/15/2031		01/15/2013	MBS Paydown 0.06911607		40,211	40,211	42,068	41,545		(1,401)		(1,401)		40,211			0	218	07/15/2031	1
313398 P7 8	FHR 2334 TD PAC 6.5	7/15/2031		02/15/2013	MBS Paydown 0.0688912		1,124	1,124	1,176	1,162		0		0		1,124			0	12	07/15/2031	1
313398 P7 8	FHR 2334 TD PAC 6.5	7/15/2031		03/15/2013	MBS Paydown 0.06323573		28,277	28,277	29,583	29,215		(976)		(976)		28,277			0	460	07/15/2031	1
313399 PS 0	FHR 2347 VP PAC 6.5	3/15/2020		01/15/2013	MBS Paydown 0.14489749		17,859	17,859	18,863	18,304				0		17,859			0	97	03/15/2020	1
313399 PS 0	FHR 2347 VP PAC 6.5	3/15/2020		02/15/2013	MBS Paydown 0.13938394		18,404	18,404	19,439	18,863			(22)	(22)		18,404			0	199	03/15/2020	1
313399 PS 0	FHR 2347 VP PAC 6.5	3/15/2020		03/15/2013	MBS Paydown 0.13595978		11,430	11,430	12,073	11,715		(28)		(28)		11,430			0	186	03/15/2020	1
31339D 2V 9	FHR 2418 MB SEQ 6.0	2/15/2022		01/15/2013	MBS Paydown 0.20692708		15,940	15,940	16,972	16,417		(365)		(365)		15,940			0	80	02/15/2022	1
31339D 2V 9	FHR 2418 MB SEQ 6.0	2/15/2022		02/15/2013	MBS Paydown 0.19981526		21,335	21,335	22,717	21,975		(546)		(546)		21,335			0	213	02/15/2022	1
31339D 2V 9	FHR 2418 MB SEQ 6.0	2/15/2022		03/15/2013	MBS Paydown 0.19234043		22,424	22,424	23,876	23,096		(590)		(590)		22,424			0	336	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0	2/15/2022		01/15/2013	MBS Paydown 0.93253995		63,098	63,098	67,708	65,225		(2,260)		(2,260)		63,098			0	315	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0	2/15/2022		02/15/2013	MBS Paydown 0.91093188		62,577	62,577	67,148	64,686		(2,238)		(2,238)		62,577			0	626	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0	2/15/2022		03/15/2013	MBS Paydown 0.88567581		73,142	73,142	78,485	75,607		(2,612)		(2,612)		73,142			0	1,097	02/15/2022	1
3133T1 FS 6	FHR 1599-C TAC 6.10	10/15/2023		01/15/2013	MBS Paydown 0.02497034		10,731	10,731	8,646	10,517				0		10,731			0	55	10/15/2023	1
3133T1 FS 6	FHR 1599-C TAC 6.10	10/15/2023		02/15/2013	MBS Paydown 0.02261429		17,779	17,779	14,323	17,424		36		36		17,779			0	181	10/15/2023	1
3133T1 FS 6	FHR 1599-C TAC 6.10	10/15/2023		03/15/2013	MBS Paydown 0.02131302		9,819	9,819	7,911	9,623		49		49		9,819			0	150	10/15/2023	1
3133T3 BU 1	FHR 1644 K PAC 6.75	12/15/2023		01/15/2013	MBS Paydown 0.52329118		15,771	15,771	17,248	16,444		(560)		(560)		15,771			0	89	12/15/2023	1
3133T3 BU 1	FHR 1644 K PAC 6.75	12/15/2023		02/15/2013	MBS Paydown 0.50795084		15,340	15,340	16,776	15,994		(548)		(548)		15,340			0	173	12/15/2023	1
3133T3 BU 1	FHR 1644 K PAC 6.75	12/15/2023		03/15/2013	MBS Paydown 0.49303026		14,921	14,921	16,317	15,557		(536)		(536)		14,921			0	252	12/15/2023	1
3133TB 4G 2	FHR 1991 PG PAC 6.0	9/15/2027		01/15/2013	MBS Paydown 0.1330362		5,214	5,214	5,407	5,327				0		5,214			0	26	09/15/2027	1
3133TB 4G 2	FHR 1991 PG PAC 6.0	9/15/2027		02/15/2013	MBS Paydown 0.12956146		10,424	10,424	10,809	10,651		(210)		(210)		10,424			0	104	09/15/2027	1
3133TB 4G 2	FHR 1991 PG PAC 6.0	9/15/2027		03/15/2013	MBS Paydown 0.12728766		6,821	6,821	7,073	6,970		(4)		(4)		6,821			0	102	09/15/2027	1
3133TC HE 1	FHR 2018 PG PAC 6.35	1/15/2028		01/15/2013	MBS Paydown 0.1765838		3,364	3,364	3,550	3,482		(101)		(101)		3,364			0	18	01/15/2028	1
3133TC HE 1	FHR 2018 PG PAC 6.35	1/15/2028		02/15/2013	MBS Paydown 0.1703464		6,237	6,237	6,581	6,455		(210)		(210)		6,237			0	66	01/15/2028	1
3133TC HE 1	FHR 2018 PG PAC 6.35	1/15/2028		03/15/2013	MBS Paydown 0.16904274		1,304	1,304	1,376	1,349		(1)		(1)		1,304			0	21	01/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0	3/15/2028		01/15/2013	MBS Paydown 0.06327674		3,279	3,279	3,586	3,487		(150)		(150)		3,279			0	25	03/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0	3/15/2028		02/15/2013	MBS Paydown 0.06235556		4,171	4,171	4,562	4,436		(211)		(211)		4,171			0	63	03/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0	3/15/2028		03/15/2013	MBS Paydown 0.06109034		5,729	5,729	6,265	6,093		(318)		(318)		5,729			0	129	03/15/2028	1
3133TH S8 1	FHR 2118 PE PAC 6.50	1/15/2029		01/15/2013	MBS Paydown 0.2262803		18,718	18,718	19,652	19,326		(564)		(564)		18,718			0	101	01/15/2029	1
3133TH S8 1	FHR 2118 PE PAC 6.50	1/15/2029		02/15/2013	MBS Paydown 0.22419315		7,305	7,305	7,670	7,542		(2)		(2)		7,305			0	79	01/15/2029	1

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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)
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....	.....	.....	03/15/2013	MBS Paydown 0.20522796.....	.....	.....	66,378	66,378	69,691	68,534	.....	(2,257)	.....	(2,257)	.....	66,378	.....	.....	.....0	1,079	01/15/2029	1.....
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	.....	.....	01/15/2013	MBS Paydown 0.24743311.....	.....	.....	32,305	32,305	33,360	32,998	.....	(738)	.....	(738)	.....	32,305	.....	.....	.....0	162	04/15/2031	1.....
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	.....	.....	02/15/2013	MBS Paydown 0.23113131.....	.....	.....	32,604	32,604	33,669	33,304	.....	(744)	.....	(744)	.....	32,604	.....	.....	.....0	326	04/15/2031	1.....
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....	.....	.....	03/15/2013	MBS Paydown 0.21971858.....	.....	.....	22,825	22,825	23,571	23,316	.....	(511)	.....	(511)	.....	22,825	.....	.....	.....0	342	04/15/2031	1.....
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	.....	.....	01/15/2013	MBS Paydown 0.08779284.....	.....	.....	1,708	1,708	1,791	1,768	.....	.....	.....	0	.....	1,708	.....	.....	.....0	9	09/15/2031	1.....
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	.....	.....	02/15/2013	MBS Paydown 0.08650398.....	.....	.....	6,444	6,444	6,758	6,670	.....	(2)	.....	(2)	.....	6,444	.....	.....	.....0	70	09/15/2031	1.....
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....	.....	.....	03/15/2013	MBS Paydown 0.0806191.....	.....	.....	29,424	29,424	30,857	30,454	.....	(1,083)	.....	(1,083)	.....	29,424	.....	.....	.....0	478	09/15/2031	1.....
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....	.....	.....	01/15/2013	MBS Paydown 0.00137885.....	.....	.....	13	13	14	14	.....	(0)	.....	(0)	.....	13	.....	.....	.....0	0	11/15/2019	1.....
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....	.....	.....	02/15/2013	MBS Paydown 0.00134762.....	.....	.....	16	16	18	17	.....	(0)	.....	(0)	.....	16	.....	.....	.....0	0	11/15/2019	1.....
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....	.....	.....	03/15/2013	MBS Paydown 0.00132367.....	.....	.....	12	12	13	13	.....	(0)	.....	(0)	.....	12	.....	.....	.....0	0	11/15/2019	1.....
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	.....	.....	01/15/2013	MBS Paydown 0.01035283.....	.....	.....	270	270	241	259	.....	0	.....	0	.....	270	.....	.....	.....0	3	05/15/2020	1.....
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	.....	.....	02/15/2013	MBS Paydown 0.00987521.....	.....	.....	478	478	426	458	.....	1	.....	1	.....	478	.....	.....	.....0	9	05/15/2020	1.....
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020.....	.....	.....	03/15/2013	MBS Paydown 0.00959813.....	.....	.....	277	277	247	266	.....	2	.....	2	.....	277	.....	.....	.....0	5	05/15/2020	1.....
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....	.....	.....	01/25/2013	MBS Paydown 0.01176405.....	.....	.....	655	655	688	668	.....	(10)	.....	(10)	.....	655	.....	.....	.....0	4	02/25/2021	1.....
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....	.....	.....	02/25/2013	MBS Paydown 0.0105496.....	.....	.....	2,429	2,429	2,553	2,477	.....	(53)	.....	(53)	.....	2,429	.....	.....	.....0	28	02/25/2021	1.....
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....	.....	.....	03/25/2013	MBS Paydown 0.01038994.....	.....	.....	319	319	336	326	.....	(2)	.....	(2)	.....	319	.....	.....	.....0	6	02/25/2021	1.....
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....	.....	.....	01/25/2013	MBS Paydown 0.04993251.....	.....	.....	2,287	2,287	2,493	2,481	.....	(96)	.....	(96)	.....	2,287	.....	.....	.....0	12	06/25/2021	1.....
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....	.....	.....	02/25/2013	MBS Paydown 0.04936355.....	.....	.....	1,138	1,138	1,240	1,234	.....	(3)	.....	(3)	.....	1,138	.....	.....	.....0	12	06/25/2021	1.....
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....	.....	.....	03/25/2013	MBS Paydown 0.04864382.....	.....	.....	1,439	1,439	1,569	1,561	.....	(27)	.....	(27)	.....	1,439	.....	.....	.....0	23	06/25/2021	1.....
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	.....	.....	01/25/2013	MBS Paydown 0.04246692.....	.....	.....	526	526	611	606	.....	.....	.....	0	.....	526	.....	.....	.....0	3	11/25/2021	1.....
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	.....	.....	02/25/2013	MBS Paydown 0.04196773.....	.....	.....	624	624	725	719	.....	(21)	.....	(21)	.....	624	.....	.....	.....0	7	11/25/2021	1.....
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	.....	.....	03/25/2013	MBS Paydown 0.04075724.....	.....	.....	1,513	1,513	1,757	1,744	.....	(164)	.....	(164)	.....	1,513	.....	.....	.....0	26	11/25/2021	1.....
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022.....	.....	.....	01/25/2013	MBS Paydown 0.02443705.....	.....	.....	2,802	2,802	2,835	2,805	.....	.....	.....	0	.....	2,802	.....	.....	.....0	19	07/25/2022	1.....
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022.....	.....	.....	02/25/2013	MBS Paydown 0.02407195.....	.....	.....	3,651	3,651	3,694	3,655	.....	(0)	.....	(0)	.....	3,651	.....	.....	.....0	49	07/25/2022	1.....
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022.....	.....	.....	03/25/2013	MBS Paydown 0.02381865.....	.....	.....	2,533	2,533	2,563	2,536	.....	(0)	.....	(0)	.....	2,533	.....	.....	.....0	51	07/25/2022	1.....
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22.....	.....	.....	01/25/2013	MBS Paydown 0.03641396.....	.....	.....	2,985	2,985	3,010	2,991	.....	13	.....	13	.....	2,985	.....	.....	.....0	20	07/25/2022	1.....
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22.....	.....	.....	02/25/2013	MBS Paydown 0.03595999.....	.....	.....	1,816	1,816	1,832	1,820	.....	0	.....	0	.....	1,816	.....	.....	.....0	24	07/25/2022	1.....
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22.....	.....	.....	03/25/2013	MBS Paydown 0.03561927.....	.....	.....	1,363	1,363	1,375	1,366	.....	0	.....	0	.....	1,363	.....	.....	.....0	27	07/25/2022	1.....
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....	.....	.....	01/25/2013	MBS Paydown 0.03101456.....	.....	.....	2,035	2,035	2,183	2,107	.....	(28)	.....	(28)	.....	2,035	.....	.....	.....0	12	07/25/2022	1.....
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....	.....	.....	02/25/2013	MBS Paydown 0.03054285.....	.....	.....	2,774	2,774	2,976	2,873	.....	(59)	.....	(59)	.....	2,774	.....	.....	.....0	32	07/25/2022	1.....
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....	.....	.....	03/25/2013	MBS Paydown 0.03029439.....	.....	.....	1,461	1,461	1,568	1,513	.....	(6)	.....	(6)	.....	1,461	.....	.....	.....0	26	07/25/2022	1.....
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	.....	.....	01/25/2013	MBS Paydown 0.04828367.....	.....	.....	907	907	969	934	.....	(18)	.....	(18)	.....	907	.....	.....	.....0	5	10/25/2022	1.....
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	.....	.....	02/25/2013	MBS Paydown 0.04745438.....	.....	.....	653	653	698	673	.....	(10)	.....	(10)	.....	653	.....	.....	.....0	7	10/25/2022	1.....
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....	.....	.....	03/25/2013	MBS Paydown 0.04678856.....	.....	.....	525	525	561	540	.....	(6)	.....	(6)	.....	525	.....	.....	.....0	8	10/25/2022	1.....
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	.....	.....	01/25/2013	MBS Paydown 0.08746071.....	.....	.....	6,913	6,913	7,501	7,173	.....	(186)	.....	(186)	.....	6,913	.....	.....	.....0	40	12/25/2022	1.....
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....	.....	.....	02/25/2013	MBS Paydown 0.08616776.....	.....	.....	5,172	5,172	5,612	5,366	.....	(3)	.....	(3)	.....	5,172	.....	.....	.....0	60	12/25/2022	1.....

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	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)
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....			03/25/2013	MBS Paydown 0.08477359.....		5,577	5,577	6,051	5,787		(9)		(9)		5,577			0	98	12/25/2022	1.....
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....			01/25/2013	MBS Paydown 0.40039645.....		10,183	10,183	11,273	10,695		(269)		(269)		10,183			0	59	09/25/2023	1.....
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....			02/25/2013	MBS Paydown 0.39545851.....		9,876	9,876	10,934	10,373		(8)		(8)		9,876			0	115	09/25/2023	1.....
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....			03/25/2013	MBS Paydown 0.38730462.....		16,308	16,308	18,055	17,129		(624)		(624)		16,308			0	285	09/25/2023	1.....
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....			01/25/2013	MBS Paydown 0.45010803.....		2,845	2,845	3,144	2,990		(84)		(84)		2,845			0	17	04/25/2024	1.....
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....			02/25/2013	MBS Paydown 0.44348703.....		3,211	3,211	3,548	3,375		(106)		(106)		3,211			0	37	04/25/2024	1.....
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....			03/25/2013	MBS Paydown 0.43565943.....		3,796	3,796	4,195	3,990		(140)		(140)		3,796			0	66	04/25/2024	1.....
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....			01/25/2013	MBS Paydown 0.0643295.....		956	956	1,021	988		(11)		(11)		956			0	5	01/25/2022	1.....
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....			02/25/2013	MBS Paydown 0.06252982.....		2,340	2,340	2,500	2,418		(64)		(64)		2,340			0	25	01/25/2022	1.....
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....			03/25/2013	MBS Paydown 0.06187978.....		845	845	903	873		(8)		(8)		845			0	14	01/25/2022	1.....
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....			01/18/2013	MBS Paydown 0.0970516.....		6,157	6,157	6,635	6,284						6,157			0	36	04/18/2027	1.....
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....			02/18/2013	MBS Paydown 0.09614762.....		4,095	4,095	4,413	4,179		(2)		(2)		4,095			0	48	04/18/2027	1.....
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....			03/18/2013	MBS Paydown 0.09501703.....		5,122	5,122	5,519	5,227		(4)		(4)		5,122			0	90	04/18/2027	1.....
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....			01/25/2013	MBS Paydown 0.25643493.....		95,043	95,043	101,076	98,859		(3,976)		(3,976)		95,043			0	515	02/25/2029	1.....
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....			02/25/2013	MBS Paydown 0.25056445.....		35,223	35,223	37,458	36,637		(1,333)		(1,333)		35,223			0	382	02/25/2029	1.....
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....			03/25/2013	MBS Paydown 0.2418264.....		52,428	52,428	55,756	54,533		(2,101)		(2,101)		52,428			0	852	02/25/2029	1.....
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018.....			01/25/2013	MBS Paydown 0.00196599.....		645	645	639	641				0		645			0	5	10/25/2018	1.....
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018.....			02/25/2013	MBS Paydown 0.00193001.....		531	531	526	527		0		0		531			0	8	10/25/2018	1.....
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018.....			03/25/2013	MBS Paydown 0.00188647.....		642	642	636	638		0		0		642			0	15	10/25/2018	1.....
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019.....			01/25/2013	MBS Paydown 0.01300412.....		610	610	676	636		(7)		(7)		610			0	5	11/25/2019	1.....
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019.....			02/25/2013	MBS Paydown 0.01280501.....		597	597	662	623		(7)		(7)		597			0	9	11/25/2019	1.....
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019.....			03/25/2013	MBS Paydown 0.01258378.....		664	664	736	692		(11)		(11)		664			0	15	11/25/2019	1.....
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031.....			01/25/2013	MBS Paydown 0.13615314.....		15,533	15,533	16,380	16,132		(619)		(619)		15,533			0	84	10/25/2031	1.....
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031.....			02/25/2013	MBS Paydown 0.13165149.....		14,423	14,423	15,209	14,979		(573)		(573)		14,423			0	156	10/25/2031	1.....
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031.....			03/25/2013	MBS Paydown 0.12667238.....		15,953	15,953	16,822	16,568		(638)		(638)		15,953			0	259	10/25/2031	1.....
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032.....			01/25/2013	MBS Paydown 0.14597497.....		3,589	3,589	3,732	3,685				0		3,589			0	18	02/25/2032	1.....
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032.....			02/25/2013	MBS Paydown 0.14542125.....		2,935	2,935	3,052	3,013		(1)		(1)		2,935			0	29	02/25/2032	1.....
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032.....			03/25/2013	MBS Paydown 0.14493783.....		2,562	2,562	2,664	2,631		(1)		(1)		2,562			0	38	02/25/2032	1.....
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032.....			01/25/2013	MBS Paydown 0.42504106.....		61,579	61,579	64,902	63,759		(2,224)		(2,224)		61,579			0	308	09/25/2032	1.....
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032.....			02/25/2013	MBS Paydown 0.41060555.....		72,178	72,178	76,072	74,733		(2,644)		(2,644)		72,178			0	722	09/25/2032	1.....
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032.....			03/25/2013	MBS Paydown 0.40051552.....		50,450	50,450	53,172	52,237		(1,794)		(1,794)		50,450			0	757	09/25/2032	1.....
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....			01/15/2013	MBS Paydown 0.44390542.....		98,916	98,916	105,190	103,190		(4,281)		(4,281)		98,916			0	536	05/15/2032	1.....
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....			02/15/2013	MBS Paydown 0.43354212.....		51,817	51,817	55,103	54,055		(2,137)		(2,137)		51,817			0	561	05/15/2032	1.....
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....			03/15/2013	MBS Paydown 0.42720503.....		31,685	31,685	33,695	33,054		(1,223)		(1,223)		31,685			0	515	05/15/2032	1.....
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....			01/15/2013	MBS Paydown 0.37739762.....		48,867	48,867	51,331	50,521		(1,614)		(1,614)		48,867			0	244	05/15/2032	1.....
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....			02/15/2013	MBS Paydown 0.36715665.....		46,084	46,084	48,408	47,645		(1,518)		(1,518)		46,084			0	461	05/15/2032	1.....

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)
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	01/25/2013	MBS Paydown 0.04265286.....			2,518	2,518	2,225	2,394						0		2,518			0	7	11/25/2035	3FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	02/25/2013	MBS Paydown 0.041930799.....			3,471	3,471	3,067	3,674						0		3,471			0	18	11/25/2035	3FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	02/25/2013	Pass-Through Loss.....				393	347							0					0	2	11/25/2035	3FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	03/25/2013	MBS Paydown 0.04142382.....			2,712	2,712	2,397	2,580						0		2,712			0	21	11/25/2035	3FM.....
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	01/20/2013	MBS Paydown 0.26899449.....			91,735	91,735	76,140	71,221				14,048		14,048		91,735			0	243	11/20/2046	1FM.....
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	01/20/2013	Pass-Through Loss.....				2,658	2,206							0					0	7	11/20/2046	1FM.....
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	02/20/2013	MBS Paydown 0.26543993.....			25,593	25,593	21,242	47,799				(2,971)		(2,971)		25,593			0	135	11/20/2046	1FM.....
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	02/20/2013	Pass-Through Loss.....				37,758	31,339							0					0	199	11/20/2046	1FM.....
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	03/20/2013	MBS Paydown 0.260681.....			84,446	84,446	70,090	63,995				11,677		11,677		84,446			0	671	11/20/2046	1FM.....
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	03/20/2013	Pass-Through Loss.....				370	307							0					0	3	11/20/2046	1FM.....
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51.....	01/10/2013	MBS Paydown 0.674141221.....			2,436,236	2,436,236	2,304,718	2,395,896				36,196		36,196		2,436,236			0	11,787	02/10/2051	1FM.....
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51.....	02/10/2013	MBS Paydown 0.673241859.....			7,195	7,195	6,806	7,076				112		112		7,195			0	70	02/10/2051	1FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	01/25/2013	MBS Paydown 0.15186367.....			1,752	1,752	1,664	2,214						0		1,752			0	9	01/25/2037	2FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	01/25/2013	Pass-Through Loss.....				1,264	1,200							0					0	6	01/25/2037	2FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	02/25/2013	MBS Paydown 0.14937553.....			2,053	2,053	1,950	3,654						0		2,053			0	20	01/25/2037	2FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	02/25/2013	Pass-Through Loss.....				2,923	2,777							0					0	28	01/25/2037	2FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	03/25/2013	MBS Paydown 0.14809722.....			1,603	1,603	1,523	1,877						0		1,603			0	23	01/25/2037	2FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	03/25/2013	Pass-Through Loss.....				953	906							0					0	14	01/25/2037	2FM.....
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		675			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.....				896	851							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		1,384			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.....				744	707							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		573			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.....				111	106							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.....			23,168	23,168	20,272	24,099						0		23,168			0	111	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	01/25/2013	Pass-Through Loss.....				9,563	8,367							0					0	46	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	02/25/2013	MBS Paydown 0.17397104.....			11,403	11,403	9,978	9,442						0		11,403			0	110	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	02/25/2013	Pass-Through Loss.....				1,421	1,243							0					0	14	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	03/25/2013	MBS Paydown 0.17307916.....			7,135	7,135	6,243	5,253						0		7,135			0	103	05/25/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	01/20/2013	MBS Paydown 0.49288821.....			27,238	27,238	23,697	22,133				2,870		2,870		27,238			0	122	09/20/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	01/20/2013	Pass-Through Loss.....				3,950	3,437							0					0	18	09/20/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	02/20/2013	MBS Paydown 0.49274093.....			267	267	233	251				0		0		267			0	2	09/20/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	02/20/2013	Pass-Through Loss.....				86	75							0					0	1	09/20/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	03/20/2013	MBS Paydown 0.4925945.....			347	347	302	249				(1)		(1)		347			0	5	09/20/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	03/20/2013	Pass-Through Loss.....				4	4							0					0	0	09/20/2037	1FM.....
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....	01/26/2013	MBS Paydown 0.261886807.....			225,598	225,598	225,598	225,309				(528)		(528)		225,598			0	1,128	09/26/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.12

1	2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
											11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification		Description																					
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	02/25/2013	Pass-Through Loss.....				1,713	1,019						0				0	8	04/25/2037	1FM.....		
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	03/25/2013	MBS Paydown 0.50494063.....			1,194	1,194	710	552		5			5		1,194			0	8	04/25/2037	1FM.....	
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....	03/25/2013	Pass-Through Loss.....				196	117						0					0	1	04/25/2037	1FM.....	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	01/25/2013	MBS Paydown 0.038506.....			2,292	2,292	1,994	2,064					0		2,292			0	5	08/25/2036	1FM.....	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	01/25/2013	Pass-Through Loss.....				490	426						0					0	1	08/25/2036	1FM.....	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	02/25/2013	Pass-Through Loss.....				245	213						0					0	1	08/25/2036	1FM.....	
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36.....	03/25/2013	Pass-Through Loss.....				74	65						0					0	0	08/25/2036	1FM.....	
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	01/25/2013	MBS Paydown 0.21274233.....			43,548	43,548	32,552	32,869		139			139		43,548			0	22	10/25/2034	1FM.....	
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	02/25/2013	MBS Paydown 0.20940809.....			50,014	50,014	37,385	37,749		1,916			1,916		50,014			0	50	10/25/2034	1FM.....	
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....	03/25/2013	MBS Paydown 0.20668395.....			40,862	40,862	30,544	30,842		454			454		40,862			0	62	10/25/2034	1FM.....	
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....	02/12/2013	MBS Paydown 0.0.....			286,523	286,523	290,862	494,052		4,322			4,322		286,523			0	2,661	04/12/2038	1FM.....	
07388L AC 4	BSCMS 2006-PW13 A3 SEQ 5.518 09/11/2041.....	03/11/2013	MBS Paydown 0.873300764.....			190,049	190,049	156,790	184,941		1,755			1,755		190,049			0	2,622	09/11/2041	1FM.....	
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	01/11/2013	MBS Paydown 0.485265607.....			285,342	285,342	280,332	284,696		256			256		285,342			0	1,262	02/11/2044	1FM.....	
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	02/11/2013	MBS Paydown 0.442663553.....			340,816	340,816	334,832	340,045		344			344		340,816			0	3,016	02/11/2044	1FM.....	
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018 FB.....	R.. 01/07/2013	MBS Paydown 0.760296536.....			306,523	306,523	286,024	293,153		(1,637)			(1,637)		306,523			0	468	01/07/2018	1FE.....	
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	01/15/2013	MBS Paydown 0.28251884.....			2,566	2,566	2,459	2,455					0		2,566			0	13	01/15/2018	5AM.....	
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	02/15/2013	MBS Paydown 0.278585872.....			3,933	3,933	3,769	3,762					0		3,933			0	39	01/15/2018	5AM.....	
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	03/15/2013	MBS Paydown 0.275581038.....			3,005	3,005	2,880	2,875					0		3,005			0	45	01/15/2018	5AM.....	
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	01/15/2013	MBS Paydown 0.54576917.....			5,710	5,710	5,710	252					0		5,710			0	35	12/15/2029	6FE.....	
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	02/15/2013	MBS Paydown 0.544326704.....			7,212	7,212	7,212	318					0		7,212			0	89	12/15/2029	6FE.....	
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....	03/15/2013	MBS Paydown 0.542831755.....			7,475	7,475	7,475	330					0		7,475			0	139	12/15/2029	6FE.....	
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....	02/15/2013	Paydown 100.0.....			72,072	72,072	63,382	65,400		6,672			6,672		72,072			0			12/17/2015	3FE.....
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....	03/08/2013	Paydown 100.0.....			36,036	36,036	31,691	32,700		3,336			3,336		36,036			0			12/17/2015	3FE.....
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015.....	03/15/2013	Paydown 100.0.....			36,036	36,036	31,691	32,700		3,336			3,336		36,036			0			12/17/2015	3FE.....
111320 AG 2	BROADCOM CORP 2.50 08/15/2022.....	01/23/2013	GOLDMAN SACHS & CO.....			4,924,200	5,000,000	4,962,750	4,963,982		246			246		4,964,228		(40,028)	(40,028)	56,250	08/15/2022	1FE.....	
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018.....	01/02/2013	Sinking Fund Redemption 100.0.....			165,032	165,032	151,371	149,843		13			13		165,032			0	5,141	07/02/2018	1FE.....	
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20.....	01/02/2013	Sinking Fund Redemption 100.0.....			279,104	279,104	309,133	281,668		(43)			(43)		279,104			0	9,992	01/02/2020	1FE.....	
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022.....	01/15/2013	Sinking Fund Redemption 100.0.....			106,882	106,882	125,898	115,926		(80)			(80)		106,882			0	3,595	07/15/2022	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		31,699			0	942	01/15/2022	1FE.....	
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	01/15/2013	MBS Paydown 0.986257692.....			8,115	8,115	8,112	8,113		0			0		8,115			0	35	11/15/2039	1FE.....	
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	02/15/2013	MBS Paydown 0.985235875.....			8,175	8,175	8,172	8,172		0			0		8,175			0	74	11/15/2039	1FE.....	
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....	03/15/2013	MBS Paydown 0.98421033.....			8,204	8,204	8,202	8,202		0			0		8,204			0	113	11/15/2039	1FE.....	
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042.....	01/15/2013	MBS Paydown 0.993042553.....			4,681	4,681	4,680	4,679		0			0		4,681			0	17	07/15/2042	1FE.....	
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042.....	02/15/2013	MBS Paydown 0.99186383.....			4,715	4,715	4,714	4,713		0			0		4,715			0	36	07/15/2042	1FE.....	
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042.....	03/15/2013	MBS Paydown 0.990680851.....			4,732	4,732	4,731	4,730		0			0		4,732			0	54	07/15/2042	1FE.....	

SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35.....	.....	03/26/2013	MBS Paydown 0.903304089.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....	.....	01/26/2013	MBS Paydown 0.611559431.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....	.....	02/26/2013	MBS Paydown 0.590397989.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....	.....	03/26/2013	MBS Paydown 0.584897452.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....	.....	01/26/2013	MBS Paydown 0.899901477.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....	.....	02/26/2013	MBS Paydown 0.869998312.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....	.....	03/26/2013	MBS Paydown 0.844486783.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....	.....	03/26/2013	MBS Paydown 0.875745149.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....	.....	02/26/2013	MBS Paydown 0.990727759.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....	.....	03/26/2013	MBS Paydown 0.962998918.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	.....	01/26/2013	MBS Paydown 0.169678216.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	.....	02/26/2013	MBS Paydown 0.161656442.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	.....	03/26/2013	MBS Paydown 0.153646713.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....	.....	01/26/2013	MBS Paydown 0.435701213.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....	.....	02/26/2013	MBS Paydown 0.43402844.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....	.....	03/26/2013	MBS Paydown 0.429888478.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36.....	.....	01/26/2013	MBS Paydown 0.0.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....	.....	01/26/2013	MBS Paydown 0.915775118.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....	.....	02/26/2013	MBS Paydown 0.857111754.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36.....	.....	03/26/2013	MBS Paydown 0.778648464.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....	.....	01/26/2013	MBS Paydown 0.93072049.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....	.....	02/26/2013	MBS Paydown 0.910927068.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....	.....	03/26/2013	MBS Paydown 0.891485405.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....	.....	01/26/2013	MBS Paydown 0.148474139.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....	.....	02/26/2013	MBS Paydown 0.132038953.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....	.....	03/26/2013	MBS Paydown 0.115690498.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....	.....	01/26/2013	MBS Paydown 0.389855298.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....	.....	02/26/2013	MBS Paydown 0.384292388.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....	.....	03/26/2013	MBS Paydown 0.375916492.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....	.....	01/26/2013	MBS Paydown 0.334163305.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....	.....	02/26/2013	MBS Paydown 0.318262648.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....

QE05.15

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 Design- nation or Market Indicator (a)
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....	03/26/2013	MBS Paydown 0.315710944.....					20,160	20,160	17,944	17,944		2,156		2,156		20,160			0	302	04/26/2037	1FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	01/26/2013	MBS Paydown 0.256180198.....					124,556	124,556	124,353	123,210		556		556		124,556			0	597	02/26/2036	2FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	02/26/2013	MBS Paydown 0.249389115.....					130,070	130,070	129,859	128,665		615		615		130,070			0	1,247	02/26/2036	2FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	03/26/2013	MBS Paydown 0.240461694.....					170,988	170,988	170,710	169,140		907		907		170,988			0	2,458	02/26/2036	2FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....	01/26/2013	MBS Paydown 0.972564819.....					26,604	26,604	26,604	23,885		2,717		2,717		26,604			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	36,041	32,357		3,681		3,681		36,041			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	29,167	26,186		2,979		2,979		29,167			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.....					28,493	28,493	28,493	28,493				0		28,493			0	98	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....	02/26/2013	MBS Paydown 0.952235816.....					38,600	38,600	38,600	38,600				0		38,600			0	266	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....	03/26/2013	MBS Paydown 0.937360666.....					31,238	31,238	31,238	31,238				0		31,238			0	322	03/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....	01/26/2013	MBS Paydown 0.777950528.....					19,556	19,556	15,321	15,775		3,693		3,693		19,556			0	98	09/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....	02/26/2013	MBS Paydown 0.708970138.....					23,890	23,890	18,716	19,271		4,525		4,525		23,890			0	239	09/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....	03/26/2013	MBS Paydown 0.669502665.....					13,669	13,669	10,709	11,026		1,517		1,517		13,669			0	205	09/26/2037	1FM.....
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	01/26/2013	MBS Paydown 0.438219495.....					119,228	119,228	116,952	116,309				0		119,228			0	562	05/26/2037	1FM.....
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	02/26/2013	MBS Paydown 0.431003998.....					116,220	116,220	114,002	113,374		34		34		116,220			0	1,093	05/26/2037	1FM.....
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....	03/26/2013	MBS Paydown 0.413398988.....					283,564	283,564	278,152	276,621		804		804		283,564			0	3,999	05/26/2037	1FM.....
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	01/26/2013	MBS Paydown 0.331922874.....					19,352	19,352	19,277	19,286		(12)		(12)		19,352			0	97	09/26/2037	1FM.....
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	02/26/2013	MBS Paydown 0.322865428.....					10,733	10,733	10,692	10,697		2		2		10,733			0	107	09/26/2037	1FM.....
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37.....	03/26/2013	MBS Paydown 0.309900959.....					15,363	15,363	15,303	15,311		(5)		(5)		15,363			0	230	09/26/2037	1FM.....
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	01/10/2013	Sinking Fund Redemption 100.0.....					16,443	16,443	16,817	16,659		(1)		(1)		16,443			0	85	10/10/2025	3AM.....
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	02/10/2013	Sinking Fund Redemption 100.0.....					16,528	16,528	16,904	16,745		(3)		(3)		16,528			0	171	10/10/2025	3AM.....
126650 AN 0	CVS CAREMARK 6.204 10/10/25.....	03/10/2013	Sinking Fund Redemption 100.0.....					16,613	16,613	16,991	16,832		(6)		(6)		16,613			0	258	10/10/2025	3AM.....
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	01/10/2013	Sinking Fund Redemption 100.0.....					12,770	12,770	12,770	12,770				0		12,770			0	56	01/11/2027	2AM.....
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	02/10/2013	Sinking Fund Redemption 100.0.....					12,827	12,827	12,827	12,827				0		12,827			0	113	01/11/2027	2AM.....
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....	03/10/2013	Sinking Fund Redemption 100.0.....					12,883	12,883	12,883	12,883				0		12,883			0	171	01/11/2027	2AM.....
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	01/10/2013	Sinking Fund Redemption 100.0.....					10,533	10,533	10,789	10,779		(0)		(0)		10,533			0	51	01/10/2033	3AM.....
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	02/10/2013	Sinking Fund Redemption 100.0.....					10,489	10,489	10,744	10,735		(2)		(2)		10,489			0	100	01/10/2033	3AM.....
126650 BV 1	CVS PT TRUST 5.773 01/10/2033.....	03/10/2013	Sinking Fund Redemption 100.0.....					10,635	10,635	10,893	10,883		(3)		(3)		10,635			0	153	01/10/2033	3AM.....
126650 BY 5	CVS CORP 5.926 01/10/2034.....	01/10/2013	Sinking Fund Redemption 100.0.....					25,395	25,395	25,750	25,745		(1)		(1)		25,395			0	125	01/10/2034	2AM.....
126650 BY 5	CVS CORP 5.926 01/10/2034.....	02/10/2013	Sinking Fund Redemption 100.0.....					25,521	25,521	25,877	25,873		(2)		(2)		25,521			0	252	01/10/2034	2AM.....
126650 BY 5	CVS CORP 5.926 01/10/2034.....	03/10/2013	Sinking Fund Redemption 100.0.....					25,647	25,647	26,005	26,000		(4)		(4)		25,647			0	380	01/10/2034	2AM.....
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	01/25/2013	MBS Paydown 0.334527736.....					2,467	2,467	2,236	2,354				0		2,467			0	10	02/25/2036	2FM.....
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	02/25/2013	MBS Paydown 0.331627822.....					6,565	6,565	5,949	6,264		14		14		6,565			0	51	02/25/2036	2FM.....
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036.....	03/25/2013	MBS Paydown 0.331048925.....					1,311	1,311	1,188	1,250		6		6		1,311			0	15	02/25/2036	2FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	01/25/2013	MBS Paydown 0.926030229.....					1,830	1,830	1,830	2,810				0		1,830			0	8	05/25/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	01/25/2013	Pass-Through Loss.....						3,697	3,697					0					0	16	05/25/2036	1FM.....

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2			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)
126694	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....	01/25/2013	MBS Paydown 0.94344619.....		23,265	23,265	18,554	27,538		4,333		4,333		23,265			0	107	11/25/2035	1FM.....
126694	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....	01/25/2013	Pass-Through Loss.....			10,765	8,585					0					0	49	11/25/2035	1FM.....
126694	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....	02/25/2013	MBS Paydown 0.928945741.....		14,476	14,476	11,544	11,734		2,699		2,699		14,476			0	133	11/25/2035	1FM.....
126694	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....	02/25/2013	Pass-Through Loss.....			25	20					0					0	0	11/25/2035	1FM.....
126694	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....	03/25/2013	MBS Paydown 0.912941199.....		13,022	13,022	10,385	12,952		2,435		2,435		13,022			0	180	11/25/2035	1FM.....
126694	HP	6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....	03/25/2013	Pass-Through Loss.....			2,983	2,379					0					0	41	11/25/2035	1FM.....
12669D	P5	1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....	01/25/2013	MBS Paydown 0.444854018.....		103,071	103,071	100,019	101,959		554		554		103,071			0	429	04/25/2018	1FM.....
12669D	P5	1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....	02/25/2013	MBS Paydown 0.420738989.....		110,131	110,131	106,870	108,942		646		646		110,131			0	918	04/25/2018	1FM.....
12669D	P5	1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018.....	03/25/2013	MBS Paydown 0.400613517.....		91,911	91,911	89,190	90,919		544		544		91,911			0	1,149	04/25/2018	1FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	01/25/2013	MBS Paydown 0.255151671.....		21,000	21,000	20,971	20,978				0		21,000			0	101	02/25/2033	1FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	02/25/2013	MBS Paydown 0.249865054.....		161,564	161,564	161,336	161,396		(404)		(404)		161,564			0	1,548	02/25/2033	1FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	03/25/2013	MBS Paydown 0.243973677.....		180,046	180,046	179,792	179,859		(443)		(443)		180,046			0	2,588	02/25/2033	1FM.....
12669E	JR	8	CWHL 2003-J5 1A6 5.50 7/25/33.....	01/25/2013	MBS Paydown 0.078062339.....		4,376	4,376	4,477	4,414				0		4,376			0	20	07/25/2033	1FM.....
12669E	JR	8	CWHL 2003-J5 1A6 5.50 7/25/33.....	02/25/2013	MBS Paydown 0.076863995.....		4,397	4,397	4,498	4,435		(180)		(180)		4,397			0	40	07/25/2033	1FM.....
12669E	JR	8	CWHL 2003-J5 1A6 5.50 7/25/33.....	03/25/2013	MBS Paydown 0.072507243.....		8,714	8,714	8,915	8,789		(371)		(371)		8,714			0	120	07/25/2033	1FM.....
12669E	JS	6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033.....	01/25/2013	MBS Paydown 0.73033458.....		68,712	68,712	69,957	69,578		(1,115)		(1,115)		68,712			0	315	07/25/2033	1FM.....
12669E	JS	6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033.....	02/25/2013	MBS Paydown 0.710027478.....		69,044	69,044	70,296	69,915		(1,114)		(1,114)		69,044			0	633	07/25/2033	1FM.....
12669E	JS	6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033.....	03/25/2013	MBS Paydown 0.66978219.....		136,834	136,834	139,314	138,560		(2,193)		(2,193)		136,834			0	1,881	07/25/2033	1FM.....
12669E	QV	1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	01/25/2013	MBS Paydown 0.378257591.....		48,590	48,590	45,136	47,419		997		997		48,590			0	192	07/25/2018	1FM.....
12669E	QV	1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	02/25/2013	MBS Paydown 0.366875028.....		22,765	22,765	21,147	22,216		472		472		22,765			0	180	07/25/2018	1FM.....
12669E	QV	1	CWHL 2003-J6 2A3 4.75 7/25/2018.....	03/25/2013	MBS Paydown 0.360718392.....		12,313	12,313	11,438	12,016		257		257		12,313			0	146	07/25/2018	1FM.....
12669E	Z9	0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	01/25/2013	MBS Paydown 0.08067914.....		82,353	82,353	80,192	81,018		837		837		82,353			0	343	10/25/2018	1FM.....
12669E	Z9	0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	02/25/2013	MBS Paydown 0.078008374.....		42,906	42,906	41,780	42,210		362		362		42,906			0	359	10/25/2018	1FM.....
12669E	Z9	0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....	03/25/2013	MBS Paydown 0.074430205.....		57,483	57,483	55,974	56,551		576		576		57,483			0	720	10/25/2018	1FM.....
12670F	AC	4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....	01/25/2013	MBS Paydown 0.672022015.....		393,692	393,692	328,732	354,187		728		728		393,692			0	111	06/25/2047	1FM.....
12670F	AC	4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....	02/25/2013	MBS Paydown 0.647896235.....		222,536	222,536	185,818	200,206		2,243		2,243		222,536			0	127	06/25/2047	1FM.....
12670F	AC	4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....	03/25/2013	MBS Paydown 0.627020576.....		192,557	192,557	160,785	173,235		2,439		2,439		192,557			0	160	06/25/2047	1FM.....
12803P	AA	6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041.....	02/20/2013	MBS Paydown 0.931818182.....		100,000	100,000	100,000	100,000		0		0		100,000			0	1,489	02/20/2041	2AM.....
144285	AK	9	CARPENTER TECHNOLOGY 4.45 03/01/2023.....	02/25/2013	BANC OF AMERICA SECURITIES		4,053,880	4,000,000	3,993,880	3,993,880		3		3		3,993,883		59,997	59,997	989	03/01/2023	2FE.....
144531	EW	6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	01/25/2013	MBS Paydown 0.64446578.....		84,563	84,563	65,272	65,916		431		431		84,563			0	30	01/25/2036	1FM.....
144531	EW	6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	02/25/2013	MBS Paydown 0.63331514.....		89,205	89,205	68,855	69,535		794		794		89,205			0	63	01/25/2036	1FM.....
144531	EW	6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	03/25/2013	MBS Paydown 0.62287611.....		83,512	83,512	64,461	65,098		1,084		1,084		83,512			0	86	01/25/2036	1FM.....
144531	FL	9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	01/25/2013	MBS Paydown 0.2807909.....		153,408	153,408	126,417	130,746		958		958		153,408			0	50	02/25/2036	1FM.....
144531	FL	9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	02/25/2013	MBS Paydown 0.27675724.....		106,690	106,690	87,919	90,929		827		827		106,690			0	70	02/25/2036	1FM.....
144531	FL	9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	03/25/2013	MBS Paydown 0.27311262.....		96,400	96,400	79,439	82,159		1,080		1,080		96,400			0	92	02/25/2036	1FM.....
14574K	AE	2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	01/15/2013	MBS Paydown 0.971077955.....		14,656	14,656	14,751	14,745		(1)		(1)		14,656			0	65	12/15/2038	1FE.....

QE05.18

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)
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....		.....	02/15/2013	MBS Paydown 0.969849641.....	.....	14,740	14,740	14,835	14,829	.....	(3)	.....	(3)	.....	14,740	.....	.....	0	136	12/15/2038	1FE.....
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....		.....	03/15/2013	MBS Paydown 0.968616701.....	.....	14,795	14,795	14,891	14,885	.....	(5)	.....	(5)	.....	14,795	.....	.....	0	207	12/15/2038	1FE.....
15189X AC 2	CENTERPOINT HOUS J2 5.70 03/15/2013.....		.....	03/15/2013	Maturity 100.0.....	.....	2,000,000	2,000,000	1,992,640	1,999,804	.....	196	.....	196	.....	2,000,000	.....	.....	0	57,000	03/15/2013	1FE.....
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....		.....	01/01/2013	Sinking Fund Redemption 100.0.....	.....	26,829	26,829	26,829	26,829	.....	.....	.....	0	.....	26,829	.....	.....	0	143	12/01/2016	1.....
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....		.....	02/01/2013	Sinking Fund Redemption 100.0.....	.....	26,972	26,972	26,972	26,972	.....	.....	.....	0	.....	26,972	.....	.....	0	288	12/01/2016	1.....
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....		.....	03/01/2013	Sinking Fund Redemption 100.0.....	.....	27,116	27,116	27,116	27,116	.....	.....	.....	0	.....	27,116	.....	.....	0	435	12/01/2016	1.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		.....	01/25/2013	MBS Paydown 0.112924909.....	.....	9,328	9,328	8,208	9,726	.....	(127)	.....	(127)	.....	9,328	.....	.....	0	22	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		.....	01/25/2013	Pass-Through Loss.....	.....	.....	3,649	3,211	.....	.....	.....	.....	0	.....	.....	.....	.....	0	9	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		.....	02/25/2013	MBS Paydown 0.110849047.....	.....	14,355	14,355	12,632	12,447	.....	1,111	.....	1,111	.....	14,355	.....	.....	0	68	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		.....	02/25/2013	Pass-Through Loss.....	.....	.....	2,252	1,982	.....	.....	.....	.....	0	.....	.....	.....	.....	0	11	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		.....	03/25/2013	MBS Paydown 0.109104737.....	.....	11,947	11,947	10,513	10,459	.....	530	.....	530	.....	11,947	.....	.....	0	85	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		.....	03/25/2013	Pass-Through Loss.....	.....	.....	2,008	1,767	.....	.....	.....	.....	0	.....	.....	.....	.....	0	14	01/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....		.....	01/25/2013	MBS Paydown 0.091343231.....	.....	35,768	35,768	31,347	30,394	.....	2,263	.....	2,263	.....	35,768	.....	.....	0	179	11/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....		.....	02/25/2013	MBS Paydown 0.089766192.....	.....	40,530	40,530	35,520	34,440	.....	2,950	.....	2,950	.....	40,530	.....	.....	0	405	11/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....		.....	03/25/2013	MBS Paydown 0.089149039.....	.....	15,861	15,861	13,900	13,478	.....	69	.....	69	.....	15,861	.....	.....	0	238	11/25/2036	1FM.....
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017.....		.....	03/28/2013	Paydown 100.0.....	.....	32,500	32,500	29,144	29,770	.....	35	.....	35	.....	32,500	.....	.....	0	845	05/24/2017	3FE.....
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35.....		.....	01/25/2013	MBS Paydown 0.906144022.....	.....	112,831	112,831	111,773	111,174	.....	.....	.....	0	.....	112,831	.....	.....	0	517	10/25/2035	1FM.....
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35.....		.....	02/25/2013	MBS Paydown 0.894966854.....	.....	113,348	113,348	112,285	111,684	.....	3	.....	3	.....	113,348	.....	.....	0	1,039	10/25/2035	1FM.....
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35.....		.....	03/25/2013	MBS Paydown 0.883738458.....	.....	113,867	113,867	112,800	112,196	.....	5	.....	5	.....	113,867	.....	.....	0	1,566	10/25/2035	1FM.....
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....		.....	01/25/2013	MBS Paydown 0.060521123.....	.....	1,052	1,052	789	781	.....	.....	.....	0	.....	1,052	.....	.....	0	.....	12/25/2018	1FM.....
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....		.....	02/25/2013	MBS Paydown 0.060361253.....	.....	20	20	15	15	.....	0	.....	0	.....	20	.....	.....	0	.....	12/25/2018	1FM.....
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....		.....	03/25/2013	MBS Paydown 0.05393441.....	.....	803	803	603	597	.....	13	.....	13	.....	803	.....	.....	0	.....	12/25/2018	1FM.....
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....		.....	01/25/2013	MBS Paydown 0.13926984.....	.....	176,078	176,078	159,351	159,477	.....	2,760	.....	2,760	.....	176,078	.....	.....	0	391	03/25/2034	1FM.....
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....		.....	02/25/2013	MBS Paydown 0.13655677.....	.....	152,607	152,607	138,110	138,219	.....	1,142	.....	1,142	.....	152,607	.....	.....	0	685	03/25/2034	1FM.....
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....		.....	03/25/2013	MBS Paydown 0.13422659.....	.....	131,070	131,070	118,619	118,712	.....	(412)	.....	(412)	.....	131,070	.....	.....	0	885	03/25/2034	1FM.....
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....		.....	01/25/2013	MBS Paydown 0.65271824.....	.....	103,750	103,750	96,617	97,416	.....	5,967	.....	5,967	.....	103,750	.....	.....	0	407	05/25/2034	1FM.....
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....		.....	02/25/2013	MBS Paydown 0.61803879.....	.....	213,972	213,972	199,262	200,909	.....	12,855	.....	12,855	.....	213,972	.....	.....	0	1,679	05/25/2034	1FM.....
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....		.....	03/25/2013	MBS Paydown 0.61611723.....	.....	11,856	11,856	11,041	11,132	.....	7	.....	7	.....	11,856	.....	.....	0	139	05/25/2034	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		.....	01/25/2013	MBS Paydown 0.624281537.....	.....	13,038	13,038	10,855	10,959	.....	276	.....	276	.....	13,038	.....	.....	0	57	08/25/2035	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		.....	02/25/2013	MBS Paydown 0.608223493.....	.....	9,233	9,233	7,687	7,761	.....	25	.....	25	.....	9,233	.....	.....	0	81	08/25/2035	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		.....	03/25/2013	MBS Paydown 0.589985586.....	.....	10,487	10,487	8,730	8,814	.....	45	.....	45	.....	10,487	.....	.....	0	138	08/25/2035	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....		.....	01/25/2013	MBS Paydown 0.373024678.....	.....	64,936	64,936	57,570	87,444	.....	.....	.....	0	.....	64,936	.....	.....	0	325	04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....		.....	01/25/2013	Pass-Through Loss.....	.....	.....	33,379	29,592	.....	.....	.....	.....	0	.....	.....	.....	.....	0	167	04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....		.....	02/25/2013	MBS Paydown 0.368562119.....	.....	113,538	113,538	100,659	119,073	.....	(623)	.....	(623)	.....	113,538	.....	.....	0	1,135	04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....		.....	02/25/2013	Pass-Through Loss.....	.....	.....	20,338	18,031	.....	.....	.....	.....	0	.....	.....	.....	.....	0	203	04/25/2036	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)
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			03/25/2013	MBS Paydown 0.356274299.....		357,118	357,118	316,607	327,873		26,349		26,349		357,118			0	5,357	04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			03/25/2013	Pass-Through Loss.....			11,517	10,211					0					0	173	04/25/2036	1FM.....
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....			02/15/2013	MBS Paydown 0.226751705.....		201,811	201,811	207,928	201,158		34		34		201,811			0	1,931	03/15/2049	1FM.....
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....			03/15/2013	MBS Paydown 0.225609461.....		13,707	13,707	14,122	13,663		11		11		13,707			0	197	03/15/2049	1FM.....
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			01/25/2013	MBS Paydown 0.700856947.....		105,479	105,479	87,261	92,690		356		356		105,479			0	32	08/25/2036	1FM.....
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			02/25/2013	MBS Paydown 0.69535961.....		93,702	93,702	77,518	82,341		630		630		93,702			0	57	08/25/2036	1FM.....
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....			03/25/2013	MBS Paydown 0.677842884.....		298,573	298,573	247,003	262,373		12,656		12,656		298,573			0	262	08/25/2036	1FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			01/25/2013	MBS Paydown 0.966798899.....		197,477	197,477	191,894	194,100				0		197,477			0	977	07/25/2036	4FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			02/25/2013	MBS Paydown 0.940081401.....		347,327	347,327	337,507	341,388				941		347,327			0	3,438	07/25/2036	4FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			03/25/2013	MBS Paydown 0.914775986.....		328,970	328,970	319,669	323,344				919		328,970			0	4,884	07/25/2036	4FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			01/25/2013	MBS Paydown 0.741746396.....		151,142	151,142	140,880	145,624		2,477		2,477		151,142			0	727	09/25/2036	1FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			02/25/2013	MBS Paydown 0.720075357.....		179,870	179,870	167,657	173,302		3,542		3,542		179,870			0	1,731	09/25/2036	1FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			03/25/2013	MBS Paydown 0.701663072.....		152,822	152,822	142,446	147,242		2,790		2,790		152,822			0	2,206	09/25/2036	1FM.....
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....			01/25/2013	MBS Paydown 0.174721718.....		17,864	17,864	17,373	11,627		1,365		1,365		17,864			0	89	04/25/2037	5FM.....
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....			02/25/2013	MBS Paydown 0.17101649.....		7,410	7,410	7,207	4,823		52		52		7,410			0	74	04/25/2037	5FM.....
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....			03/25/2013	MBS Paydown 0.158048108.....		25,937	25,937	25,224	16,881		5,148		5,148		25,937			0	389	04/25/2037	5FM.....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....			01/25/2013	MBS Paydown 0.814645722.....		109,055	109,055	104,974	105,260		3,919		3,919		109,055			0	552	06/25/2037	1FM.....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....			02/25/2013	MBS Paydown 0.80403546.....		159,154	159,154	153,199	153,616		4,257		4,257		159,154			0	1,608	06/25/2037	1FM.....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....			03/25/2013	MBS Paydown 0.795208395.....		132,406	132,406	127,452	127,799		3,336		3,336		132,406			0	2,005	06/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			01/25/2013	MBS Paydown 0.423290367.....		7,829	7,829	2,779	5,687				0		7,829			0	17	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			01/25/2013	Pass-Through Loss.....			7,837	2,782					0					0	17	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			02/25/2013	MBS Paydown 0.415829171.....		2,363	2,363	839	3,250				0		2,363			0	10	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			02/25/2013	Pass-Through Loss.....			6,590	2,340					0					0	28	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			03/25/2013	Pass-Through Loss.....			6,353	2,255					0					0	39	03/25/2037	1FM.....
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....			01/25/2013	MBS Paydown 0.137082482.....		5,259	5,259	5,240	5,239				0		5,259			0	83	01/25/2036	1FM.....
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....			02/25/2013	MBS Paydown 0.130335434.....		68,894	68,894	68,636	68,620		1		1		68,894			0	1,439	01/25/2036	1FM.....
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36.....			03/25/2013	MBS Paydown 0.126136147.....		42,879	42,879	42,718	42,708		9		9		42,879			0	1,115	01/25/2036	1FM.....
17315C AC 1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035.....			01/25/2013	MBS Paydown 0.605357129.....		1,473,273	1,473,273	1,388,559	1,435,374		20,290		20,290		1,473,273			0	6,444	09/25/2035	1FM.....
17315C AC 1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035.....			02/25/2013	MBS Paydown 0.564305911.....		428,356	428,356	403,726	417,337		1,649		1,649		428,356			0	3,748	09/25/2035	1FM.....
17315C AC 1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035.....			03/25/2013	MBS Paydown 0.548548178.....		164,427	164,427	154,972	160,197		1,104		1,104		164,427			0	2,155	09/25/2035	1FM.....
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....			01/25/2013	MBS Paydown 0.327181647.....		149,128	149,128	143,603	143,254		1,462		1,462		149,128			0	594	06/25/2037	1FM.....
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....			02/25/2013	MBS Paydown 0.317480975.....		91,036	91,036	87,663	87,450		160		160		91,036			0	723	06/25/2037	1FM.....
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37.....			03/25/2013	MBS Paydown 0.312372753.....		47,938	47,938	46,162	46,050		162		162		47,938			0	570	06/25/2037	1FM.....
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....			01/25/2013	MBS Paydown 0.462331223.....		12,479	12,479	11,765	11,996				0		12,479			0	27	07/25/2036	1FM.....
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....			02/25/2013	MBS Paydown 0.453695995.....		14,939	14,939	14,085	14,361		16		16		14,939			0	65	07/25/2036	1FM.....
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036.....			03/25/2013	MBS Paydown 0.447598306.....		10,549	10,549	9,946	10,141		24		24		10,549			0	69	07/25/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.24

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)
316817 AA 3	57TH ST MTGE 7.125	6/01/2017		02/01/2013	Sinking Fund Redemption 100.0		32,566	32,566	31,082	32,122		15		15		32,566			0	387	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125	6/01/2017		03/01/2013	Sinking Fund Redemption 100.0		32,760	32,760	31,266	32,313		30		30		32,760			0	584	06/01/2017	1FE
319963 ZD 9	FIRST DATA REVOLVER PR+300	9/24/2016		01/29/2013	Paydown 100.0		46,195	46,195	46,195	46,195				0		46,195			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300	9/24/2016		02/01/2013	Paydown 100.0		65,992	65,992	65,992	65,992				0		65,992			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300	9/24/2016		02/05/2013	Paydown 100.0		475,145	475,145	475,145	475,144				0		475,145			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300	9/24/2016		02/06/2013	Paydown 100.0		79,191	79,191	79,191	79,191		(0)		(0)		79,191			0		09/24/2016	4Z
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036			02/25/2013	MBS Paydown 0.707980748		227,533	227,533	212,032	212,032		81		81		227,533			0	69	07/25/2036	1AM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036			03/25/2013	MBS Paydown 0.697039008		271,093	271,093	252,624	252,624		537		537		271,093			0	157	07/25/2036	1AM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35			01/25/2013	MBS Paydown 0.208558837		11,903	11,903	8,972	8,860		23		23		11,903			0	7	06/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35			02/25/2013	MBS Paydown 0.204351782		19,352	19,352	14,587	14,405		1,172		1,172		19,352			0	23	06/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35			03/25/2013	MBS Paydown 0.198022397		29,115	29,115	21,946	21,673		3,896		3,896		29,115			0	51	06/25/2035	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36			01/25/2013	MBS Paydown 0.361893138		9,529	9,529	6,003	6,308				0		9,529			0	21	05/25/2036	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36			02/25/2013	MBS Paydown 0.358986458		12,702	12,702	8,002	8,408		36		36		12,702			0	55	05/25/2036	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36			03/25/2013	MBS Paydown 0.356731487		9,854	9,854	6,208	6,523		63		63		9,854			0	64	05/25/2036	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB			01/25/2013	MBS Paydown 0.382611083		52,462	52,462	36,068	35,817		136		136		52,462			0	31	04/25/2035	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB			02/25/2013	MBS Paydown 0.379261031		50,251	50,251	34,547	34,307		261		261		50,251			0	59	04/25/2035	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB			03/25/2013	MBS Paydown 0.373150521		91,658	91,658	63,015	62,576		9,999		9,999		91,658			0	162	04/25/2035	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB			01/25/2013	MBS Paydown 0.383156211		150,067	150,067	97,516	96,049				0		150,067			0	303	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB			02/25/2013	MBS Paydown 0.377828969		223,866	223,866	145,471	249,501				0		223,866			0	909	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB			02/25/2013	Pass-Through Loss			165,955	107,840					0					0	674	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB			03/25/2013	MBS Paydown 0.375659623		154,709	154,709	100,532	101,601				0		154,709			0	943	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB			03/25/2013	Pass-Through Loss			4,033	2,621					0					0	25	11/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036			01/25/2013	MBS Paydown 0.51412744		129,045	129,045	99,526	104,270		743		743		129,045			0	52	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036			02/25/2013	MBS Paydown 0.50654757		98,538	98,538	75,998	79,621		1,178		1,178		98,538			0	80	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036			03/25/2013	MBS Paydown 0.49685395		126,017	126,017	97,191	101,824		2,187		2,187		126,017			0	148	02/25/2036	1FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28			01/25/2013	MBS Paydown 0.08253424		2,334	2,334	2,410	2,369		(33)		(33)		2,334			0	14	12/25/2028	4FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28			02/25/2013	MBS Paydown 0.08022221		11,560	11,560	11,933	11,733		(214)		(214)		11,560			0	138	12/25/2028	4FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28			03/25/2013	MBS Paydown 0.07977471		2,238	2,238	2,310	2,271		(31)		(31)		2,238			0	40	12/25/2028	4FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033			01/25/2013	MBS Paydown 0.128325961		14,907	14,907	11,739	12,960				0		14,907			0	57	04/25/2033	1FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033			02/25/2013	MBS Paydown 0.122768958		16,671	16,671	13,128	14,493				470		16,671			0	128	04/25/2033	1FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033			03/25/2013	MBS Paydown 0.11851372		12,766	12,766	10,053	11,098		190		190		12,766			0	146	04/25/2033	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35			01/25/2013	MBS Paydown 0.533837855		7,105	7,105	6,752	1,553,924				0		7,105			0	22	07/25/2035	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35			02/25/2013	MBS Paydown 0.5290266		42,921	42,921	40,785	9,386,559		33		33		42,921			0	262	07/25/2035	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35			03/25/2013	MBS Paydown 0.521465442		5,641	5,641	5,360	1,233,713		11		11		5,641			0	52	07/25/2035	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37			01/26/2013	MBS Paydown 0.79700928		759,830	759,830	739,290	743,344		8,675		8,675		759,830			0	3,783	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37			02/26/2013	MBS Paydown 0.776029534		777,787	777,787	756,761	760,911		9,765		9,765		777,787			0	7,753	01/26/2037	1FM

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2					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)
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37	.....	03/26/2013	MBS Paydown 0.764663091	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034	.....	01/25/2013	MBS Paydown 0.811754253	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034	.....	02/25/2013	MBS Paydown 0.800931959	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034	.....	03/25/2013	MBS Paydown 0.752897397	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	.....	01/25/2013	MBS Paydown 0.751551553	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	.....	02/25/2013	MBS Paydown 0.727806486	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	.....	03/25/2013	MBS Paydown 0.716436173	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036	.....	01/25/2013	MBS Paydown 0.79000746	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036	.....	02/25/2013	MBS Paydown 0.78580305	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036	.....	03/25/2013	MBS Paydown 0.77947358	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	.....	01/25/2013	MBS Paydown 0.18641765	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	.....	02/25/2013	MBS Paydown 0.18004113	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	.....	03/25/2013	MBS Paydown 0.17296562	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	.....	01/25/2013	MBS Paydown 0.200274849	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	.....	02/25/2013	MBS Paydown 0.19951259	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	.....	03/25/2013	MBS Paydown 0.18733856	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	.....	03/25/2013	Pass-Through Loss	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	.....	01/09/2013	Sinking Fund Redemption 100.0	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	.....	02/09/2013	Sinking Fund Redemption 100.0	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	.....	03/09/2013	Sinking Fund Redemption 100.0	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
364760 AK 4	GAP INC/THE 5.95 04/12/2021	.....	01/23/2013	BARCLAYS AMERICA	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	.....	01/20/2013	Sinking Fund Redemption 100.0	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	.....	02/20/2013	Sinking Fund Redemption 100.0	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	.....	03/20/2013	Sinking Fund Redemption 100.0	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
36962G ZY 3	GEN ELEC CAP CRP MTNA 5.45 01/15/2013	.....	01/15/2013	Maturity 100.0	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
371866 ZZ 0	GENESIS GRP TL 12.00 9/17/2017	.....	03/31/2013	Paydown	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R..	01/17/2013	MBS Paydown 0.950000003	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	.....	02/17/2013	MBS Paydown 0.941666669	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R..	03/17/2013	MBS Paydown 0.933333336	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.....	01/25/2013	MBS Paydown 0.498374996	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.....	01/25/2013	Pass-Through Loss	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.....	02/25/2013	MBS Paydown 0.485848407	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.....	02/25/2013	Pass-Through Loss	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.....	03/25/2013	MBS Paydown 0.472602988	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.....	03/25/2013	Pass-Through Loss	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....

QE05.25

SCHEDULE D - PART 4

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

QE05.28

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)
45661E	EM	2		01/25/2013	MBS Paydown 0.0.....		1,483	1,483	716	0		1,483		1,483		1,483			0	6	05/25/2036	1FM.....
45661E	EM	2		01/25/2013	Pass-Through Loss.....			91,324	44,064					0		0			0	363	05/25/2036	1FM.....
45661F	AB	7		01/25/2013	MBS Paydown 0.39456926.....		3,219	3,219	2,447					0		3,219			0	1	06/25/2039	6FE.....
45661F	AB	7		02/25/2013	MBS Paydown 0.393301456.....		1,902	1,902	1,445					0		1,902			0	1	06/25/2039	6FE.....
45661F	AB	7		03/25/2013	MBS Paydown 0.392267154.....		1,551	1,551	1,179					0		1,551			0	1	06/25/2039	6FE.....
45661X	AB	8		01/25/2013	MBS Paydown 0.428981956.....		86,092	86,092	51,602	51,920		18,017		18,017		86,092			0	37	07/25/2036	1FM.....
45661X	AB	8		02/25/2013	MBS Paydown 0.423017821.....		113,319	113,319	67,920	68,340		29,893		29,893		113,319			0	96	07/25/2036	1FM.....
45661X	AB	8		03/25/2013	MBS Paydown 0.418493737.....		85,958	85,958	51,521	51,839		18,605		18,605		85,958			0	109	07/25/2036	1FM.....
46616M	AA	8		01/15/2013	MBS Paydown 0.817329638.....		25,912	25,912	25,907	25,907		0		0		25,912			0	82	12/15/2048	1FE.....
46616M	AA	8		02/15/2013	MBS Paydown 0.808123913.....		36,823	36,823	36,815	36,816		2		2		36,823			0	234	12/15/2048	1FE.....
46616M	AA	8		03/15/2013	MBS Paydown 0.802822446.....		21,206	21,206	21,202	21,202		0		0		21,206			0	203	12/15/2048	1FE.....
46616P	AA	1		01/15/2013	MBS Paydown 0.918487978.....		44,023	44,023	44,012	44,013		1		1		44,023			0	172	10/15/2056	1FE.....
46616P	AA	1		02/15/2013	MBS Paydown 0.912626882.....		41,028	41,028	41,017	41,018		1		1		41,028			0	321	10/15/2056	1FE.....
46616P	AA	1		03/15/2013	MBS Paydown 0.90821869.....		30,857	30,857	30,849	30,850		0		0		30,857			0	363	10/15/2056	1FE.....
46616Q	AA	9		01/15/2013	MBS Paydown 0.966407021.....		18,386	18,386	18,376	18,373		0		0		18,386			0	76	09/15/2056	1FE.....
46616Q	AA	9		02/15/2013	MBS Paydown 0.960588738.....		46,546	46,546	46,520	46,511		2		2		46,546			0	383	09/15/2056	1FE.....
46616Q	AA	9		03/15/2013	MBS Paydown 0.956522697.....		32,528	32,528	32,510	32,504		1		1		32,528			0	402	09/15/2056	1FE.....
46616V	AA	8		01/15/2013	MBS Paydown 0.976344435.....		10,612	10,612	10,610	10,610		0		0		10,612			0	35	02/16/2065	1FE.....
46616V	AA	8		02/15/2013	MBS Paydown 0.971348163.....		24,981	24,981	24,976	24,976		1		1		24,981			0	169	02/16/2065	1FE.....
46616V	AA	8		03/15/2013	MBS Paydown 0.968286533.....		15,308	15,308	15,305	15,305		0		0		15,308			0	158	02/16/2065	1FE.....
46617A	AA	3		01/15/2013	MBS Paydown 0.999436775.....		875	875	874	874				0		875			0	2	09/15/2065	1FE.....
46617A	AA	3		02/15/2013	MBS Paydown 0.996939652.....		9,988	9,988	9,982	9,982		0		0		9,988			0	52	09/15/2065	1FE.....
46617A	AA	3		03/15/2013	MBS Paydown 0.995755847.....		4,735	4,735	4,732	4,732		0		0		4,735			0	37	09/15/2065	1FE.....
466247	RP	0		01/25/2013	MBS Paydown 0.30568674.....		125,430	125,430	111,319	111,510				0		125,430			0	320	07/25/2035	1FM.....
466247	RP	0		02/25/2013	MBS Paydown 0.29843273.....		167,568	167,568	148,716	148,972		346		346		167,568			0	854	07/25/2035	1FM.....
466247	RP	0		03/25/2013	MBS Paydown 0.2938778.....		105,219	105,219	93,382	93,542		508		508		105,219			0	804	07/25/2035	1FM.....
46625M	VR	7		01/12/2013	MBS Paydown 0.25115957.....		1,264,975	1,264,975	1,228,953	1,262,281		378		378		1,264,975			0	5,025	03/12/2039	1FM.....
46625M	VR	7		02/12/2013	MBS Paydown 0.094136483.....		628,092	628,092	610,206	626,754		1,666		1,666		628,092			0	4,990	03/12/2039	1FM.....
46625M	VR	7		03/12/2013	MBS Paydown 0.0.....		376,546	376,546	365,823	375,744		2,791		2,791		376,546			0	4,487	03/12/2039	1FM.....
46625Y	CU	5		01/15/2013	MBS Paydown 0.186245595.....		11,680	11,680	10,611	11,430				0		11,680			0	44	07/15/2041	1FM.....
46625Y	CU	5		02/15/2013	MBS Paydown 0.180316853.....		11,857	11,857	10,772	11,603		26		26		11,857			0	88	07/15/2041	1FM.....
46625Y	CU	5		03/15/2013	MBS Paydown 0.177730456.....		5,173	5,173	4,699	5,062		22		22		5,173			0	58	07/15/2041	1FM.....
46625Y	T9	4		01/15/2013	MBS Paydown 0.072658256.....		11,114	11,114	9,517	10,454		98		98		11,114			0	6	07/15/2019	1FM.....
46625Y	T9	4		02/15/2013	MBS Paydown 0.071640075.....		8,145	8,145	6,975	7,662		161		161		8,145			0	8	07/15/2019	1FM.....
46625Y	T9	4		03/15/2013	MBS Paydown 0.066612984.....		40,217	40,217	34,436	37,829		1,210		1,210		40,217			0	58	07/15/2019	1FM.....
46627M	AD	9		01/25/2013	MBS Paydown 0.472997397.....		38,221	38,221	36,775	30,639		3,193		3,193		38,221			0	191	12/25/2035	3FM.....

SCHEDULE D - PART 4

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

QE05.29

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)
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	02/25/2013	MBS Paydown 0.46864246.....	37,017	37,017	35,617	29,674		2,723		2,723			37,017					0	370	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.....	43,250	43,250	41,615	34,671		3,918		3,918			43,250					0	649	12/25/2035	3FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	01/25/2013	MBS Paydown 0.42495202.....	3,775	3,775	3,792	5,974							0		3,775			0	9	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	01/25/2013	Pass-Through Loss.....		4,722	4,744								0					0	11	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	02/25/2013	MBS Paydown 0.41547395.....	15,996	15,996	16,071	19,995							0		15,996			0	74	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	02/25/2013	Pass-Through Loss.....			12,438	12,496							0					0	58	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	03/25/2013	MBS Paydown 0.4100311.....	12,338	12,338	12,396	11,482							0		12,338			0	86	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	03/25/2013	Pass-Through Loss.....			3,990	4,009							0					0	28	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	01/25/2013	MBS Paydown 0.81717847.....	26,533	26,533	24,842	32,953					1,899		1,899		26,533			0	127	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	01/25/2013	Pass-Through Loss.....			15,351	14,373							0					0	74	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	02/25/2013	MBS Paydown 0.808443067.....	25,565	25,565	23,935	20,618					1,799		1,799		25,565			0	245	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	02/25/2013	Pass-Through Loss.....			641								0					0	6	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36.....	03/25/2013	MBS Paydown 0.80522083.....	9,667	9,667	9,050	7,605					(9)		(9)		9,667			0	139	03/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	01/25/2013	MBS Paydown 0.63492682.....	129	129	96	107							0		129			0	1	11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	02/25/2013	MBS Paydown 0.61011023.....	97,107	97,107	72,345	80,217					16,593		16,593		97,107			0	900	11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	03/25/2013	MBS Paydown 0.61007728.....	129	129	96	107					(0)		(0)		129			0	2	11/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	01/25/2013	MBS Paydown 0.24871504.....	33,327	33,327	16,925	20,649					1,968		1,968		33,327			0	13	05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	01/25/2013	Pass-Through Loss.....			156,787	79,626							0					0	62	05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	02/25/2013	MBS Paydown 0.24131908.....	32,190	32,190	16,348	11,246					315		315		32,190			0	25	05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	02/25/2013	Pass-Through Loss.....			71,353	36,237							0					0	56	05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	03/25/2013	MBS Paydown 0.23487501.....	24,054	24,054	12,216	9,799					(4,947)		(4,947)		24,054			0	27	05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	03/25/2013	Pass-Through Loss.....			66,163	33,601							0					0	75	05/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	01/25/2013	MBS Paydown 0.08653187.....	11,644	11,644	8,903	8,881					2,203		2,203		11,644			0	29	06/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	02/25/2013	MBS Paydown 0.08524095.....	7,197	7,197	5,503	5,489					1,151		1,151		7,197			0	36	06/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	03/25/2013	MBS Paydown 0.0842424.....	5,567	5,567	4,256	4,246					791		791		5,567			0	42	06/25/2036	1FM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	01/25/2013	MBS Paydown 0.315864559.....	99,519	99,519	78,869	80,452					369		369		99,519			0	32	07/25/2036	1FM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	03/25/2013	MBS Paydown 0.313773901.....	43,904	43,904	34,794	35,492					375		375		43,904			0	42	07/25/2036	1FM.....
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	01/15/2013	MBS Paydown 0.77709506.....	8,421	8,421	8,183	8,415							0		8,421			0	37	05/15/2047	1FM.....
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	02/15/2013	MBS Paydown 0.776119088.....	7,808	7,808	7,587	7,802					(1)		(1)		7,808			0	69	05/15/2047	1FM.....
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47.....	03/15/2013	MBS Paydown 0.775405101.....	5,712	5,712	5,550	5,708					(1)		(1)		5,712			0	76	05/15/2047	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	01/12/2013	MBS Paydown 0.366100594.....	99,787	99,787	96,106	98,457							0		99,787			0	453	06/12/2047	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	02/12/2013	MBS Paydown 0.358266217.....	52,804	52,804	50,856	52,100					42		42		52,804			0	479	06/12/2047	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	03/12/2013	MBS Paydown 0.332788784.....	171,718	171,718	165,383	169,429					1,571		1,571		171,718			0	2,338	06/12/2047	1FM.....
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	01/26/2013	MBS Paydown 0.661066001.....	162,426	162,426	166,944	166,343					(660)		(660)		162,426			0	818	11/26/2036	1FM.....
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	02/26/2013	MBS Paydown 0.650176503.....	128,474	128,474	132,047	131,573					(82)		(82)		128,474			0	1,295	11/26/2036	1FM.....
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	03/26/2013	MBS Paydown 0.639014068.....	131,694	131,694	135,357	134,870					(166)		(166)		131,694			0	1,993	11/26/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.30

1	2				3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)	
													11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35....	01/25/2013	MBS Paydown 0.254245603.....	25,469	25,469	23,813	23,856		453		453		25,469					0	63	07/25/2035	1FM....				
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35....	02/25/2013	MBS Paydown 0.249128129.....	17,171	17,171	16,055	16,084		23		23		17,171					0	86	07/25/2035	1FM....				
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35....	03/25/2013	MBS Paydown 0.246245629.....	9,672	9,672	9,043	9,059		26		26		9,672					0	72	07/25/2035	1FM....				
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	01/15/2013	MBS Paydown 0.874706921.....	290,205	290,205	267,364	280,518						290,205					0	1,314	01/15/2049	1FM....				
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	02/15/2013	MBS Paydown 0.844353115.....	939,299	939,299	865,368	907,944		13,551		13,551		939,299					0	8,507	01/15/2049	1FM....				
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	03/15/2013	MBS Paydown 0.839108237.....	162,303	162,303	149,528	156,885		364		364		162,303					0	2,205	01/15/2049	1FM....				
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	01/25/2013	MBS Paydown 0.015419298.....	3,391	3,391	3,300	3,391						3,391					0	15	04/25/2037	1FM....				
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	02/25/2013	MBS Paydown 0.015226522.....	1,831	1,831	1,782	1,831						1,831					0	16	04/25/2037	1FM....				
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....	03/25/2013	MBS Paydown 0.015074946.....	1,440	1,440	1,401	1,440						1,440					0	19	04/25/2037	1FM....				
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	01/25/2013	MBS Paydown 0.517850413.....	5,580	5,580	4,682	4,731						5,580					0	33	08/25/2037	3FM....				
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	02/25/2013	MBS Paydown 0.50958384.....	8,267	8,267	6,936	7,009						8,267					0	96	08/25/2037	3FM....				
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	R.. 03/25/2013	MBS Paydown 0.50351563.....	5,278	5,278	4,428	5,145						5,278					0	92	08/25/2037	3FM....				
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	R.. 03/25/2013	Pass-Through Loss.....		790	663												0	14	08/25/2037	3FM....				
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	R.. 01/27/2013	MBS Paydown 0.519446854.....	110,037	110,037	88,578	90,465											0	231	07/27/2037	1FM....				
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	02/27/2013	MBS Paydown 0.516840644.....	111,025	111,025	89,373	91,277		157		157		111,025					0	464	07/27/2037	1FM....				
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	03/27/2013	MBS Paydown 0.514148963.....	114,666	114,666	92,304	94,270		326		326		114,666					0	718	07/27/2037	1FM....				
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	01/26/2013	MBS Paydown 0.440388741.....	402,966	402,966	350,959	363,889		31,188		31,188		402,966					0	1,009	06/26/2036	1FM....				
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	02/26/2013	MBS Paydown 0.431185826.....	249,058	249,058	216,914	224,906		17,092		17,092		249,058					0	1,247	06/26/2036	1FM....				
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	03/26/2013	MBS Paydown 0.42406713.....	192,653	192,653	167,789	173,971		490		490		192,653					0	1,444	06/26/2036	1FM....				
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	01/26/2013	MBS Paydown 0.622851231.....	275,190	275,190	240,791	223,810		21,222		21,222		275,190					0	1,433	08/26/2037	1FM....				
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	02/26/2013	MBS Paydown 0.621547563.....	43,351	43,351	37,932	35,257		(26)		(26)		43,351					0	452	08/26/2037	1FM....				
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	03/26/2013	MBS Paydown 0.617379294.....	138,607	138,607	121,282	112,728		(295)		(295)		138,607					0	2,166	08/26/2037	1FM....				
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	01/26/2013	Pass-Through Loss.....		185,014	17,576												0	1		(1)	(1)	1,982	08/26/2037	1FM....
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	02/26/2013	Pass-Through Loss.....		78,031	7,413												0					1,243	08/26/2037	1FM....
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037.....	03/26/2013	Pass-Through Loss.....		108,029	10,263												0					2,283	08/26/2037	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					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		(3,589)		(3,589)		97,844					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		6,928		6,928		148,781					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						8,128					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						67,633					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						89,492					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		7,326		7,326		191,957					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		850		850		103,299					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		1,237		1,237		82,503					0					1,959	06/26/2037	1FM....
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....	01/26/2013	MBS Paydown 0.371553981.....	103,884	103,884	97,028	99,656		2,155		2,155		103,884					0					185	01/26/2037	1FM....
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....	02/26/2013	MBS Paydown 0.35616439.....	89,691	89,691	83,772	86,040		1,751		1,751		89,691					0					318	01/26/2037	1FM....

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2			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)
472320	AA	8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....	03/25/2013	MBS Paydown 0.674350769.....		92,097	92,097	84,336	75,279		(172)		(172)		92,097			0	1,728	06/25/2047	1FM.....
472321	AA	6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	02/26/2013	MBS Paydown 0.485297867.....		340,175	340,175	260,713	275,452		46,358		46,358		340,175			0	3,402	10/25/2035	1FM.....
472321	AA	6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....	03/26/2013	MBS Paydown 0.480974472.....		168,379	168,379	129,047	136,343		479		479		168,379			0	2,526	10/25/2035	1FM.....
472321	AC	2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	01/26/2013	MBS Paydown 0.400227467.....		7,437	7,437	6,427	6,726				0		7,437			0	18	01/25/2037	1FM.....
472321	AC	2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	02/26/2013	MBS Paydown 0.39792491.....		32,539	32,539	28,122	29,430		36		36		32,539			0	160	01/25/2037	1FM.....
472321	AC	2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....	03/26/2013	MBS Paydown 0.3943322.....		50,772	50,772	43,880	45,919		134		134		50,772			0	374	01/25/2037	1FM.....
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	01/26/2013	MBS Paydown 0.486063591.....		66,461	66,461	56,141	58,810				0		66,461			0	139	01/25/2039	1FM.....
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	02/26/2013	MBS Paydown 0.484721115.....		39,726	39,726	33,558	35,153		62		62		39,726			0	164	01/25/2039	1FM.....
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	03/26/2013	MBS Paydown 0.483395479.....		39,228	39,228	33,137	34,712		114		114		39,228			0	242	01/25/2039	1FM.....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	01/26/2013	Pass-Through Loss.....			12,591	2,708					0					0	26	01/25/2039	1FM.....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	02/26/2013	Pass-Through Loss.....			117,621	25,295					0					0	486	01/25/2039	1FM.....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	03/26/2013	Pass-Through Loss.....			142,833	30,716					0					0	882	01/25/2039	1FM.....
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	01/26/2013	Pass-Through Loss.....			112	23					0					0	1	01/25/2037	1FM.....
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	02/26/2013	Pass-Through Loss.....			17,429	3,624					0					0	131	01/25/2037	1FM.....
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....	03/26/2013	Pass-Through Loss.....			22,829	4,747					0					0	228	01/25/2037	1FM.....
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	01/20/2013	MBS Paydown 0.505745412.....		83,448	83,448	76,837	80,711				0		83,448			0	210	03/20/2036	1FM.....
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	02/20/2013	MBS Paydown 0.501052815.....		88,780	88,780	81,747	85,868		118		118		88,780			0	443	03/20/2036	1FM.....
47232A	AA	6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....	03/20/2013	MBS Paydown 0.499445797.....		30,403	30,403	27,995	29,406		82		82		30,403			0	228	03/20/2036	1FM.....
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	01/25/2013	MBS Paydown 0.473685164.....		195,955	195,955	187,933	194,581		437		437		195,955			0	485	06/25/2036	2FM.....
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	02/25/2013	MBS Paydown 0.468772237.....		105,769	105,769	101,439	105,027		12		12		105,769			0	522	06/25/2036	2FM.....
47232A	AD	0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....	03/25/2013	MBS Paydown 0.46728812.....		31,951	31,951	30,643	31,727		7		7		31,951			0	236	06/25/2036	2FM.....
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	01/25/2013	MBS Paydown 0.393181644.....		72,547	72,547	63,297	70,303				0		72,547			0	181	05/25/2037	1FM.....
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	02/25/2013	MBS Paydown 0.375638215.....		191,784	191,784	167,331	185,851		552		552		191,784			0	954	05/25/2037	1FM.....
47232A	AG	3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037.....	03/25/2013	MBS Paydown 0.374374631.....		13,813	13,813	12,052	13,386		89		89		13,813			0	103	05/25/2037	1FM.....
47232A	AH	1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....	01/25/2013	Pass-Through Loss.....			71,676	16,844					0					0	179	05/25/2037	1FM.....
47232A	AH	1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....	02/25/2013	Pass-Through Loss.....			71,676	16,844					0					0	357	05/25/2037	1FM.....
47232A	AH	1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....	03/25/2013	Pass-Through Loss.....			174,601	41,031					0					0	1,300	05/25/2037	1FM.....
47232A	AN	8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....	01/20/2013	Pass-Through Loss.....			82,876	17,637					0		(36)		36	36	209	03/20/2036	1FM.....
47232A	AN	8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....	02/20/2013	Pass-Through Loss.....			29,379	6,252					0					0	147	03/20/2036	1FM.....
47232A	AN	8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....	03/20/2013	Pass-Through Loss.....			1,255	267					0					0	9	03/20/2036	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	01/26/2013	MBS Paydown 0.445431617.....		68,281	68,281	68,280	67,913		109		109		68,281			0	373	09/26/2036	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	02/26/2013	MBS Paydown 0.429347381.....		117,261	117,261	117,259	116,630		84		84		117,261			0	1,285	09/26/2036	1FM.....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	03/26/2013	MBS Paydown 0.422813656.....		47,634	47,634	47,633	47,377		9		9		47,634			0	782	09/26/2036	1FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	01/26/2013	Pass-Through Loss.....			101,124	76,238					0					0	553	09/26/2036	6FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	02/26/2013	Pass-Through Loss.....			58,586	44,168					0					0	642	09/26/2036	6FM.....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	03/26/2013	Pass-Through Loss.....			68,385	51,556					0					0	1,123	09/26/2036	6FM.....

SCHEDULE D - PART 4

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

QE05.33

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 AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	01/26/2013	MBS Paydown 0.289460447			43,696	43,696	43,696	43,696						0		43,696			0	107	01/26/2047	1FM.....
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	02/26/2013	MBS Paydown 0.279822618			41,743	41,743	41,743	41,743						0		41,743			0	203	01/26/2047	1FM.....
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	03/26/2013	MBS Paydown 0.269716262			43,772	43,772	43,772	43,772						0		43,772			0	319	01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	01/26/2013	Pass-Through Loss					78,745	23,831						0					0	192	01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	02/26/2013	Pass-Through Loss					54,096	16,371						0					0	263	01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	03/26/2013	Pass-Through Loss					18,263	5,527						0					0	133	01/26/2047	1FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	01/26/2013	MBS Paydown 0.367664665			67,780	67,780	67,764	67,367						0		67,780			0	333	09/26/2036	1FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	02/26/2013	MBS Paydown 0.348796063			71,786	71,786	71,769	71,348				20		20		71,786			0	704	09/26/2036	1FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	03/26/2013	MBS Paydown 0.331588111			65,468	65,468	65,462	65,068				39		39		65,468			0	961	09/26/2036	1FM.....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	01/26/2013	MBS Paydown 0.215136415			59,234	59,234	60,260	59,089				(30)		(30)		59,234			0	275	01/26/2036	1FM.....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	02/26/2013	MBS Paydown 0.210779479			21,018	21,018	21,382	20,966				(1)		(1)		21,018			0	194	01/26/2036	1FM.....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	03/26/2013	MBS Paydown 0.204373898			30,901	30,901	31,436	30,825				(7)		(7)		30,901			0	428	01/26/2036	1FM.....
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37	01/26/2013	MBS Paydown 0.475928012			4,502	4,502	4,137	4,257						0		4,502			0	23	02/26/2037	1FM.....
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37	02/26/2013	MBS Paydown 0.466900739			96,162	96,162	88,371	90,949				152		152		96,162			0	962	02/26/2037	1FM.....
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37	03/26/2013	MBS Paydown 0.461579537			56,684	56,684	52,091	53,611				218		218		56,684			0	850	02/26/2037	1FM.....
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37	01/26/2013	Pass-Through Loss					13,862	2,173						0					0	69	02/26/2037	6FM.....
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37	02/26/2013	Pass-Through Loss					35,711	5,598						0					0	357	02/26/2037	6FM.....
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37	03/26/2013	Pass-Through Loss					20,641	3,236						0					0	310	02/26/2037	6FM.....
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	01/26/2013	MBS Paydown 0.283495449			13,888	13,888	13,888	13,887				0		0		13,888			0	6	09/26/2036	1FM.....
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	02/26/2013	MBS Paydown 0.270207713			14,854	14,854	14,854	14,853				0		0		14,854			0	14	09/26/2036	1FM.....
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	03/26/2013	MBS Paydown 0.256975993			14,791	14,791	14,791	14,791				0		0		14,791			0	20	09/26/2036	1FM.....
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	01/26/2013	Pass-Through Loss					10,521	3,283						0					0	5	09/26/2036	6*.....
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	02/26/2013	Pass-Through Loss					9,783	3,053						0					0	9	09/26/2036	6*.....
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	03/26/2013	Pass-Through Loss					7,208	2,249						0					0	10	09/26/2036	6*.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	01/26/2013	MBS Paydown 0.358701089			43,926	43,926	43,926	43,702						0		43,926			0	238	07/26/2037	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	02/26/2013	MBS Paydown 0.349627621			41,962	41,962	41,962	41,749				6		6		41,962			0	454	07/26/2037	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	03/26/2013	MBS Paydown 0.345829702			17,564	17,564	17,564	17,475				5		5		17,564			0	285	07/26/2037	1FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	01/26/2013	Pass-Through Loss					23,199	11,773						0					0	126	07/26/2037	6FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	02/26/2013	Pass-Through Loss					24,481	12,423						0					0	265	07/26/2037	6FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	03/26/2013	Pass-Through Loss					17,792	9,029						0					0	289	07/26/2037	6FM.....
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	01/26/2013	MBS Paydown 0.321493417			193,638	193,638	178,695	182,233				6,869		6,869		193,638			0	888	06/26/2037	1FM.....
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	02/26/2013	MBS Paydown 0.311460419			74,248	74,248	68,519	69,875				1,173		1,173		74,248			0	681	06/26/2037	1FM.....
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	03/26/2013	MBS Paydown 0.301927219			70,550	70,550	65,105	66,394				1,239		1,239		70,550			0	970	06/26/2037	1FM.....
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	01/26/2013	Pass-Through Loss					872	213						0					0	4	06/26/2037	1FM.....
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	02/26/2013	Pass-Through Loss					41,000	10,018				(4)		(4)					0	376	06/26/2037	1FM.....
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	03/26/2013	Pass-Through Loss					1,140	279				(0)		(0)					0	16	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

QE05.34

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	.....	01/26/2013	MBS Paydown 0.318478268	.....	.....	75,947	75,947	75,947	75,487	.....	.....	.....	.....0	.....	75,947	.....	.....	.....0	177	02/26/2047	1FM.....
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	.....	02/26/2013	MBS Paydown 0.314180742	.....	.....	30,129	30,129	30,129	29,947	.....	7	.....	.....7	.....	30,129	.....	.....	.....0	141	02/26/2047	1FM.....
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	.....	03/26/2013	MBS Paydown 0.310598585	.....	.....	25,114	25,114	25,114	24,962	.....	10	.....	.....10	.....	25,114	.....	.....	.....0	176	02/26/2047	1FM.....
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	.....	02/26/2013	Pass-Through Loss	.....	.....	.....	16,821	13,042	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	116	02/26/2047	6FE.....
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	.....	03/26/2013	Pass-Through Loss	.....	.....	.....	66,610	51,647	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	614	02/26/2047	6FE.....
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	.....	01/21/2013	MBS Paydown 0.374205351	.....	.....	47,354	47,354	47,354	47,354	.....	.....	.....	.....0	.....	47,354	.....	.....	.....0	188	05/21/2036	1FM.....
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	.....	02/21/2013	MBS Paydown 0.370139235	.....	.....	16,220	16,220	16,220	16,220	.....	.....	.....	.....0	.....	16,220	.....	.....	.....0	126	05/21/2036	1FM.....
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	.....	01/21/2013	Pass-Through Loss	.....	.....	.....	43,024	13,190	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	171	05/21/2036	1FM.....
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	.....	02/21/2013	Pass-Through Loss	.....	.....	.....	49,436	15,156	.....	.....	(56)	.....	.....(56)	.....	.....	.....	.....	.....0	383	05/21/2036	1FM.....
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	.....	03/21/2013	Pass-Through Loss	.....	.....	.....	14,215	4,358	.....	.....	(29)	.....	.....(29)	.....	.....	.....	.....	.....0	150	05/21/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	01/26/2013	MBS Paydown 0.113041877	.....	.....	31,385	31,385	31,385	31,380	.....	(0)	.....	.....(0)	.....	31,385	.....	.....	.....0	157	12/26/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	02/26/2013	MBS Paydown 0.111177502	.....	.....	8,395	8,395	8,395	8,393	.....	0	.....	.....0	.....	8,395	.....	.....	.....0	84	12/26/2036	1FM.....
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	.....	03/26/2013	MBS Paydown 0.100010961	.....	.....	50,280	50,280	50,280	50,272	.....	0	.....	.....0	.....	50,280	.....	.....	.....0	754	12/26/2036	1FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.....	01/26/2013	Pass-Through Loss	.....	.....	.....	8,995	2,110	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	45	12/26/2036	6FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.....	02/26/2013	Pass-Through Loss	.....	.....	.....	2,742	643	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	27	12/26/2036	6FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.....	03/26/2013	Pass-Through Loss	.....	.....	.....	3,803	892	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	57	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	1,430	1,378	.....	.....	.....	.....0	.....	1,382	.....	.....	.....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	64,723	62,369	.....	(68)	.....	.....(68)	.....	62,551	.....	.....	.....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	18,394	17,725	.....	(9)	.....	.....(9)	.....	17,777	.....	.....	.....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	.....	.....	250,553	250,553	245,656	244,544	.....	3,777	.....	.....3,777	.....	250,553	.....	.....	.....0	1,148	06/26/2037	1FM.....
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	.....	02/26/2013	MBS Paydown 0.469081083	.....	.....	53,808	53,808	52,756	52,517	.....	30	.....	.....30	.....	53,808	.....	.....	.....0	493	06/26/2037	1FM.....
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37	.....	03/26/2013	MBS Paydown 0.467399884	.....	.....	17,081	17,081	16,747	16,671	.....	15	.....	.....15	.....	17,081	.....	.....	.....0	235	06/26/2037	1FM.....
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	.....	01/26/2013	Pass-Through Loss	.....	.....	.....	64,491	19,367	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	296	06/26/2037	1FM.....
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	.....	02/26/2013	Pass-Through Loss	.....	.....	.....	63,138	18,961	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	579	06/26/2037	1FM.....
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	.....	03/26/2013	Pass-Through Loss	.....	.....	.....	8,645	2,596	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	119	06/26/2037	1FM.....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	.....	01/26/2013	MBS Paydown 0.369629828	.....	.....	42,288	42,288	42,288	42,119	.....	.....	.....	.....0	.....	42,288	.....	.....	.....0	194	08/26/2037	1FM.....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	.....	02/26/2013	MBS Paydown 0.343475482	.....	.....	260,192	260,192	260,192	259,152	.....	598	.....	.....598	.....	260,192	.....	.....	.....0	2,385	08/26/2037	1FM.....
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	.....	03/26/2013	MBS Paydown 0.333800993	.....	.....	96,245	96,245	96,245	95,860	.....	(405)	.....	.....(405)	.....	96,245	.....	.....	.....0	1,323	08/26/2037	1FM.....
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	.....	01/26/2013	MBS Paydown 0.452552058	.....	.....	245,979	245,979	244,432	243,428	.....	.....	.....	.....0	.....	245,979	.....	.....	.....0	1,434	08/26/2037	1FM.....
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	.....	02/26/2013	MBS Paydown 0.430748357	.....	.....	884,930	884,930	879,363	875,752	.....	3,444	.....	.....3,444	.....	884,930	.....	.....	.....0	10,318	08/26/2037	1FM.....
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	.....	03/26/2013	MBS Paydown 0.422165471	.....	.....	348,347	348,347	346,156	344,734	.....	663	.....	.....663	.....	348,347	.....	.....	.....0	6,070	08/26/2037	1FM.....
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	.....	03/26/2013	Pass-Through Loss	.....	.....	.....	52,155	14,410	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	859	08/26/2037	1FM.....
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35	.....	01/26/2013	MBS Paydown 0.147620708	.....	.....	38,314	38,314	38,314	38,314	.....	.....	.....	.....0	.....	38,314	.....	.....	.....0	94	09/26/2035	1FM.....
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35	.....	02/26/2013	MBS Paydown 0.132794049	.....	.....	114,685	114,685	114,685	114,685	.....	.....	.....	.....0	.....	114,685	.....	.....	.....0	562	09/26/2035	1FM.....
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35	.....	03/26/2013	MBS Paydown 0.122332575	.....	.....	80,920	80,920	80,920	80,920	.....	.....	.....	.....0	.....	80,920	.....	.....	.....0	592	09/26/2035	1FM.....
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37	.....	01/26/2013	MBS Paydown 0.137631634	.....	.....	135,381	135,381	130,922	134,165	.....	117	.....	.....117	.....	135,381	.....	.....	.....0	585	04/26/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.36

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	03/26/2013	Pass-Through Loss.....					11,504	2,268			5		5					0	143	06/26/2037	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	02/26/2013	MBS Paydown 0.493574925.....				73,924	73,924	71,952	70,862		(144)		(144)		73,924			0	735	11/26/2037	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	03/26/2013	MBS Paydown 0.489218166.....				205,639	205,639	200,155	197,121		(778)		(778)		205,639			0	2,044	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.....				11,641	11,641	11,641	11,568				0		11,641			0	58	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.....				18,201	18,201	18,201	18,087		1		1		18,201			0	182	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.....				25,416	25,416	25,416	25,257		5		5		25,416			0	381	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	01/26/2013	Pass-Through Loss.....					4,915	3,862					0					0	25	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	02/26/2013	Pass-Through Loss.....					8,663	6,807					0					0	87	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	03/26/2013	Pass-Through Loss.....					11,380	8,942					0					0	171	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.....				16,423	16,423	16,407	16,343				0		16,423			0	79	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.....				25,678	25,678	25,653	25,552		5		5		25,678			0	246	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.....				35,858	35,858	35,823	35,683		17		17		35,858			0	515	02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	01/26/2013	Pass-Through Loss.....					6,934	3,023					0					0	33	02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	02/26/2013	Pass-Through Loss.....					12,222	5,329					0					0	117	02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	03/26/2013	Pass-Through Loss.....					16,055	7,000					0					0	231	02/26/2037	1FM.....
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	01/26/2013	MBS Paydown 0.560356106.....				16,735	16,735	16,735	16,630				0		16,735			0	87	07/26/2037	1FM.....
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	02/26/2013	MBS Paydown 0.550200114.....				42,662	42,662	42,662	42,394		(245)		(245)		42,662			0	444	07/26/2037	1FM.....
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	03/26/2013	MBS Paydown 0.538830817.....				47,759	47,759	47,759	47,458		(323)		(323)		47,759			0	746	07/26/2037	1FM.....
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	01/26/2013	Pass-Through Loss.....					18,313	12,591					0					0	95	07/26/2037	1FM.....
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	02/26/2013	Pass-Through Loss.....					7,825	5,380					0					0	82	07/26/2037	1FM.....
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	03/26/2013	Pass-Through Loss.....					11,252	7,736					0					0	176	07/26/2037	1FM.....
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	01/26/2013	MBS Paydown 0.64689282.....				38,933	38,933	36,957	37,118		119		119		38,933			0	195	09/26/2036	1FM.....
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	02/26/2013	MBS Paydown 0.63989004.....				23,109	23,109	21,936	22,032		4		4		23,109			0	231	09/26/2036	1FM.....
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	03/26/2013	MBS Paydown 0.636735969.....				10,408	10,408	9,880	9,923		3		3		10,408			0	156	09/26/2036	1FM.....
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	01/26/2013	Pass-Through Loss.....					23,125	13,518					0					0	116	09/26/2036	1FM.....
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	02/26/2013	Pass-Through Loss.....					3,444	2,013					0					0	34	09/26/2036	1FM.....
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36.....	03/26/2013	Pass-Through Loss.....					4,000	2,338					0					0	60	09/26/2036	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	01/26/2013	MBS Paydown 0.582941755.....				15,177	15,177	13,894	13,898				0		15,177			0	31	09/26/2035	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	02/26/2013	MBS Paydown 0.572494869.....				46,470	46,470	42,540	42,554		(259)		(259)		46,470			0	185	09/26/2035	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	03/26/2013	MBS Paydown 0.561925608.....				47,014	47,014	43,038	43,052		(48)		(48)		47,014			0	280	09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	01/26/2013	Pass-Through Loss.....					8,531	6,663					0					0	36	09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	02/26/2013	Pass-Through Loss.....					14,717	11,495					0					0	91	09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....	03/26/2013	Pass-Through Loss.....					13,280	10,372					0					0	108	09/26/2035	1FM.....
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	01/26/2013	MBS Paydown 0.528604019.....				92,917	92,917	80,009	79,377		13,219		13,219		92,917			0	47	09/26/2035	1FM.....
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	02/26/2013	MBS Paydown 0.52180246.....				78,995	78,995	68,021	67,485		11,238		11,238		78,995			0	80	09/26/2035	1FM.....
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	03/26/2013	MBS Paydown 0.508758912.....				151,492	151,492	130,446	129,417		21,584		21,584		151,492			0	229	09/26/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.37

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 BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	22,875	3,586	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	24	09/26/2035	1FM.....
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....	27,658	4,336	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	43	09/26/2035	1FM.....
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....	20,189	3,165	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	41	09/26/2035	1FM.....
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	.....	01/26/2013	MBS Paydown 0.402595236.....	.....	.....	.....	35,762	35,762	35,762	35,510	.....	.....78	.....	.....78	.....	.....35,762	.....	.....	.....0	165	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.....	.....	.....	.....	30,438	30,438	30,438	30,225	.....	.....4	.....	.....4	.....	.....30,438	.....	.....	.....0	282	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.....	.....	.....	.....	36,913	36,913	36,913	36,654	.....	.....92	.....	.....92	.....	.....36,913	.....	.....	.....0	513	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	33,694	16,232	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	156	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....	14,429	6,951	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....	.....	.....	.....0	133	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....	16,686	8,039	.....	.....	.....	.....(4)	.....	.....(4)	.....	.....	.....	.....	.....0	232	11/26/2036	1FM.....
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37.....	.....	01/26/2013	MBS Paydown 0.427516654.....	.....	.....	.....	503,310	503,310	503,310	503,310	.....	.....	.....	.....0	.....	.....503,310	.....	.....	.....0	1,767	11/26/2037	1FM.....
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37.....	.....	02/26/2013	MBS Paydown 0.156801611.....	.....	.....	.....	413,960	413,960	413,960	413,960	.....	.....	.....	.....0	.....	.....413,960	.....	.....	.....0	2,880	11/26/2037	1FM.....
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37.....	.....	03/26/2013	MBS Paydown 0.0.....	.....	.....	.....	239,771	239,771	239,771	239,771	.....	.....	.....	.....0	.....	.....239,771	.....	.....	.....0	2,499	11/26/2037	1FM.....
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37.....	.....	03/26/2013	MBS Paydown 0.949953249.....	.....	.....	.....	76,528	76,528	76,528	76,528	.....	.....	.....	.....0	.....	.....76,528	.....	.....	.....0	801	11/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	63,465	19,539	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	223	11/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....	62,231	19,159	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	434	11/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....	43,122	13,276	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	451	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.....	.....	.....	.....	19,371	19,371	19,371	19,371	.....	.....	.....	.....0	.....	.....19,371	.....	.....	.....0	97	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.....	.....	.....	.....	35,341	35,341	35,341	35,341	.....	.....	.....	.....0	.....	.....35,341	.....	.....	.....0	353	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.....	.....	.....	.....	3,879	3,879	3,879	3,879	.....	.....	.....	.....0	.....	.....3,879	.....	.....	.....0	58	07/26/2036	1FM.....
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	9,498	1,751	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	47	07/26/2036	1FM.....
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....	11,220	2,068	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	112	07/26/2036	1FM.....
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....	10,813	1,993	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	161	07/26/2036	1FM.....
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	.....	01/26/2013	MBS Paydown 0.182719901.....	.....	.....	.....	10,258	10,258	10,258	10,258	.....	.....	.....	.....0	.....	.....10,258	.....	.....	.....0	44	04/26/2037	1FM.....
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	.....	02/26/2013	MBS Paydown 0.182055921.....	.....	.....	.....	1,675	1,675	1,675	1,675	.....	.....	.....	.....0	.....	.....1,675	.....	.....	.....0	15	04/26/2037	1FM.....
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	.....	03/26/2013	MBS Paydown 0.175825214.....	.....	.....	.....	15,718	15,718	15,718	15,718	.....	.....	.....	.....0	.....	.....15,718	.....	.....	.....0	200	04/26/2037	1FM.....
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	.....	01/26/2013	MBS Paydown 0.840721548.....	.....	.....	.....	115,012	115,012	114,828	114,654	.....	.....(44)	.....	.....(44)	.....	.....115,012	.....	.....	.....0	529	11/26/2035	2FM.....
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	.....	02/26/2013	MBS Paydown 0.830211172.....	.....	.....	.....	80,930	80,930	80,800	80,678	.....	.....(16)	.....	.....(16)	.....	.....80,930	.....	.....	.....0	738	11/26/2035	2FM.....
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	.....	03/26/2013	MBS Paydown 0.821492685.....	.....	.....	.....	67,132	67,132	67,025	66,924	.....	.....(4)	.....	.....(4)	.....	.....67,132	.....	.....	.....0	925	11/26/2035	2FM.....
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	99,001	91,150	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	455	11/26/2035	1FM.....
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	.....	58,952	54,277	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	537	11/26/2035	1FM.....
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	.....	67,887	62,504	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	935	11/26/2035	1FM.....
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	.....	01/26/2013	MBS Paydown 0.417966989.....	.....	.....	.....	122,174	122,174	120,535	120,850	.....	.....415	.....	.....415	.....	.....122,174	.....	.....	.....0	599	05/26/2036	1FM.....
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	.....	02/26/2013	MBS Paydown 0.399058629.....	.....	.....	.....	153,980	153,980	151,914	152,311	.....	.....702	.....	.....702	.....	.....153,980	.....	.....	.....0	1,490	05/26/2036	1FM.....
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	.....	03/26/2013	MBS Paydown 0.38733526.....	.....	.....	.....	95,469	95,469	94,188	94,435	.....	.....309	.....	.....309	.....	.....95,469	.....	.....	.....0	1,392	05/26/2036	1FM.....
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	.....	17,569	11,121	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	86	05/26/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.38

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	.....	.....	02/26/2013	Pass-Through Loss	.....	.....	8,468	5,360	.....	.....	.....	.....	0	.....	.....	.....	.....	0	82	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	.....	.....	03/26/2013	Pass-Through Loss	.....	.....	9,772	6,186	.....	.....	.....	.....	0	.....	.....	.....	.....	0	142	05/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36	.....	.....	01/26/2013	MBS Paydown 0.52097387	.....	250,013	250,013	243,161	245,045	.....	1,568	.....	1,568	.....	250,013	.....	.....	0	1,362	11/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36	.....	.....	02/26/2013	MBS Paydown 0.518310151	.....	73,971	73,971	71,944	72,502	.....	30	.....	30	.....	73,971	.....	.....	0	806	11/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36	.....	.....	03/26/2013	MBS Paydown 0.507467387	.....	301,103	301,103	292,851	295,120	.....	2,478	.....	2,478	.....	301,103	.....	.....	0	4,921	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36	.....	.....	02/26/2013	Pass-Through Loss	.....	.....	86,496	25,727	.....	.....	.....	.....	0	.....	.....	.....	.....	0	942	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36	.....	.....	03/26/2013	Pass-Through Loss	.....	.....	107,377	31,938	.....	.....	.....	.....	0	.....	.....	.....	.....	0	1,755	11/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	.....	.....	01/26/2013	MBS Paydown 0.912391538	.....	310,497	310,497	308,751	308,598	.....	716	.....	716	.....	310,497	.....	.....	0	1,355	09/26/2035	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	.....	.....	02/26/2013	MBS Paydown 0.903443163	.....	71,086	71,086	70,686	70,651	.....	140	.....	140	.....	71,086	.....	.....	0	621	09/26/2035	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	.....	.....	03/26/2013	MBS Paydown 0.902848065	.....	4,727	4,727	4,701	4,699	.....	1	.....	1	.....	4,727	.....	.....	0	62	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	.....	.....	01/26/2013	Pass-Through Loss	.....	.....	14,982	9,638	.....	.....	.....	.....	0	.....	.....	.....	.....	0	65	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	.....	.....	02/26/2013	MBS Paydown 0.916730687	.....	38,134	38,134	24,532	3,654	.....	34,364	.....	34,364	.....	38,134	.....	.....	0	333	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	.....	.....	03/26/2013	MBS Paydown 0.912333663	.....	4,366	4,366	2,809	418	.....	3,935	.....	3,935	.....	4,366	.....	.....	0	57	09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	.....	.....	01/26/2013	MBS Paydown 0.15408301	.....	21,842	21,842	21,007	21,109	.....	.....	.....	0	.....	21,842	.....	.....	0	109	04/26/2036	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	.....	.....	02/26/2013	MBS Paydown 0.147309286	.....	81,705	81,705	78,584	78,963	.....	516	.....	516	.....	81,705	.....	.....	0	817	04/26/2036	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	.....	.....	03/26/2013	MBS Paydown 0.143843034	.....	41,810	41,810	40,213	40,407	.....	(456)	.....	(456)	.....	41,810	.....	.....	0	627	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	.....	.....	01/26/2013	Pass-Through Loss	.....	.....	14,182	3,136	.....	.....	.....	.....	0	.....	.....	.....	.....	0	142	04/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	.....	.....	01/26/2013	MBS Paydown 0.529905447	.....	18,115	18,115	18,115	18,316	.....	.....	.....	0	.....	18,115	.....	.....	0	91	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	.....	63,720	63,720	63,720	64,429	.....	(263)	.....	(263)	.....	63,720	.....	.....	0	637	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	.....	69,460	69,460	69,460	70,233	.....	(806)	.....	(806)	.....	69,460	.....	.....	0	1,042	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	.....	.....	01/26/2013	Pass-Through Loss	.....	.....	8,279	3,700	.....	.....	.....	.....	0	.....	.....	.....	.....	0	41	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	.....	.....	02/26/2013	Pass-Through Loss	.....	.....	15,964	7,134	.....	.....	.....	.....	0	.....	.....	.....	.....	0	160	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	.....	.....	03/26/2013	Pass-Through Loss	.....	.....	14,269	6,376	.....	.....	.....	.....	0	.....	.....	.....	.....	0	214	04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	.....	.....	01/26/2013	MBS Paydown 0.241610961	.....	20,895	20,895	20,866	20,863	.....	.....	.....	0	.....	20,895	.....	.....	0	104	07/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	.....	.....	02/26/2013	MBS Paydown 0.237704626	.....	14,833	14,833	14,812	14,810	.....	.....	.....	0	.....	14,833	.....	.....	0	148	07/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	.....	.....	03/26/2013	MBS Paydown 0.234803983	.....	11,014	11,014	10,999	10,997	.....	.....	.....	0	.....	11,014	.....	.....	0	165	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	.....	.....	01/26/2013	Pass-Through Loss	.....	(13,797)	(8,614)	(7,325)	.....	.....	.....	.....	0	.....	(10,520)	.....	(3,279)	(3,279)	26	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	.....	.....	02/26/2013	Pass-Through Loss	.....	.....	6,547	5,568	.....	.....	.....	.....	0	.....	.....	.....	.....	0	65	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	.....	.....	03/26/2013	Pass-Through Loss	.....	.....	2,644	2,248	.....	.....	.....	.....	0	.....	.....	.....	.....	0	40	07/26/2036	6FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	.....	.....	01/26/2013	MBS Paydown 0.464202652	.....	33,415	33,415	33,415	33,221	.....	.....	.....	0	.....	33,415	.....	.....	0	167	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	.....	25,626	25,626	25,626	25,477	.....	3	.....	3	.....	25,626	.....	.....	0	256	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	.....	31,496	31,496	31,496	31,313	.....	2	.....	2	.....	31,496	.....	.....	0	472	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	.....	41,542	41,542	41,876	41,461	.....	(62)	.....	(62)	.....	41,542	.....	.....	0	208	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	.....	6,903	6,903	6,959	6,890	.....	1	.....	1	.....	6,903	.....	.....	0	69	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	.....	11,277	11,277	11,368	11,255	.....	(0)	.....	(0)	.....	11,277	.....	.....	0	169	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	.....	.....	01/26/2013	Pass-Through Loss	.....	.....	15,921	16,049	.....	.....	.....	.....	0	.....	.....	.....	.....	0	80	03/26/2037	1FM

SCHEDULE D - PART 4

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

QE05.39

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 EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	.....		02/26/2013	Pass-Through Loss	.....	.....	4,238	4,272	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	42	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	.....		03/26/2013	Pass-Through Loss	.....	.....	21,169	21,340	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	318	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	.....	.....9,638	9,638	9,782	9,722	.....	.....	.....	.....0	9,638	.....	.....	.....	.....0	46	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	.....	.....7,594	7,594	7,707	7,660	(5)	.....	.....	.....(5)	7,594	.....	.....	.....	.....0	73	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	.....	.....16,852	16,852	17,105	17,000	(414)	.....	.....	.....(414)	16,852	.....	.....	.....	.....0	242	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	.....		01/26/2013	Pass-Through Loss	.....	.....	5,928	6,016	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	28	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	.....		02/26/2013	Pass-Through Loss	.....	.....	5,358	5,438	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	51	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	.....		03/26/2013	Pass-Through Loss	.....	.....	9,692	9,837	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	139	04/26/2037	1FM
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	.....		01/26/2013	MBS Paydown 0.050090857	.....	.....135,976	135,976	135,975	135,973	.....	.....	.....	.....0	135,976	.....	.....	.....	.....0	652	01/26/2036	1FM
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	.....		02/26/2013	MBS Paydown 0.028121629	.....	.....64,308	64,308	64,308	64,307	.....	.....	.....	.....0	64,308	.....	.....	.....	.....0	616	01/26/2036	1FM
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	.....		03/26/2013	MBS Paydown 0.0	.....	.....82,318	82,318	82,317	82,316	5	.....	.....	.....5	82,318	.....	.....	.....	.....0	1,183	01/26/2036	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36	.....		03/26/2013	MBS Paydown 0.985992752	.....	.....36,902	36,902	36,871	36,871	.....	.....	.....	.....5	36,902	.....	.....	.....	.....0	530	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	.....		01/26/2013	Pass-Through Loss	.....	.....	26,860	25,545	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	129	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	.....		02/26/2013	Pass-Through Loss	.....	.....	29,622	28,173	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	284	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	.....		03/26/2013	Pass-Through Loss	.....	.....	41,582	39,547	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	598	01/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	.....		01/26/2013	MBS Paydown 0.175896909	.....	.....25,626	25,626	25,626	25,626	.....	.....	.....	.....0	25,626	.....	.....	.....	.....0	117	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	.....		02/26/2013	MBS Paydown 0.166291519	.....	.....25,996	25,996	25,996	25,996	.....	.....	.....	.....0	25,996	.....	.....	.....	.....0	238	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	.....		03/26/2013	MBS Paydown 0.155601797	.....	.....28,931	28,931	28,931	28,931	.....	.....	.....	.....0	28,931	.....	.....	.....	.....0	398	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	.....		01/26/2013	Pass-Through Loss	.....	.....	8,708	1,212	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	40	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	.....		02/26/2013	Pass-Through Loss	.....	.....	6,986	972	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	64	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	.....		03/26/2013	Pass-Through Loss	.....	.....	7,560	1,052	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	104	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	.....	.....26,636	26,636	26,636	26,548	(5)	.....	.....	.....(5)	26,636	.....	.....	.....	.....0	117	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	.....	.....19,123	19,123	19,123	19,060	7	.....	.....	.....7	19,123	.....	.....	.....	.....0	167	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	.....	.....10,317	10,317	10,317	10,283	10	.....	.....	.....10	10,317	.....	.....	.....	.....0	135	01/26/2036	1FM
47232V FF 4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36	.....		01/26/2013	MBS Paydown 0.0	.....	.....151,345	151,345	152,978	149,406	1,939	.....	.....	.....1,939	151,345	.....	.....	.....	.....0	725	01/26/2036	1FM
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36	.....		01/26/2013	MBS Paydown 0.957624788	.....	.....152,551	152,551	152,551	151,434	496	.....	.....	.....496	152,551	.....	.....	.....	.....0	731	01/26/2036	1FM
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36	.....		02/26/2013	MBS Paydown 0.897019403	.....	.....218,179	218,179	218,179	216,582	748	.....	.....	.....748	218,179	.....	.....	.....	.....0	2,091	01/26/2036	1FM
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36	.....		03/26/2013	MBS Paydown 0.864322682	.....	.....117,708	117,708	117,708	116,847	436	.....	.....	.....436	117,708	.....	.....	.....	.....0	1,692	01/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	.....		01/26/2013	MBS Paydown 0.24759595	.....	.....129,381	129,381	129,330	128,536	.....	.....	.....	.....0	129,381	.....	.....	.....	.....0	546	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	.....		02/26/2013	MBS Paydown 0.231255388	.....	.....187,106	187,106	187,032	185,884	79	.....	.....	.....79	187,106	.....	.....	.....	.....0	1,578	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	.....		03/26/2013	MBS Paydown 0.214914826	.....	.....187,106	187,106	187,032	185,884	175	.....	.....	.....175	187,106	.....	.....	.....	.....0	2,366	06/26/2036	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36	.....		02/26/2013	MBS Paydown 0.992282293	.....	.....171,333	171,333	111,002	136,985	499	.....	.....	.....499	171,333	.....	.....	.....	.....0	1,369	11/26/2036	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36	.....		03/26/2013	MBS Paydown 0.978787195	.....	.....299,591	299,591	194,096	239,531	2,215	.....	.....	.....2,215	299,591	.....	.....	.....	.....0	3,562	11/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	.....		01/26/2013	MBS Paydown 0.395580864	.....	.....64,732	64,732	64,732	64,732	.....	.....	.....	.....0	64,732	.....	.....	.....	.....0	49	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	.....		02/26/2013	MBS Paydown 0.379809537	.....	.....74,474	74,474	74,474	74,474	.....	.....	.....	.....0	74,474	.....	.....	.....	.....0	113	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	.....		03/26/2013	MBS Paydown 0.371261877	.....	.....40,363	40,363	40,363	40,363	.....	.....	.....	.....0	40,363	.....	.....	.....	.....0	92	01/26/2047	1FM

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	FW	7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....	01/26/2013	MBS Paydown 0.448053139.....		87,576	87,575	87,575	84,605				0		87,575			0	354	07/26/2037	1FM.....
47232V	FW	7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....	02/26/2013	MBS Paydown 0.440057388.....		59,606	59,606	59,606	57,584				0		59,606			0	480	07/26/2037	1FM.....
47232V	FW	7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....	03/26/2013	MBS Paydown 0.422830834.....		128,418	128,418	128,418	124,062				0		128,418			0	1,540	07/26/2037	1FM.....
47232V	GA	4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37.....	03/26/2013	Pass-Through Loss.....			20,543	4,861			(165)		(165)					0	246	07/26/2037	1FM.....
47232V	GC	0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....	01/26/2013	MBS Paydown 0.322839231.....		34,637	34,637	34,637	34,637				0		34,637			0	166	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.....		45,888	45,888	45,888	45,888				0		45,888			0	440	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.....		31,764	31,764	31,764	31,764				0		31,764			0	457	02/26/2036	1FM.....
47232V	GG	1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	01/01/2013	CAPITAL INTEREST.....		1,304	12,747	1,304					0		1,304			0		09/01/2017	6FM.....
47232V	GG	1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	01/26/2013	Pass-Through Loss.....			29,626	22,957					0					0	1,050	02/26/2036	6FM.....
47232V	GG	1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	02/26/2013	Pass-Through Loss.....			65,800	50,990					0					0	2,648	02/26/2036	6FM.....
47232V	GG	1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	03/26/2013	Pass-Through Loss.....			4,556	3,530					0					0	205	02/26/2036	6FM.....
47232V	GH	9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....	01/26/2013	MBS Paydown 0.254113448.....		84,293	84,293	84,020	83,207		491		491		84,293			0	586	03/26/2036	1FM.....
47232V	GH	9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....	03/26/2013	MBS Paydown 0.251133539.....		10,497	10,497	10,463	10,362		12		12		10,497			0	187	03/26/2036	1FM.....
47232V	GN	6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	01/26/2013	Pass-Through Loss.....			53,077	11,463					0					0	369	03/26/2036	6FM.....
47232V	GN	6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	02/26/2013	Pass-Through Loss.....			4,676	1,010					0					0	56	03/26/2036	6FM.....
47233A	AW	7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	01/26/2013	MBS Paydown 0.460372009.....		62,274	62,274	57,448	58,796		1,441		1,441		62,274			0	143	03/26/2037	1FM.....
47233A	AW	7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	02/26/2013	MBS Paydown 0.449476097.....		77,653	77,653	71,635	73,317		2,381		2,381		77,653			0	355	03/26/2037	1FM.....
47233A	AW	7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	03/26/2013	MBS Paydown 0.441762728.....		54,972	54,972	50,712	51,902		1,175		1,175		54,972			0	375	03/26/2037	1FM.....
47233C	AA	1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	01/26/2013	MBS Paydown 0.461713016.....		5,860	5,860	5,416	5,568				0		5,860			0	13	08/26/2046	1FM.....
47233C	AA	1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	02/26/2013	MBS Paydown 0.438979567.....		20,346	20,346	18,806	19,333		656		656		20,346			0	91	08/26/2046	1FM.....
47233C	AA	1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	03/26/2013	MBS Paydown 0.432459868.....		5,835	5,835	5,393	5,545		19		19		5,835			0	39	08/26/2046	1FM.....
47233D	AA	9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	01/26/2013	MBS Paydown 0.805408486.....		311,818	311,818	293,109	304,231				0		311,818			0	1,559	09/26/2036	1FM.....
47233D	AA	9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	02/26/2013	MBS Paydown 0.777135372.....		624,152	624,152	586,703	608,966		448		448		624,152			0	6,242	09/26/2036	1FM.....
47233D	AA	9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	03/26/2013	MBS Paydown 0.752939475.....		534,144	534,144	502,095	521,148		1,019		1,019		534,144			0	8,012	09/26/2036	1FM.....
47770#	AC	9	JOBSON MEDICAL T/L L+900 12/31/2014.....	03/29/2013	Paydown 100.0.....		4,407	4,407	2,865	3,189		102		102		4,407			0	116	12/31/2014	6.....
478115	AA	6	JOHNS HOPKINS 5.25 07/01/2019.....	02/22/2013	Partial Call 120.44241.....		307,128	255,000	254,822	254,861		139		139		255,000	52,128	52,128	0	8,590	07/01/2019	1FE.....
493268	AY	2	KSLT 2000-B A2 ABS FLT 07/25/29.....	01/25/2013	MBS Paydown 0.197882402.....		32,824	32,824	26,588	9,377		(0)		(0)		32,824			0	52	07/25/2029	4AM.....
493268	BY	1	KSLT 2004-A 2A2 ABS FLT 10/28/2041 FB.....	01/27/2013	MBS Paydown 0.410662027.....		819,364	819,364	765,593	770,580		5,382		5,382		819,364			0	1,270	10/28/2041	1FE.....
49327H	AE	5	KSLT 2006-A 2A2 ABS FLT 06/27/2025.....	03/27/2013	MBS Paydown 0.026129181.....		135,427	135,427	97,507	126,443		8,472		8,472		135,427			0	132	06/27/2025	1FE.....
49460Y	AS	4	KINETIC CONCEPTS TL C-2 L+375 11/4/2016.....	03/28/2013	Paydown 100.0.....		12,406	12,406	12,453	12,482		(76)		(76)		12,406			0		11/04/2016	3FE.....
500255	AP	9	KOHL'S CORP 6.25 12/15/2017.....	01/16/2013	CITIGROUP.....		5,887,050	5,000,000	4,975,500	4,986,990		132		132		4,987,123	899,927	899,927	0	32,118	12/15/2017	2FE.....
500255	AP	9	KOHL'S CORP 6.25 12/15/2017.....	01/16/2013	GOLDMAN SACHS & CO.....		2,350,000	2,000,000	2,006,220	2,004,037		(41)		(41)		2,003,996	346,004	346,004	0	12,847	12/15/2017	2FE.....
500255	AP	9	KOHL'S CORP 6.25 12/15/2017.....	01/17/2013	UBS WARBURG.....		5,857,600	5,000,000	5,000,049	5,001,146		(12)		(12)		5,001,133	856,467	856,467	0	32,986	12/15/2017	2FE.....
501044	CH	2	KROGER CO 6.15 01/15/2020 !.....	01/23/2013	STERNE AGEE & LEACH.....		6,080,200	5,000,000	4,987,450	4,991,553		72		72		4,991,625	1,088,575	1,088,575	0	164,854	01/15/2020	2FE.....
50105H	AB	7	KRONOS WORLDWIDE T/L L+475 6/13/2018.....	02/15/2013	Paydown 100.0.....		3,625,000	3,625,000	3,570,639	3,573,858		47,365		47,365		3,625,000			0	17,949	06/13/2018	3FE.....
52518R	BE	5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	01/26/2013	MBS Paydown 0.017463153.....		2,633	2,633	2,514	2,311		322		322		2,633			0		07/26/2024	6*.....

QE05.40

SCHEDULE D - PART 4

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

QE05.55

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)
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....	03/25/2013	MBS Paydown 0.25361947.....					73,641	73,641	69,591	69,591		74		74		73,641			0	17	06/25/2037	1Z.....
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	01/25/2013	MBS Paydown 0.284703546.....					6,884	6,884	6,333	6,493		22		22		6,884			0	3	11/25/2037	1FM.....
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	02/25/2013	MBS Paydown 0.279560516.....					23,375	23,375	21,505	22,048		124		124		23,375			0	18	11/25/2037	1FM.....
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037.....	03/25/2013	MBS Paydown 0.273763643.....					26,347	26,347	24,239	24,851		216		216		26,347			0	30	11/25/2037	1FM.....
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026.....	01/20/2013	MBS Paydown 0.833333333.....					133,333	133,333	134,664	134,576		(28)		(28)		133,333			0	527	05/20/2026	1FE.....
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026.....	02/20/2013	MBS Paydown 0.825.....					133,333	133,333	134,664	134,576		(72)		(72)		133,333			0	990	05/20/2026	1FE.....
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026.....	03/20/2013	MBS Paydown 0.816666667.....					133,333	133,333	134,664	134,576		(97)		(97)		133,333			0	1,437	05/20/2026	1FE.....
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027.....	01/20/2013	MBS Paydown 0.933333333.....					66,667	66,667	66,641	66,642		4		4		66,667			0	214	05/20/2027	1FE.....
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027.....	02/20/2013	MBS Paydown 0.925.....					66,667	66,667	66,641	66,642		5		5		66,667			0	429	05/20/2027	1FE.....
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027.....	03/20/2013	MBS Paydown 0.916666667.....					66,667	66,667	66,641	66,642		5		5		66,667			0	643	05/20/2027	1FE.....
87305N AV 0	TTX CO 5.453 01/02/22.....	01/02/2013	Sinking Fund Redemption 100.0.....					323,821	323,821	323,821	319,409		(9)		(9)		323,821			0	8,829	01/02/2022	1.....
87305N AW 8	TTX CO A2 5.503 01/02/2022.....	01/02/2013	Sinking Fund Redemption 100.0.....					69,410	69,410	69,410	62,456		(8)		(8)		69,410			0	1,910	01/02/2022	1.....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....	03/20/2013	MBS Paydown 0.991666667.....					66,667	66,667	66,657	66,657		0		0		66,667			0	121	02/22/2038	1FE.....
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038.....	02/15/2013	Paydown 100.0.....					6,473	6,473	6,473	6,473		(1)		(1)		6,473			0	10	01/15/2038	4Z.....
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038.....	03/15/2013	Paydown 100.0.....					6,493	6,493	6,493	6,493		(1)		(1)		6,493			0	31	01/15/2038	4Z.....
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035.....	01/25/2013	MBS Paydown 0.072961292.....					30,725	30,725	24,619	25,366		34		34		30,725			0	25	10/25/2035	1FM.....
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035.....	02/25/2013	MBS Paydown 0.07274125.....					6,601	6,601	5,289	5,450		29		29		6,601			0	11	10/25/2035	1FM.....
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035.....	03/25/2013	MBS Paydown 0.072629962.....					3,339	3,339	2,675	2,756		20		20		3,339			0	8	10/25/2035	1FM.....
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034.....	01/25/2013	MBS Paydown 0.05693664.....					53,249	53,249	39,205	41,118		11,147		11,147		53,249			0	42	10/25/2034	1FM.....
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034.....	02/25/2013	MBS Paydown 0.056526954.....					12,291	12,291	9,049	9,491		35		35		12,291			0	20	10/25/2034	1FM.....
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034.....	03/25/2013	MBS Paydown 0.056101717.....					12,757	12,757	9,392	9,851		71		71		12,757			0	30	10/25/2034	1FM.....
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....	01/25/2013	MBS Paydown 0.245590209.....					13,722	13,722	13,311	13,388				0		13,722			0	55	08/25/2036	1FM.....
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....	02/25/2013	MBS Paydown 0.244140542.....					8,698	8,698	8,437	8,486		5		5		8,698			0	70	08/25/2036	1FM.....
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....	03/25/2013	MBS Paydown 0.242243238.....					11,384	11,384	11,042	11,106		13		13		11,384			0	138	08/25/2036	1FM.....
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....	01/25/2013	MBS Paydown 0.6445425.....					318,263	318,263	245,063	249,774		24,165		24,165		318,263			0	101	08/25/2037	1FM.....
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....	02/25/2013	MBS Paydown 0.637974526.....					118,224	118,224	91,032	92,782		1,169		1,169		118,224			0	75	08/25/2037	1FM.....
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....	03/25/2013	MBS Paydown 0.633215838.....					85,656	85,656	65,955	67,224		1,185		1,185		85,656			0	80	08/25/2037	1FM.....
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....	01/25/2013	MBS Paydown 0.917007082.....					127,737	127,737	66,423	72,377		52,089		52,089		127,737			0	54	08/25/2038	1FM.....
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....	02/25/2013	MBS Paydown 0.908913004.....					53,208	53,208	27,668	30,149		19,841		19,841		53,208			0	46	08/25/2038	1FM.....
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....	03/25/2013	MBS Paydown 0.90114787.....					51,046	51,046	26,544	28,923		18,923		18,923		51,046			0	64	08/25/2038	1FM.....
88163V AC 3	TEVA PHARMACEUT 5.55 02/01/2016.....	03/22/2013	Make Whole Call 114.151.....					15,996,276	14,000,000	13,725,930	13,896,359		103,641		103,641		14,000,000		1,996,276	1,996,276	498,575	02/01/2016	1FE.....
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	01/15/2013	MBS Paydown 0.841666667.....	R..				137,917	137,917	140,115	140,052		(18)		(18)		137,917			0	522	06/15/2026	1FE.....
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	02/15/2013	MBS Paydown 0.833333334.....	R..				137,917	137,917	140,115	140,052		(59)		(59)		137,917			0	1,080	06/15/2026	1FE.....
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	03/15/2013	MBS Paydown 0.825.....	R..				137,917	137,917	140,115	140,052		(96)		(96)		137,917			0	1,585	06/15/2026	1FE.....
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027.....	01/15/2013	MBS Paydown 0.925.....					75,000	75,000	74,991	74,991		0		0		75,000			0	263	04/15/2027	1FE.....
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027.....	02/15/2013	MBS Paydown 0.916666667.....					75,000	75,000	74,991	74,991		0		0		75,000			0	526	04/15/2027	1FE.....

SCHEDULE D - PART 4

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

QE05.57

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)
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	.....	.....	01/25/2013	Pass-Through Loss	.....	.....	9,639	7,687	.....	.....	.....	.....	0	.....	.....	.....	.....	0	40	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	.....	.....	02/25/2013	MBS Paydown 0.443856512	.....	34,247	34,247	27,312	32,840	.....	799	.....	799	.....	34,247	.....	.....	0	282	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	.....	.....	02/25/2013	Pass-Through Loss	.....	.....	7,199	5,741	.....	.....	.....	.....	0	.....	.....	.....	.....	0	59	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	.....	.....	03/25/2013	MBS Paydown 0.441234476	.....	10,977	10,977	8,754	13,685	.....	(48)	.....	(48)	.....	10,977	.....	.....	0	136	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	.....	.....	03/25/2013	Pass-Through Loss	.....	.....	6,295	5,020	.....	.....	.....	.....	0	.....	.....	.....	.....	0	78	02/25/2037	1FM
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	.....	.....	01/15/2013	Sinking Fund Redemption 100.0	.....	76,393	76,393	76,202	76,326	.....	1	.....	1	.....	76,393	.....	.....	0	265	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	.....	.....	02/15/2013	Sinking Fund Redemption 100.0	.....	82,929	82,929	82,722	82,856	.....	3	.....	3	.....	82,929	.....	.....	0	576	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	.....	.....	03/15/2013	Sinking Fund Redemption 100.0	.....	73,320	73,320	73,137	73,256	.....	5	.....	5	.....	73,320	.....	.....	0	509	11/15/2015	1FE
93114K AG 8	WAL-MART STORES 8.8 12/30/14	.....	.....	01/01/2013	Paydown 100.0	.....	157,400	157,400	188,330	161,288	.....	0	.....	0	.....	157,400	.....	.....	0	6,926	12/30/2014	1FE
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18	.....	.....	01/25/2013	MBS Paydown 0.212011851	.....	9,066	9,066	8,839	8,978	.....	.....	.....	0	.....	9,066	.....	.....	0	38	03/25/2018	1FM
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18	.....	.....	02/25/2013	MBS Paydown 0.201521231	.....	14,897	14,897	14,524	14,753	.....	71	.....	71	.....	14,897	.....	.....	0	124	03/25/2018	1FM
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18	.....	.....	03/25/2013	MBS Paydown 0.185154798	.....	23,240	23,240	22,659	23,016	.....	133	.....	133	.....	23,240	.....	.....	0	290	03/25/2018	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033	.....	.....	01/25/2013	MBS Paydown 0.067333615	.....	124	124	79	75	.....	(233)	.....	(233)	.....	124	.....	.....	0	.....	03/25/2033	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033	.....	.....	02/25/2013	MBS Paydown 0.066835832	.....	124	124	80	75	.....	2	.....	2	.....	124	.....	.....	0	.....	03/25/2033	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033	.....	.....	03/25/2013	MBS Paydown 0.062553129	.....	1,071	1,071	685	648	.....	171	.....	171	.....	1,071	.....	.....	0	.....	03/25/2033	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	6,655	.....	0	.....	0	.....	8,063	.....	.....	0	5	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	.....	.....	01/25/2013	Pass-Through Loss	.....	.....	7,035	5,558	.....	.....	.....	.....	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	2,375	.....	0	.....	0	.....	432	.....	.....	0	1	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	.....	.....	02/25/2013	Pass-Through Loss	.....	.....	4,956	3,915	.....	.....	.....	.....	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	2,727	.....	0	.....	0	.....	2,718	.....	.....	0	5	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	.....	.....	03/25/2013	Pass-Through Loss	.....	.....	3,467	2,739	.....	.....	.....	.....	0	.....	.....	.....	.....	0	7	07/25/2036	1FM
94974B FJ 4	WELLS FARGO CO 3.45 02/13/2023	.....	.....	03/25/2013	WELLS FARGO BROKERAGE SERVICES	.....	2,026,240	2,000,000	1,998,820	1,998,820	.....	12	.....	12	.....	1,998,832	.....	27,408	27,408	8,625	02/13/2023	1FE
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034	.....	.....	02/25/2013	MBS Paydown 0.389833002	.....	.....	.....	.....	2,512,288	.....	.....	.....	0	.....	.....	.....	.....	0	.....	10/25/2034	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037	.....	.....	01/25/2013	MBS Paydown 0.39945664	.....	52,373	52,373	56,432	36,054	.....	.....	.....	0	.....	52,373	.....	.....	0	1,647	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037	.....	.....	02/25/2013	MBS Paydown 0.39404219	.....	36,096	36,096	38,894	24,849	.....	.....	.....	0	.....	36,096	.....	.....	0	2,272	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037	.....	.....	03/25/2013	MBS Paydown 0.38572806	.....	53,001	53,001	57,108	38,156	.....	.....	.....	0	.....	53,001	.....	.....	0	5,004	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037	.....	.....	03/25/2013	Pass-Through Loss	.....	.....	2,427	2,615	.....	.....	.....	.....	0	.....	.....	.....	.....	0	229	07/25/2037	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36	.....	.....	01/25/2013	MBS Paydown 0.39075325	.....	36,463	36,463	27,894	28,737	.....	.....	.....	0	.....	36,463	.....	.....	0	80	03/25/2036	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36	.....	.....	02/25/2013	MBS Paydown 0.38725487	.....	28,683	28,683	21,943	22,606	.....	85	.....	85	.....	28,683	.....	.....	0	126	03/25/2036	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36	.....	.....	03/25/2013	MBS Paydown 0.38466627	.....	21,224	21,224	16,236	16,727	.....	116	.....	116	.....	21,224	.....	.....	0	140	03/25/2036	1FM
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036	.....	.....	01/25/2013	MBS Paydown 0.10251261	.....	8,446	8,446	8,256	8,360	.....	11	.....	11	.....	8,446	.....	.....	0	39	03/25/2036	1FM
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036	.....	.....	02/25/2013	MBS Paydown 0.09194192	.....	8,245	8,245	8,060	8,162	.....	22	.....	22	.....	8,245	.....	.....	0	76	03/25/2036	1FM
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036	.....	.....	03/25/2013	MBS Paydown 0.0837781	.....	6,368	6,368	6,225	6,303	.....	18	.....	18	.....	6,368	.....	.....	0	88	03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036	.....	.....	01/25/2013	MBS Paydown 0.23334949	.....	10,764	10,764	6,136	5,583	.....	3,581	.....	3,581	.....	10,764	.....	.....	0	.....	03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036	.....	.....	02/25/2013	MBS Paydown 0.23033848	.....	2,250	2,250	1,282	1,167	.....	19	.....	19	.....	2,250	.....	.....	0	.....	03/25/2036	1FM

SCHEDULE D - PART 4

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

QE05.58

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)
94983Q AN 6	WFMB	2006-3 APO PO 3/25/2036.....		03/25/2013	MBS Paydown 0.22607214.....		3,187	3,187	1,817	1,653		120		120		3,187			0		03/25/2036	1FM.....
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		01/25/2013	MBS Paydown 0.25175893.....		71,730	71,730	63,571	62,860				0		71,730			0	158	03/25/2036	1FM.....
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		02/25/2013	MBS Paydown 0.247451.....		103,390	103,390	91,630	90,606		430		430		103,390			0	454	03/25/2036	1FM.....
94983T AJ 9	WFMB	2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		03/25/2013	MBS Paydown 0.24161321.....		140,107	140,107	124,170	122,782		5,436		5,436		140,107			0	921	03/25/2036	1FM.....
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037.....		01/25/2013	MBS Paydown 0.24797931.....		78,574	78,574	63,105	60,827		6,444		6,444		78,574			0		12/28/2037	1FM.....
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037.....		02/25/2013	MBS Paydown 0.23446387.....		144,000	144,000	115,650	111,475		614		614		144,000			0		12/28/2037	1FM.....
94986L AJ 3	WFMB	2007-16 1APO PO 12/28/2037.....		03/25/2013	MBS Paydown 0.22287562.....		123,467	123,467	99,159	95,580		19,868		19,868		123,467			0		12/28/2037	1FM.....
94986M AA 0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38..		01/25/2013	MBS Paydown 0.34073002.....		193,828	193,828	194,918	194,400		(1,035)		(1,035)		193,828			0	976	01/25/2038	3FM.....
94986M AA 0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38..		02/25/2013	MBS Paydown 0.33722375.....		70,125	70,125	70,520	70,332		(2)		(2)		70,125			0	703	01/25/2038	3FM.....
94986M AA 0	WFMB	2007-AR10 1A1SEQ SSNR CSTR 1/25/38..		03/25/2013	MBS Paydown 0.33178145.....		108,846	108,846	109,458	109,167		(16)		(16)		108,846			0	1,638	01/25/2038	3FM.....
949912 AA 7	WFALT	2003-1 1A1 SEQ 5.75 9/25/2033.....		01/25/2013	MBS Paydown 0.04760065.....		24,118	24,118	22,369	22,533		433		433		24,118			0	116	09/25/2033	1FM.....
949912 AA 7	WFALT	2003-1 1A1 SEQ 5.75 9/25/2033.....		02/25/2013	MBS Paydown 0.0449974.....		41,652	41,652	38,632	38,915		1,568		1,568		41,652			0	399	09/25/2033	1FM.....
949912 AA 7	WFALT	2003-1 1A1 SEQ 5.75 9/25/2033.....		03/25/2013	MBS Paydown 0.04311316.....		30,148	30,148	27,962	28,167		957		957		30,148			0	433	09/25/2033	1FM.....
95259# AA 2	WALGREEN	CO-W DUNDE IL 6.69 12/15/18.....		01/15/2013	Paydown 100.0.....		13,495	13,495	14,549	14,048		(4)		(4)		13,495			0	75	12/15/2018	1.....
95259# AA 2	WALGREEN	CO-W DUNDE IL 6.69 12/15/18.....		02/15/2013	Paydown 100.0.....		13,571	13,571	14,630	14,126		(13)		(13)		13,571			0	151	12/15/2018	1.....
95259# AA 2	WALGREEN	CO-W DUNDE IL 6.69 12/15/18.....		03/15/2013	Paydown 100.0.....		13,646	13,646	14,712	14,205		(22)		(22)		13,646			0	228	12/15/2018	1.....
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		(6)		(6)		132,503			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		(1)		(1)		147,237			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		22		22		135,144			0	1,520	09/20/2025	1FE.....
96032T AA 4	WESTR	2012-2A A ABS 3.0 01/20/2025.....		01/20/2013	MBS Paydown 0.859935139.....		163,469	163,469	163,469	163,018		(230)		(230)		163,469			0	409	01/20/2025	1FE.....
96032T AA 4	WESTR	2012-2A A ABS 3.0 01/20/2025.....		02/20/2013	MBS Paydown 0.834308034.....		166,576	166,576	166,576	166,116		(215)		(215)		166,576			0	833	01/20/2025	1FE.....
96032T AA 4	WESTR	2012-2A A ABS 3.0 01/20/2025.....		03/20/2013	MBS Paydown 0.809076792.....		164,003	164,003	164,003	163,550		(191)		(191)		164,003			0	1,230	01/20/2025	1FE.....
96928* CN 5	WALGREEN-AURORA	IN 6.66 9/15/2031.....		01/15/2013	Paydown 100.0.....		7,122	7,122	7,122	7,122				0		7,122			0	40	09/15/2031	1.....
96928* CN 5	WALGREEN-AURORA	IN 6.66 9/15/2031.....		02/15/2013	Paydown 100.0.....		7,162	7,162	7,162	7,162				0		7,162			0	80	09/15/2031	1.....
96928* CN 5	WALGREEN-AURORA	IN 6.66 9/15/2031.....		03/15/2013	Paydown 100.0.....		7,202	7,202	7,202	7,202				0		7,202			0	120	09/15/2031	1.....
96928* CP 0	WALGREENS	PROVIDENCE RI 6.66 10/15/32.....		01/15/2013	Paydown 100.0.....		8,288	8,288	8,288	8,288				0		8,288			0	46	10/15/2032	1.....
96928* CP 0	WALGREENS	PROVIDENCE RI 6.66 10/15/32.....		02/15/2013	Paydown 100.0.....		8,334	8,334	8,334	8,334				0		8,334			0	93	10/15/2032	1.....
96928* CP 0	WALGREENS	PROVIDENCE RI 6.66 10/15/32.....		03/15/2013	Paydown 100.0.....		8,381	8,381	8,381	8,381				0		8,381			0	140	10/15/2032	1.....
96928* CQ 8	WALGREEN-IDAHO	FALLS ID 6.66 6/15/2033.....		01/15/2013	Paydown 100.0.....		6,782	6,782	6,782	6,782				0		6,782			0	38	06/15/2033	1.....
96928* CQ 8	WALGREEN-IDAHO	FALLS ID 6.66 6/15/2033.....		02/15/2013	Paydown 100.0.....		6,820	6,820	6,820	6,820				0		6,820			0	76	06/15/2033	1.....
96928* CQ 8	WALGREEN-IDAHO	FALLS ID 6.66 6/15/2033.....		03/15/2013	Paydown 100.0.....		6,858	6,858	6,858	6,858				0		6,858			0	114	06/15/2033	1.....
96928* CR 6	WALGREEN-CHICAGO	6.66 5/15/2034.....		01/15/2013	Paydown 100.0.....		8,304	8,304	8,304	8,304				0		8,304			0	46	05/15/2034	1.....
96928* CR 6	WALGREEN-CHICAGO	6.66 5/15/2034.....		02/15/2013	Paydown 100.0.....		8,350	8,350	8,350	8,350				0		8,350			0	93	05/15/2034	1.....
96928* CR 6	WALGREEN-CHICAGO	6.66 5/15/2034.....		03/15/2013	Paydown 100.0.....		8,396	8,396	8,396	8,396				0		8,396			0	140	05/15/2034	1.....
96928* CS 4	WALGREEN-SULPHUR	SP TX 6.66 10/15/2033.....	R..	01/15/2013	Paydown 100.0.....		5,540	5,540	5,540	5,540				0		5,540			0	31	10/15/2033	1.....
96928* CS 4	WALGREEN-SULPHUR	SP TX 6.66 10/15/2033.....	R..	02/15/2013	Paydown 100.0.....		5,571	5,571	5,571	5,571				0		5,571			0	62	10/15/2033	1.....

SCHEDULE D - PART 4

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

QE05.59

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)
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....	R..	03/15/2013	Paydown 100.0.....		5,602	5,602	5,602	5,602	5,602	.....	.....	.....	.....	.....0	.....	.....5,602	.....	.....	.....0	93	10/15/2033	1.....
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	.....	01/15/2013	Paydown 100.0.....		36,047	36,047	36,387	36,343	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....36,047	.....	.....	.....0	177	02/15/2029	1.....
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	.....	02/15/2013	Paydown 100.0.....		36,225	36,225	36,566	36,522	.....	.....	.....	.....(3)	.....	.....(3)	.....	.....36,225	.....	.....	.....0	356	02/15/2029	1.....
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029.....	.....	03/15/2013	Paydown 100.0.....		36,403	36,403	36,746	36,701	.....	.....	.....	.....(5)	.....	.....(5)	.....	.....36,403	.....	.....	.....0	537	02/15/2029	1.....
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	.....	01/15/2013	Paydown 100.0.....		13,431	13,431	13,566	13,555	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....13,431	.....	.....	.....0	69	01/15/2035	1.....
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	.....	02/15/2013	Paydown 100.0.....		13,500	13,500	13,636	13,625	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....13,500	.....	.....	.....0	139	01/15/2035	1.....
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....	.....	03/15/2013	Paydown 100.0.....		13,570	13,570	13,707	13,696	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....13,570	.....	.....	.....0	210	01/15/2035	1.....
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....	.....	01/15/2013	Paydown 100.0.....		4,927	4,927	4,977	4,974	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....4,927	.....	.....	.....0	30	01/15/2036	2.....
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....	.....	02/15/2013	Paydown 100.0.....		4,957	4,957	5,007	5,004	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....4,957	.....	.....	.....0	60	01/15/2036	2.....
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036.....	.....	03/15/2013	Paydown 100.0.....		4,987	4,987	5,037	5,034	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....4,987	.....	.....	.....0	90	01/15/2036	2.....
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....	.....	01/15/2013	Paydown 100.0.....		38,800	38,800	39,218	39,166	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....38,800	.....	.....	.....0	174	08/15/2031	1.....
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....	.....	02/15/2013	Paydown 100.0.....		38,974	38,974	39,394	39,341	.....	.....	.....	.....(3)	.....	.....(3)	.....	.....38,974	.....	.....	.....0	349	08/15/2031	1.....
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....	.....	03/15/2013	Paydown 100.0.....		39,148	39,148	39,570	39,517	.....	.....	.....	.....(6)	.....	.....(6)	.....	.....39,148	.....	.....	.....0	526	08/15/2031	1.....
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029.....	.....	01/25/2013	Paydown 100.0.....		53,516	53,516	54,013	53,957	.....	.....	.....	.....(3)	.....	.....(3)	.....	.....53,516	.....	.....	.....0	259	01/25/2029	2.....
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029.....	.....	02/25/2013	Paydown 100.0.....		53,774	53,774	54,274	54,218	.....	.....	.....	.....(6)	.....	.....(6)	.....	.....53,774	.....	.....	.....0	520	01/25/2029	2.....
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029.....	.....	03/25/2013	Paydown 100.0.....		54,034	54,034	54,537	54,480	.....	.....	.....	.....(9)	.....	.....(9)	.....	.....54,034	.....	.....	.....0	784	01/25/2029	2.....
96928* DH 7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030....	.....	01/15/2013	Paydown 100.0.....		28,504	28,504	28,772	28,745	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....28,504	.....	.....	.....0	108	08/15/2030	1.....
96928* DH 7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030....	.....	02/15/2013	Paydown 100.0.....		28,612	28,612	28,881	28,854	.....	.....	.....	.....(3)	.....	.....(3)	.....	.....28,612	.....	.....	.....0	217	08/15/2030	1.....
96928* DH 7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030....	.....	03/15/2013	Paydown 100.0.....		28,721	28,721	28,991	28,964	.....	.....	.....	.....(4)	.....	.....(4)	.....	.....28,721	.....	.....	.....0	327	08/15/2030	1.....
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	.....	01/15/2013	Paydown 100.0.....		12,892	12,892	12,892	12,892	.....	.....	.....	.....	.....	.....0	.....	.....12,892	.....	.....	.....0	56	09/15/2031	1.....
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	.....	02/15/2013	Paydown 100.0.....		12,948	12,948	12,948	12,948	.....	.....	.....	.....	.....	.....0	.....	.....12,948	.....	.....	.....0	113	09/15/2031	1.....
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031.....	.....	03/15/2013	Paydown 100.0.....		13,005	13,005	13,005	13,005	.....	.....	.....	.....	.....	.....0	.....	.....13,005	.....	.....	.....0	171	09/15/2031	1.....
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	.....	01/15/2013	Paydown 100.0.....		21,486	21,486	21,684	21,667	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....21,486	.....	.....	.....0	100	10/15/2029	1.....
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	.....	02/15/2013	Paydown 100.0.....		21,586	21,586	21,785	21,768	.....	.....	.....	.....(2)	.....	.....(2)	.....	.....21,586	.....	.....	.....0	201	10/15/2029	1.....
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....	.....	03/15/2013	Paydown 100.0.....		21,687	21,687	21,887	21,870	.....	.....	.....	.....(3)	.....	.....(3)	.....	.....21,687	.....	.....	.....0	304	10/15/2029	1.....
973582 ZZ 5	WINDSOR FINANCING TL B L+500 12/5/2017.....	.....	03/27/2013	Paydown 100.0.....		68,281	68,281	67,596	67,596	.....	.....	.....	.....685	.....	.....685	.....	.....68,281	.....	.....	.....0	901	12/05/2017	3FE.....
973582 ZZ 5	WINDSOR FINANCING TL B L+500 12/5/2017.....	.....	03/28/2013	Paydown 100.0.....		10,000	10,000	9,900	9,900	.....	.....	.....	.....100	.....	.....100	.....	.....10,000	.....	.....	.....0	.....	12/05/2017	3FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					413,375,378	408,071,720	391,690,328	402,635,130	1,928	3,956,244	0	3,958,172	0	3,958,172	0	401,554,277	0	11,821,098	11,821,098	5,941,852	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....					420,772,627	415,468,969	399,210,783	410,113,102	1,928	3,867,399	0	3,869,327	0	3,869,327	0	408,951,526	0	11,821,098	11,821,098	6,136,811	XXX...	XXX...
8399999.	Total - Bonds.....					420,772,627	415,468,969	399,210,783	410,113,102	1,928	3,867,399	0	3,869,327	0	3,869,327	0	408,951,526	0	11,821,098	11,821,098	6,136,811	XXX...	XXX...
Common Stocks - Industrial and Miscellaneous																							
00685R 87 0	ADELPHIA.....	.....	01/29/2013	DISTRIBUTION.....		68,257	XXX.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....68,257	68,257	.....	.....XXX...	A.....
086516 10 1	BEST BUY CO INC.....	.....	03/13/2013	INTERSTATE GROUP.....		17,000,000	354,709	424,670	(350)	.....	.....	.....	.....	.....	.....0	.....	.....201,450	.....	.....153,259	153,259	.....	.....XXX...	L.....
086516 10 1	BEST BUY CO INC.....	.....	03/14/2013	INTERSTATE GROUP.....		20,000,000	425,094	498,479	721	.....	.....	.....	.....	.....	.....0	.....	.....237,000	.....	.....188,094	188,094	.....	.....XXX...	L.....
086516 10 1	BEST BUY CO INC.....	.....	03/15/2013	INTERSTATE GROUP.....		17,000,000	366,126	421,918	2,402	.....	.....	.....	.....	.....	.....0	.....	.....201,450	.....	.....164,676	164,676	.....	.....XXX...	L.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
086516 10 1	BEST BUY CO INC.....			03/20/2013	ISI GROUP.....	3,000,000	68,453	XXX.....	74,456	424	.....	.....	.....	.....0	.....	.....35,550	.....	.....32,903	32,903	.....	.....XXX...	L.....
302104 10 4	EXONE COMPANY.....			02/08/2013	FBR CAPITAL MARKETS & CO.....	18,000,000	566,600	XXX.....	324,000	324,000	.....	.....	.....	.....0	.....	.....324,000	.....	.....242,600	242,600	.....	.....XXX...	L.....
302104 10 4	EXONE COMPANY.....			03/14/2013	FRIEDMAN BILLINGS RAMSEY.....	3,000,000	90,728	XXX.....	54,000	54,000	.....	.....	.....	.....0	.....	.....54,000	.....	.....36,728	36,728	.....	.....XXX...	L.....
302104 10 4	EXONE COMPANY.....			03/22/2013	FRIEDMAN BILLINGS RAMSEY.....	3,000,000	95,642	XXX.....	54,000	54,000	.....	.....	.....	.....0	.....	.....54,000	.....	.....41,642	41,642	.....	.....XXX...	L.....
527288 10 4	LEUCADIA NATIONAL CORP.....			02/26/2013	SPIN OFF 22662X100.....	.....	.....5,132	XXX.....	6,540	.....	.....	.....	.....	.....0	.....	.....5,132	.....	.....	.....0	.....	.....XXX...	L.....
57776* 00 3	MAXJET AIRWAYS, INC.....			01/01/2013	LIQUIDATION.....	390,952,000	.....	.....XXX.....	1,500,000	0	(0)	.....	.....	.....(0)	.....	.....0	.....	.....(0)	(0)	.....	.....XXX...	A.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/09/2013	INTERSTATE.....	39,000,000	148,945	XXX.....	39,000	101,400	(62,400)	.....	.....	.....(62,400)	.....	.....39,000	.....	.....109,945	109,945	.....	.....XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/10/2013	INTERSTATE.....	57,000,000	191,168	XXX.....	57,000	148,200	(91,200)	.....	.....	.....(91,200)	.....	.....57,000	.....	.....134,168	134,168	.....	.....XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/11/2013	INTERSTATE.....	47,000,000	152,920	XXX.....	47,000	122,200	(75,200)	.....	.....	.....(75,200)	.....	.....47,000	.....	.....105,920	105,920	.....	.....XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/14/2013	INTERSTATE.....	14,000,000	49,069	XXX.....	14,000	36,400	(22,400)	.....	.....	.....(22,400)	.....	.....14,000	.....	.....35,069	35,069	.....	.....XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/15/2013	INTERSTATE.....	60,000,000	223,453	XXX.....	60,000	156,000	(96,000)	.....	.....	.....(96,000)	.....	.....60,000	.....	.....163,453	163,453	.....	.....XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/16/2013	INTERSTATE.....	60,000,000	226,471	XXX.....	60,000	156,000	(96,000)	.....	.....	.....(96,000)	.....	.....60,000	.....	.....166,471	166,471	.....	.....XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/17/2013	INTERSTATE.....	40,000,000	164,220	XXX.....	40,000	104,000	(64,000)	.....	.....	.....(64,000)	.....	.....40,000	.....	.....124,220	124,220	.....	.....XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....			01/18/2013	INTERSTATE.....	80,000,000	374,032	XXX.....	80,000	208,000	(128,000)	.....	.....	.....(128,000)	.....	.....80,000	.....	.....294,032	294,032	.....	.....XXX...	L.....
68620A 10 4	ORGANOVO HOLDINGS INC.....		R..	01/22/2013	INTERSTATE.....	60,000,000	330,227	XXX.....	60,000	156,000	(96,000)	.....	.....	.....(96,000)	.....	.....60,000	.....	.....270,227	270,227	.....	.....XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						3,901,246	XXX.....	3,815,063	1,623,397	(731,200)	0	0	(731,200)	0	1,569,582	0	2,331,665	2,331,665	0	XXX...	..XXX...

Common Stocks - Parent, Subsidiaries and Affiliates

204606 11 5	CONSOLIDATED FINANCIAL CORPORATION.....		07/01/2012	ADJUSTMENT TO SALE OF SUBSIDIARY	.....	.....32,056	XXX.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....32,056	32,056	.....	.....XXX...	.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					32,056	XXX.....	0	0	0	0	0	0	0	0	0	0	32,056	32,056	0	XXX...	..XXX...
9799997	Total - Common Stocks - Part 4.....					3,933,302	XXX.....	3,815,063	1,623,397	(731,200)	0	0	0	(731,200)	0	1,569,582	0	2,363,722	2,363,722	0	XXX...	..XXX...
9799999.	Total - Common Stocks.....					3,933,302	XXX.....	3,815,063	1,623,397	(731,200)	0	0	0	(731,200)	0	1,569,582	0	2,363,722	2,363,722	0	XXX...	..XXX...
9899999.	Total - Preferred and Common Stocks.....					3,933,302	XXX.....	3,815,063	1,623,397	(731,200)	0	0	0	(731,200)	0	1,569,582	0	2,363,722	2,363,722	0	XXX...	..XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					424,705,929	XXX.....	403,025,846	411,736,499	(729,272)	3,867,399	0	0	3,138,127	0	410,521,108	0	14,184,820	14,184,820	6,136,811	XXX...	..XXX...

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

QE05.60

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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 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)		
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	01/08/2013	01/06/2014	.....	..36,572,860	...1,466.4700	.....	...638,448	.....	.....1,207,795	*#.....	1,207,795	675,755	.....	.....(106,408)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	01/08/2013	01/06/2014	.....	...5,160,166	...1,466.4700	.....	...100,623	.....	.....80,104	*#.....	80,104	(3,748)	.....	.....(16,771)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	01/22/2013	01/20/2014	.....	...78,735,450	...1,485.9800	.....	...1,487,304	.....	...1,983,954	*#.....	...1,983,954	...744,534	.....	.....(247,884)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	01/22/2013	01/20/2014	.....	...41,724,954	...1,485.9800	.....	...1,014,216	.....	...1,377,846	*#.....	...1,377,846	...532,666	.....	.....(169,036)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	01/22/2013	01/20/2014	.....	...33,410,836	...1,485.9800	.....	...621,459	.....	...992,041	*#.....	...992,041	...474,158	.....	.....(103,576)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	01/22/2013	01/20/2014	.....	...5,959,653	...1,485.9800	.....	...126,345	.....	...88,219	*#.....	...88,219	(17,069)	.....	.....(21,057)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	02/08/2013	02/06/2014	.....	...98,280,874	...1,512.1200	.....	...1,838,071	.....	...2,249,252	*#.....	...2,249,252	...564,354	.....	.....(153,173)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	02/08/2013	02/06/2014	.....	...50,157,545	...1,512.1200	.....	...1,236,591	.....	...1,518,093	*#.....	...1,518,093	...384,551	.....	.....(103,049)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	02/08/2013	02/06/2014	.....	...45,873,009	...1,512.1200	.....	...890,691	.....	...1,191,206	*#.....	...1,191,206	...374,739	.....	.....(74,224)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	02/12/2013	02/06/2014	.....	...7,359,612	...1,512.1200	.....	...160,808	.....	...72,199	*#.....	...72,199	(75,208)	.....	.....(13,401)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	02/21/2013	02/20/2014	.....	...77,908,816	...1,511.9500	.....	...1,377,362	.....	...1,783,949	*#.....	...1,783,949	...521,367	.....	.....(114,780)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	02/21/2013	02/20/2014	.....	...48,680,326	...1,511.9500	.....	...1,133,014	.....	...1,474,938	*#.....	...1,474,938	...436,342	.....	.....(94,418)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	02/21/2013	02/20/2014	.....	...36,474,768	...1,511.9500	.....	...642,672	.....	...960,951	*#.....	...960,951	...371,835	.....	.....(53,556)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2013	02/20/2014	.....	...6,803,165	...1,511.9500	.....	...151,030	.....	...79,624	*#.....	...79,624	(58,820)	.....	.....(12,586)	.....	.....	1.....	B.....	
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	03/07/2013	03/06/2014	.....	...82,499,461	...1,541.4600	.....	...1,539,245	.....	...1,662,074	*#.....	...1,662,074	...122,829	.....	.....	.....	1.....	B.....		
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	03/07/2013	03/06/2014	.....	...73,998,536	...1,541.4600	.....	...1,823,728	.....	...1,975,599	*#.....	...1,975,599	...151,871	.....	.....	.....	1.....	B.....		
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2013	03/06/2014	.....	...41,753,008	...1,541.4600	.....	...822,080	.....	...917,935	*#.....	...917,935	...95,855	.....	.....	.....	1.....	B.....		
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	03/07/2013	03/06/2014	.....	...7,099,231	...1,541.4600	.....	...146,954	.....	...48,486	*#.....	...48,486	(98,468)	.....	.....	.....	1.....	B.....		
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	03/21/2013	03/20/2014	.....	...74,742,333	...1,558.7100	.....	...1,371,890	.....	...1,441,969	*#.....	...1,441,969	...70,079	.....	.....	.....	1.....	B.....		
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	03/21/2013	03/20/2014	.....	...86,257,563	...1,558.7100	.....	...2,055,847	.....	...2,188,049	*#.....	...2,188,049	...132,202	.....	.....	.....	1.....	B.....		
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	JP MORGAN CHASE.....	03/21/2013	03/20/2014	.....	...42,655,047	...1,558.7100	.....	...780,741	.....	...870,101	*#.....	...870,101	...89,360	.....	.....	.....	1.....	B.....		
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	03/21/2013	03/20/2014	.....	...5,474,881	...1,558.7100	.....	...117,710	.....	...44,550	*#.....	...44,550	(73,160)	.....	.....	.....	1.....	B.....		
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	1.....	B.....		
	S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	1.....	B.....		
0089999.	Total-Purchased Options-Hedging Other-Call Options and Warrants.....											...82,994,432	...22,711,541	0	...181,781,074	XXX	..181,781,074	...86,633,176	0	...(22,453,718)	0	0	...XXX.....	...XXX.....
0149999.	Total-Purchased Options-Hedging Other.....											...82,994,432	...22,711,541	0	...181,781,074	XXX	..181,781,074	...86,633,176	0	...(22,453,718)	0	0	...XXX.....	...XXX.....
0369999.	Total-Purchased Options-Call Options and Warrants.....											...82,994,432	...22,711,541	0	...181,781,074	XXX	..181,781,074	...86,633,176	0	...(22,453,718)	0	0	...XXX.....	...XXX.....
0429999.	Total-Purchased Options.....											...82,994,432	...22,711,541	0	...181,781,074	XXX	..181,781,074	...86,633,176	0	...(22,453,718)	0	0	...XXX.....	...XXX.....

Swaps - Hedging Other - Interest Rate

PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	GOLDMAN SACHS.....	..12/10/2008	..12/10/2015	.....	..100,000,000	0.0602	2,380,000	.....	.....	.....513,025	*#...	513,025	86,094	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	JP MORGAN.....	..12/16/2008	..12/16/2015	.....	..100,000,000	0.0585	1,970,000	.....	.....	.....502,833	*#...	502,833	10,232	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	JP MORGAN.....	..11/17/2009	..11/19/2012	.....	..100,000,000	0.0650	2,760,000	.....	.....	.....	*#...	.....	.....	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	GOLDMAN SACHS.....	..11/18/2009	..11/21/2012	.....	..100,000,000	0.0650	2,730,000	.....	.....	.....	*#...	.....	.....	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	GOLDMAN SACHS.....	..12/10/2009	..12/10/2013	.....	..100,000,000	0.0695	3,400,000	.....	.....	.....967	*#...	967	(3,527)	.....	.....	.....	.....	1.....	D.....

QE06.2

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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)
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	BARCLAYS.....	.12/28/2009	.12/30/2013	.....	..100,000,000	0.0735	3,120,000	.....	.....	.....524	*#...	524	(1,307)	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	GOLDMAN SACHS.....	.02/24/2010	.02/24/2014	.....	..100,000,000	0.0720	2,260,000	.....	.....	.....2,596	*#...	2,596	(4,738)	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	GOLDMAN SACHS.....	.09/01/2010	.09/01/2014	.....	..100,000,000	0.0453	2,840,000	.....	.....	.....5,101	*#...	5,101	(22,964)	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 2-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	JP MORGAN.....	.03/11/2012	.03/11/2013	.....	..100,000,000	0.0525	2,800,000	.....	.....	.....	*#...	.....	.....	.....	.....	.....	.....	1.....	D.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	C.....	JP MORGAN.....	.03/11/2012	.03/11/2014	.....	..100,000,000	0.0525	4,460,000	.....	.....	.....18,673	*#...	18,673	(18,861)	.....	.....	.....	.....	1.....	D.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										...28,720,000	0	0	1,043,719	XXX	1,043,719	44,929	0	0	0	0	...XXX...	XXX...
0969999. Total-Swaps-Hedging Other.....										...28,720,000	0	0	1,043,719	XXX	1,043,719	44,929	0	0	0	0	...XXX...	XXX...
1159999. Total-Swaps-Interest Rate.....										...28,720,000	0	0	1,043,719	XXX	1,043,719	44,929	0	0	0	0	...XXX...	XXX...
1209999. Total-Swaps.....										...28,720,000	0	0	1,043,719	XXX	1,043,719	44,929	0	0	0	0	...XXX...	XXX...
1409999. Total-Hedging Other.....										...111,714,432	...22,711,541	0	182,824,793	XXX	..182,824,793	...86,678,105	0	...(22,453,718)	0	0	...XXX...	XXX...
1449999. TOTAL.....										...111,714,432	...22,711,541	0	182,824,793	XXX	..182,824,793	...86,678,105	0	...(22,453,718)	0	0	...XXX...	XXX...

QE06.3

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

Sch. DB-Pt B-Sn 1
NONE

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

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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 1 Designation											
BANK OF AMERICA / MERRILL LYNCH.....	...Y.....	...N.....	.....	.....8,507,054	.....	.....8,507,054	8,507,054	.....	.....8,507,054	.....	.....0
BARCLAYS.....	...Y.....	...N.....	.....	.....37,408,491	.....	.....37,408,491	37,408,491	.....	.....37,408,491	.....	.....0
BNP PARIBAS NEW YORK.....	...Y.....	...N.....	.....	.....46,086,644	.....	.....46,086,644	46,086,644	.....	.....46,086,644	.....	.....0
CREDIT SUISSE.....	...Y.....	...N.....	.....	.....37,963,599	.....	.....37,963,599	37,963,599	.....	.....37,963,599	.....	.....0
GOLDMAN SACHS.....	...Y.....	...N.....	.....	.....521,689	.....	.....521,689	521,689	.....	.....521,689	.....	.....0
J.P. MORGAN CHASE.....	...Y.....	...N.....	.....	.....1,391,607	.....	.....1,391,607	1,391,607	.....	.....1,391,607	.....	.....0
MORGAN STANLEY.....	...Y.....	...N.....	.....	.....34,689,177	.....	.....34,689,177	34,689,177	.....	.....34,689,177	.....	.....0
WELLS FARGO.....	...Y.....	...N.....	.....	.....16,256,532	.....	.....16,256,532	16,256,532	.....	.....16,256,532	.....	.....0
0299999. Total NAIC 1 Designation.....			0	182,824,793	0	182,824,793	182,824,793	0	182,824,793	0	0
0999999. Totals.....			0	182,824,793	0	182,824,793	182,824,793	0	182,824,793	0	0

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE 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									
AM South.....	Birmingham, AL.....					(93,805)	(93,805)	(93,805)	XXX..
Bank of New York.....	New York, NY.....		0.010	31		35,312,987	37,648,816	90,307,437	XXX..
Bank One.....	Austin, TX.....					(679,409)	(666,738)	(696,021)	XXX..
Charleston Harbor.....	Charleston, SC.....		VAR.....			13,209	268,060	192,829	XXX..
Community Bank of the Bay.....	Oakland, CA.....		0.350	86		100,000	100,000	100,000	XXX..
Skipjack Cove.....	Georgetown, MD.....		VAR.....			161,788	185,824	260,444	XXX..
Sailfish Marina.....	Palm Beach Shores, FL.....		VAR.....			696,944	511,234	416,780	XXX..
PNC Bank.....	Pittsburgh, PA.....					(2,099,504)	13,937,291	(19,344,408)	XXX..
Wells Fargo Bank / Nonwest Bank.....	Phoenix, AZ.....					(22,698)	292,808	(12,974)	XXX..
Bay Bridge Marina.....	Stevensville, MD.....					127,031	122,187	197,781	XXX..
Mountain View Grand.....	Whitefield, NH.....					568,483	481,009	571,537	XXX..
U.S. Bank.....	Rapid City, SD.....					3,590	3,590	3,590	XXX..
Barclays Bank PLC.....	New York, NY.....							4,300,000	XXX..
Tropical Storage.....	Miami, FL.....					119,150	125,882	141,832	XXX..
Huntington Bank.....	Columbus, OH.....					22,656	21,296	19,955	XXX..
Federal Home Loan Bank - Cincinnati.....	Cincinnati, OH.....		0.004	27	9	11,988,287	13,021,702	14,336,168	XXX..
Fifth Third Bank.....	Cincinnati, OH.....		0.050			943,290	943,290	943,290	XXX..
0199999. Total Open Depositories.....		...XXX.....	...XXX.....	144	9	47,161,999	66,902,447	91,644,435	XXX..
0399999. Total Cash on Deposit.....		...XXX.....	...XXX.....	144	9	47,161,999	66,902,447	91,644,435	XXX..
0599999. Total Cash.....		...XXX.....	...XXX.....	144	9	47,161,999	66,902,447	91,644,435	XXX..

Statement as of March 31, 2013 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE