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QUARTERLY STATEMENT

As of June 30, 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 ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gafri.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

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

OTHER

John Paul Gruber	Senior Vice President	Michael Harrison Haney #	Vice President
Adrienne Susan Kessling	Senior Vice President	Michael William Mazur #	Vice President
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(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 August, 2013

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	15,859,839,370		15,859,839,370	14,408,665,965
2. Stocks:				
2.1 Preferred stocks	5,003,005		5,003,005	5,010,948
2.2 Common stocks	530,072,417	1,000	530,071,417	413,170,515
3. Mortgage loans on real estate:				
3.1 First liens	491,870,629		491,870,629	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)	85,097,583		85,097,583	83,097,329
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....46,820,340), cash equivalents ($..........0) and short-term investments ($.....187,246,212)	234,066,552		234,066,552	362,732,331
6. Contract loans (including $..........0 premium notes)	134,901,011		134,901,011	139,558,788
7. Derivatives	176,394,424		176,394,424	123,991,971
8. Other invested assets	95,505,737		95,505,737	87,196,085
9. Receivables for securities	8,862,913		8,862,913	
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)	17,621,613,640	1,000	17,621,612,640	16,096,561,865
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	159,503,019		159,503,019	144,386,956
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,649,669	17,762	2,631,907	981,087
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	11,234,417		11,234,417	11,466,077
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,295,890		5,295,890	5,053,823
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	4,941,836		4,941,836	4,769,072
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	2,413,969		2,413,969	2,709,262
18.2 Net deferred tax asset	63,035,141	33,951,568	29,083,573	39,698,699
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	693,039		693,039	852,892
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	2,112,655		2,112,655	3,606,563
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	252,836,155	3,436,716	249,399,439	198,524,136
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	18,126,329,431	37,407,046	18,088,922,385	16,508,610,432
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	18,126,329,431	37,407,046	18,088,922,385	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. Funds held as collateral	121,458,790		121,458,790	73,701,827
2502. Company-owned life insurance	117,256,661		117,256,661	115,196,922
2503. Accrued contractual fee income	10,450,351		10,450,351	9,364,150
2598. Summary of remaining write-ins for Line 25 from overflow page	3,670,352	3,436,716	233,636	261,237
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	252,836,155	3,436,716	249,399,439	198,524,136

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....15,138,998,598 less $..........0 included in Line 6.3 (including $.....20,586,359 Modco Reserve)	15,138,998,598	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)	864,141,285	673,225,388
4.	Contract claims:		
	4.1 Life	96,164,247	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 $.....878 accident and health premiums	351,336	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 $.....725,973 assumed and $.....1,196,310 ceded	1,922,283	6,382,483
	9.4 Interest Maintenance Reserve	80,971,441	76,045,492
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,737,474, accident and health $.....224,970 and deposit-type contract funds $..........0	4,962,444	5,067,659
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	15,063,291	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	8,095,551	5,887,310
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
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 $.....972,934 agents' credit balances	972,934	1,365,564
19.	Remittances and items not allocated	32,285,304	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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	126,818,349	98,774,291
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	281,802	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	203,893,048	16,582,684
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	131,089,029	81,794,892
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,706,010,941	15,233,864,320
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	16,706,010,941	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	765,002,609	764,977,734
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	615,396,335	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)	1,380,398,944	1,272,233,612
38.	Totals of Lines 29, 30 and 37	1,382,911,444	1,274,746,112
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,088,922,385	16,508,610,432

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	121,458,790	73,701,827
2502.	Accounts payable	5,071,041	5,223,787
2503.	Unclaimed property	2,484,889	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)	131,089,029	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	1,370,759,596	1,573,188,676	2,955,414,952
2. Considerations for supplementary contracts with life contingencies		84,712	499,072
3. Net investment income	494,585,497	395,856,958	856,797,125
4. Amortization of Interest Maintenance Reserve (IMR)	7,112,668	3,479,178	9,244,847
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	4,337,534	4,681,464	9,685,480
7. Reserve adjustments on reinsurance ceded	(1,256,552)	(851,391)	(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	2,655,567	3,116,524	6,142,684
8.3 Aggregate write-ins for miscellaneous income	16,509,274	6,925,844	19,644,832
9. Totals (Lines 1 to 8.3)	1,894,703,585	1,986,481,965	3,856,606,625
10. Death benefits	12,168,099	11,525,726	24,278,495
11. Matured endowments (excluding guaranteed annual pure endowments)	33,333	99,845	168,929
12. Annuity benefits	136,810,374	130,959,764	295,613,504
13. Disability benefits and benefits under accident and health contracts	54,067	3,446,658	3,707,119
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	397,144,061	325,375,173	760,000,597
16. Group conversions	527	128	1,242
17. Interest and adjustments on contract or deposit-type contract funds	57,639,831	62,269,188	126,633,368
18. Payments on supplementary contracts with life contingencies	3,427	31,437	34,864
19. Increase in aggregate reserves for life and accident and health contracts	1,015,393,431	1,213,471,701	2,184,626,208
20. Totals (Lines 10 to 19)	1,619,247,150	1,747,179,620	3,395,064,326
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	81,178,974	104,392,421	177,019,513
22. Commissions and expense allowances on reinsurance assumed	(1,270,018)	(1,256,405)	(2,420,856)
23. General insurance expenses	26,619,351	23,748,917	46,779,018
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,328,908	4,059,256	6,576,543
25. Increase in loading on deferred and uncollected premiums	(710,046)	(681,591)	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)	1,733,394,319	1,877,442,219	3,623,449,079
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	161,309,266	109,039,746	233,157,546
30. Dividends to policyholders	13,677		217,694
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	161,295,588	109,039,746	232,939,852
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	65,213,482	66,072,325	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)	96,082,106	42,967,421	139,437,952
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....919,534 (excluding taxes of $.....6,482,333 transferred to the IMR)	3,610,854	813,256	16,161,920
35. Net income (Line 33 plus Line 34)	99,692,960	43,780,677	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)	99,692,960	43,780,677	155,599,872
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....7,520,871	59,353,365	60,691,886	70,599,937
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(534,037)	13,775,325	(1,835,865)
41. Change in nonadmitted assets	(1,316,747)	2,459,968	(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	(28,044,058)	(56,680,199)	(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	(1,329,601)	(2,318,071)	(4,186,968)
52. Dividends to stockholders	(20,000,000)		
53. Aggregate write-ins for gains and losses in surplus	343,451	385,599	645,790
54. Net change in capital and surplus (Lines 37 through 53)	108,165,332	62,095,186	204,242,107
55. Capital and surplus as of statement date (Lines 36 + 54)	1,382,911,444	1,132,599,190	1,274,746,112

DETAILS OF WRITE-INS

08.301.	Contractual rider fee income	10,701,363	5,132,454	13,843,590
08.302.	Reinsurance experience refund	3,729,591	(257,680)	1,289,668
08.303.	Interest on company-owned life insurance	2,059,739	2,043,769	4,147,369
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	18,581	7,301	364,206
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	16,509,274	6,925,844	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	343,451	385,599	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)	343,451	385,599	645,790

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	1,371,132,131	1,578,944,587	2,956,358,787
2. Net investment income	516,899,799	404,339,676	869,194,826
3. Miscellaneous income	12,555,964	3,555,302	22,559,973
4. Total (Lines 1 through 3)	1,900,587,894	1,986,839,565	3,848,113,586
5. Benefit and loss related payments	554,179,124	469,829,256	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	113,973,716	129,706,576	228,653,194
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $.....7,401,867 tax on capital gains (losses)	72,288,000	93,336,000	134,555,293
10. Total (Lines 5 through 9)	740,440,840	692,871,832	1,418,737,757
11. Net cash from operations (Line 4 minus Line 10)	1,160,147,054	1,293,967,733	2,429,375,829
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	904,829,005	637,076,495	1,722,743,445
12.2 Stocks	18,111,074	17,204,590	130,712,434
12.3 Mortgage loans	55,069,772	2,114,747	22,185,233
12.4 Real estate			
12.5 Other invested assets	37,623,991	34,402,810	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)	1,015,633,842	690,798,642	1,952,955,391
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,303,124,651	1,528,398,206	3,605,428,271
13.2 Stocks	90,034,283	115,292,905	149,332,457
13.3 Mortgage loans	73,709,433	68,750,000	204,231,500
13.4 Real estate	3,680,261	1,086,636	2,669,862
13.5 Other invested assets	58,134,714	48,188,278	95,745,261
13.6 Miscellaneous applications	(98,249,548)	48,520,886	69,165,771
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,430,433,794	1,810,236,911	4,126,573,122
14. Net increase (decrease) in contract loans and premium notes	(4,657,777)	(3,570,357)	(5,357,020)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,410,142,175)	(1,115,867,912)	(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	136,330,173	(84,968,863)	(153,481,557)
16.5 Dividends to stockholders	20,000,000		
16.6 Other cash provided (applied)	4,999,169	11,816,289	(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)	121,329,342	(73,152,574)	(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)	(128,665,779)	104,947,247	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)	234,066,552	315,458,932	362,732,331

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

20.0001 Exchanges	6,897,212	3,357,534	20,761,777
20.0002 Capitalized interest	391,435	312,482	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

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	25,478,257	26,584,463	52,691,354
3. Ordinary individual annuities	1,349,102,162	1,548,054,559	2,682,898,170
4. Credit life (group and individual)			
5. Group life insurance	(18,545)	(2,870)	(8,501)
6. Group annuities	11,260,548	12,238,127	21,989,423
7. A&H - group	36,049	40,435	79,495
8. A&H - credit (group and individual)			
9. A&H - other	5,352,557	6,208,177	11,925,699
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,391,211,029	1,593,122,890	2,769,575,641
12. Deposit-type contracts	6,372,412	3,227,411	11,188,901
13. Total	1,397,583,441	1,596,350,300	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	June 30, 2013	December 31, 2012
(1) State basis	Ohio	$ 99,692,960	$ 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		$ 99,692,960	$ 155,599,872
Surplus			
(5) Statutory surplus state basis	Ohio	$ 1,382,911,444	$ 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		$ 1,382,911,444	$ 1,274,746,112

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 second 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	$ 24,887,202
2. 12 Months or Longer	22,187,854

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

1. Less than 12 Months	$ 1,165,243,705
2. 12 Months or Longer	222,025,237

(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 June 30, 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) are as follows:

	06-2013			12-2012			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 85,508,831	$ 10,065,340	$ 95,574,171	$ 82,946,521	$ 9,779,378	$ 92,725,899	$ 2,562,310	$ 285,962	$ 2,848,272
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	85,508,831	10,065,340	95,574,171	82,946,521	9,779,378	92,725,899	2,562,310	285,962	2,848,272
d. Deferred tax assets nonadmitted	33,951,568	-	33,951,568	31,391,350	-	31,391,350	2,560,218	-	2,560,218
e. Subtotal net admitted deferred tax asset	51,557,263	10,065,340	61,622,603	51,555,171	9,779,378	61,334,549	2,092	285,962	288,054
f. Deferred tax liabilities	14,547,429	17,991,601	32,539,030	14,493,144	7,142,705	21,635,849	54,285	10,848,896	10,903,181
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 37,009,834	$ (7,926,261)	$ 29,083,573	$ 37,062,027	$ 2,636,673	$ 39,698,700	$ (52,193)	$ (10,562,934)	$ (10,615,127)

2. Admission calculation components, SSAP No. 101:

	06-2013			12-2012			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 37,009,834	$ 10,065,340	$ 47,075,174	$ 37,062,027	$ 9,779,378	$ 46,841,405	$ (52,193)	$ 285,962	$ 233,769
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	200,249,924	XXX	XXX	168,006,786	XXX	XXX	32,243,138
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	14,547,429	-	14,547,429	14,493,144	-	14,493,144	54,285	-	54,285
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 51,557,263	$ 10,065,340	$ 61,622,603	$ 51,555,171	$ 9,779,378	$ 61,334,549	$ 2,092	$ 285,962	$ 288,054

3. Other admissibility criteria:

	06-2013	12-2012
a. Ratio percentage used to determine recovery period and threshold limitation amount	921%	943%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 1,334,999,496	$ 1,120,045,238

4. Impact of tax planning strategies:

	06-2013			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%	0.0%	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%	0.0%	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:

	06-2013	12-2012	Change
a. Federal	$ 65,213,482	$ 93,496,618	$ (28,283,136)
b. Foreign	-	5,282	(5,282)
c. Subtotal	$ 65,213,482	$ 93,501,900	$ (28,288,418)
d. Federal income tax on net capital gains	7,401,867	18,850,990	(11,449,123)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 72,615,349	$ 112,352,890	$ (39,737,541)

2. Deferred tax assets:

		06-2013	12-2012	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	27,539,167	27,261,938	277,229
4	Investments	-	-	-
5	Deferred acquisition costs	46,082,510	43,881,896	2,200,614
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	116,950	118,355	(1,405)
9	Pension accrual	2,055,972	2,075,522	(19,550)
10	Receivables - nonadmitted	1,209,067	1,644,282	(435,215)
11	Net operating loss carry-forward	703,828	869,442	(165,614)
12	Tax credit carry-forward	-	-	-
13	Other	2,321,323	1,769,792	551,531
14	Accruals	5,480,015	5,325,294	154,721
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$ 85,508,831	$ 82,946,521	$ 2,562,310
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	33,951,568	31,391,350	2,560,218
d.	Admitted ordinary deferred tax assets	$ 51,557,263	$ 51,555,171	$ 2,092
e.	Capital			
1	Investments	$ 10,064,990	$ 9,779,028	$ 285,962
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	350	350	-
99	Subtotal	$ 10,065,340	$ 9,779,378	$ 285,962
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	-	-	-
h.	Admitted capital deferred tax assets	$ 10,065,340	$ 9,779,378	$ 285,962
i.	Admitted deferred tax assets	$ 61,622,603	$ 61,334,549	$ 288,054

3. Deferred tax liabilities:

		06-2013	12-2012	Change
a.	Ordinary			
1	Investments	$ 581,107	$ 4,442	$ 576,665
2	Fixed assets	3,393,929	3,933,076	(539,147)
3	Deferred and uncollected premium	4,941,389	4,412,638	528,751
4	Policyholder reserves	4,253,156	4,772,867	(519,711)
5	Other	226,085	155,619	70,466
6	Policy loans	1,151,763	1,214,502	(62,739)
99	Subtotal	$ 14,547,429	$ 14,493,144	$ 54,285
b.	Capital			
1	Investments	$ 17,991,601	$ 7,142,705	$ 10,848,896
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 17,991,601	$ 7,142,705	$ 10,848,896
c.	Deferred tax liabilities	$ 32,539,030	$ 21,635,849	$ 10,903,181

	06-2013	12-2012	Change
4. Net deferred tax assets/liabilities	$ 29,083,573	$ 39,698,700	$ (10,615,127)

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:

	06-2013	12-2012
Provision computed at statutory rate (operations and realized gains/losses)	$ 62,031,990	$ 105,890,854
Permanent differences:		
Dividend exclusion	(39,371)	(53,360)
Stock options	(50,507)	(19,136)
Company-owned life insurance	(720,909)	(1,451,579)
Ceding commission	(465,360)	(1,465,439)
Provision to return adjustments	-	(245,953)
Other	444	151,662
Total permanent differences	(1,275,703)	(3,083,805)
Timing adjustments:		
Investment differences	(4,776,843)	(4,457,086)
Reserves	618,525	1,059,749
DAC tax adjustment	2,200,613	7,259,475
Accounts payable	187,608	(87,474)
Provision to return (primarily investment-related items)	-	(6,319,365)
Fixed assets	123,160	142,501
Sale of subsidiary	-	(1,368,920)
Other	348,319	(531,665)
Total timing adjustments	(1,298,618)	(4,302,785)
Other adjustments		
Unrealized gain (loss) on options	13,157,680	13,296,978
Other	-	551,648
Total other adjustments	13,157,680	13,848,626
Federal income tax expense on operations and realized gains/losses	$ 72,615,349	$ 112,352,890
Gross change in deferred tax asset		
Timing adjustments	$ 1,298,618	$ 4,302,785
Impact of non-admitted assets	435,215	2,092,998
Unrealized gains/losses	7,520,871	8,953,964
Software development	52,303	(1,111,993)
Credit swaps	(980,000)	(1,921,500)
Sale of subsidiary	-	(1,368,927)
Other	(272,097)	(157,499)
Total change in deferred tax asset recorded directly to surplus	8,054,909	10,789,828
Total statutory income tax expense	$ 80,670,258	$ 123,142,718

E. (1) At June 30, 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 $2,010,936. 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	$ 65,213,482	$ 7,401,867	$ 72,615,349
2012	89,870,635	20,301,375	110,172,010
2011	52,062,655	12,784,513	64,847,168

(3) At June 30, 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	-	9,405,061	1,398,727	10,803,788
Commerical MBS	-	-	-	-
All other bonds	-	10	80	90
Total bonds	-	9,405,071	1,398,807	10,803,878
Non-affiliated common stock	196,764,768	38,776,039	93,633,930	329,174,737
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	174,397,055	-	174,397,055
Interest rate swaptions	-	1,997,369	-	1,997,369
Total assets accounted for at fair value	$ 196,764,768	$ 224,575,534	$ 95,032,737	$ 516,373,039

Notes to Financial Statements

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

	Beginning Balance at 3/31/2013	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 6/30/2013
States, municipalities and political subdivisions	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Residential MBS	1,488,691	-	-	10,486	(67,639)	-	-	(32,812)	-	1,398,726
All other bonds	80	-	-	-	-	-	-	-	-	80
Non-affiliated common stock	88,601,467	-	(8,600,000)	(1,649,212)	(2,243,775)	19,525,450	-	(2,000,000)	-	93,633,930
Non-affiliated preferred stock	15,146	-	(15,146)	-	-	-	-	-	-	-
Total	$ 90,105,384	$ -	$ (8,615,146)	$ (1,638,726)	$ (2,311,414)	$ 19,525,450	$ -	$ (2,032,812)	$ -	$ 95,032,736

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	$ 40,110,535	$ 39,066,278	$ 2,872,817	$ 17,471,705	$ 19,766,013	$ -
States, municipalities and political subdivisions	2,108,544,190	2,091,618,588	-	2,088,382,694	20,161,496	-
Foreign government	27,850,903	25,681,152	-	27,850,903	-	-
Residential MBS	3,023,472,322	2,768,875,106	-	2,772,822,970	250,649,352	-
Commercial MBS	2,108,373,169	1,934,894,645	-	2,085,459,701	22,913,468	-
Asset backed securities	1,657,386,761	1,627,017,648	-	1,346,332,867	311,053,894	
All other bonds	7,809,028,987	7,372,684,283	7,669,900	7,564,085,239	237,273,848	-
Total bonds	$ 16,774,766,867	$ 15,859,837,700	$ 10,542,717	$ 15,902,406,079	$ 861,818,071	$ -
Non affiliated common stock	329,174,737	329,174,737	196,764,768	38,776,039	93,633,930	-
Non affiliated preferred stock	5,215,146	5,003,004	-	5,200,000	15,146	-
Other Invested assets - schedule BA	105,377,334	95,505,738	-	-	105,377,334	-
Mortgage loans	491,762,000	491,870,629	-	-	491,762,000	-
Equity index call options	174,397,055	174,397,055	-	174,397,055	-	-
Interest rate swaptions	1,997,369	1,997,369	-	1,997,369	-	-
Policy loans	134,901,011	134,901,011	-	-	134,901,011	-
Total financial assets	$ 18,017,591,519	$ 17,092,687,243	$ 207,307,485	$ 16,122,776,542	$ 1,687,507,492	$ -

Notes to Financial Statements

21. OTHER ITEMS – No significant change.

22. EVENTS SUBSEQUENT – No significant change.

    There have been no events subsequent to June 30, 2013 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

    The company became a member of the Federal Home Loan Bank (“FHLB”) on August 14, 2009. Through its association with FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $33.6 million and $25.7 million of FHLB stock at June 30, 2013 and December 31, 2012, respectively. The Company borrowed $200.0 million through the FHLB membership in the second quarter of 2013. The Company has now borrowed $440.0 million since becoming a member of the FHLB in 2011. Per the funding agreement, the Company was required to purchase an additional 40,000 shares ($4.0 million) of the FHLB stock. The Company also posted collateral to the FHLB of assets with a fair value of approximately $585.9 million as of June 30, 2013. The deposit contract liabilities and related assets are accounted for in the Company’s general account.

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.

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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011......................

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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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: $........................710,607

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: $...................16,342,070

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 190,305,018	$ 200,897,680
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 19,657,519	$ 18,836,421
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 209,962,537	$ 219,734,101
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 Name of Custodian(s)	2 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 Name(s)	2 Location(s)	3 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 Old Custodian	2 New Custodian	3 Date of Change	4 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 Central Registration Depository	2 Name(s)	3 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
87819#AA2 TD BK MIAMI CTL 3.79% 1/15/2038

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$ 1,863,027
1.13	Commercial mortgages	$ 490,007,602
1.14	Total mortgages in good standing	$ 491,870,629
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)	$ 491,870,629
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	238,101	32,655,153	88,973		32,982,228	65,393
2.	Alaska AK	L	13,407	397,439	22,106		432,953	
3.	Arizona AZ	L	515,557	17,287,938	3,437		17,806,932	
4.	Arkansas AR	L	191,365	7,393,817	6,994		7,592,177	
5.	California CA	L	5,197,335	85,984,186	2,686		91,184,207	218,597
6.	Colorado CO	L	317,598	11,327,335	75,645		11,720,578	
7.	Connecticut CT	L	388,121	40,953,943	6,600		41,348,665	226,226
8.	Delaware DE	L	58,522	5,310,920			5,369,441	
9.	District of Columbia DC	L	30,735	2,628,661			2,659,397	
10.	Florida FL	L	1,979,701	124,620,661	279,239		126,879,601	20,466
11.	Georgia GA	L	986,516	36,972,130	69,523		38,028,168	43,842
12.	Hawaii HI	L	202,648	2,726,218	84		2,928,949	43,842
13.	Idaho ID	L	94,864	5,829,168	1,197		5,925,228	
14.	Illinois IL	L	897,092	47,963,015	92,072		48,952,178	
15.	Indiana IN	L	270,210	38,574,779	170,704		39,015,693	176,872
16.	Iowa IA	L	132,579	8,322,123	202,610		8,657,311	17,537
17.	Kansas KS	L	211,253	7,108,885	222,891		7,543,029	
18.	Kentucky KY	L	225,823	28,282,356	529,919		29,038,098	
19.	Louisiana LA	L	274,998	28,073,613			28,348,611	
20.	Maine ME	L	118,628	5,218,565	3,048		5,340,240	
21.	Maryland MD	L	648,933	33,913,687	2,274		34,564,893	
22.	Massachusetts MA	L	479,743	32,005,330	2,707		32,487,780	2,483,900
23.	Michigan MI	L	267,777	68,917,443	4,865		69,190,085	385,789
24.	Minnesota MN	L	371,869	24,737,686	1,253		25,110,809	213,436
25.	Mississippi MS	L	152,467	15,688,238	7,416		15,848,121	
26.	Missouri MO	L	314,878	22,151,131	252,727		22,718,736	
27.	Montana MT	L	11,783	2,181,828	7,913		2,201,525	
28.	Nebraska NE	L	141,979	5,017,392	65,480		5,224,852	
29.	Nevada NV	L	335,985	6,910,542	3,529		7,250,057	
30.	New Hampshire NH	L	74,842	13,426,375	48,768		13,549,986	113,990
31.	New Jersey NJ	L	929,285	51,852,931	1,842		52,784,058	
32.	New Mexico NM	L	221,428	4,178,642			4,400,070	251,655
33.	New York NY	N	135,865	14,656,860	4,225		14,796,950	
34.	North Carolina NC	L	999,193	66,343,063	982,806		68,325,061	541,442
35.	North Dakota ND	L	47,748	1,465,108			1,512,857	56,820
36.	Ohio OH	L	585,042	95,761,064	49,152		96,395,259	102,928
37.	Oklahoma OK	L	540,075	8,295,843	170,940		9,006,859	442,648
38.	Oregon OR	L	142,807	8,293,244	47,673		8,483,724	
39.	Pennsylvania PA	L	1,114,639	91,774,669	24,459		92,913,767	146,486
40.	Rhode Island RI	L	70,595	4,835,940	1,705		4,908,240	
41.	South Carolina SC	L	436,019	26,329,771	517,912		27,283,701	48,226
42.	South Dakota SD	L	43,904	2,211,987	4,401		2,260,293	
43.	Tennessee TN	L	465,573	48,670,559	460,784		49,596,916	
44.	Texas TX	L	2,841,316	51,368,963	204,045		54,414,324	462,857
45.	Utah UT	L	125,546	14,703,008	51,868		14,880,422	
46.	Vermont VT	L	42,800	2,951,435	10,295		3,004,530	32,443
47.	Virginia VA	L	965,680	42,023,784	174,585		43,164,048	59,913
48.	Washington WA	L	425,277	34,816,445	164,776		35,406,498	217,106
49.	West Virginia WV	L	78,247	5,510,835	2,990		5,592,072	
50.	Wisconsin WI	L	270,606	19,817,327	295,910		20,383,843	
51.	Wyoming WY	L	24,325	1,559,848	1,527		1,585,700	
52.	American Samoa AS	N					0	
53.	Guam GU	L	85,171				85,171	
54.	Puerto Rico PR	N	1,640				1,640	
55.	US Virgin Islands VI	L	2,774	343,824			346,598	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	1,743				1,743	
58.	Aggregate Other Alien OT	XXX	14,715	17,006	0	0	31,721	0
59.	Subtotal	(a) 52	25,757,322	1,360,362,711	5,346,556	0	1,391,466,589	6,372,412
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	74,925		33,933		108,858	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	25,832,247	1,360,362,711	5,380,490	0	1,391,575,447	6,372,412
96.	Plus Reinsurance Assumed	XXX	4,196,122	466,761			4,662,883	
97.	Totals (All Business)	XXX	30,028,369	1,360,829,471	5,380,490	0	1,396,238,330	6,372,412
98.	Less Reinsurance Ceded	XXX	19,702,371	23,338	5,380,490		25,106,199	12,390
99.	Totals (All Business) less Reinsurance Ceded	XXX	10,325,998	1,360,806,133	0	0	1,371,132,131	6,360,022

DETAILS OF WRITE-INS

58001.	Other Foreign	XXX	14,715	17,006			31,721	
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	14,715	17,006	0	0	31,721	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 Domicilied 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 Oil & Gas Holdings, LLC	PA	46-3246684	
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	
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	
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

Entity	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Insurance Company *	OH	31-0501234	16691
— — American Signature Underwriters, Inc.	OH	31-1463075	
— — Brothers Property Corporation (80%)	OH	59-2840291	
— — — Brothers Le Pavillon, LLC	DE	20-5173494	
— — — — Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
— — — Brothers Pennsylvanian Corporation	PA	25-1754638	
— — — Brothers Property Management Corporation	OH	59-2840294	
— — Crescent Centre Apartments ^	OH	20-4498054	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia de Seguros, S.A. de C.V. *	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 (51.7%)	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	
— 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

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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.	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	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.	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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.	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-0823725				Dixie Terminal Corporation	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.	
			06-1356481				Great American Financial Resources, Inc.	DE	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
			31-1475936				AAG Holding Company, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			58-646032				Great American Financial Statutory Trust IV	CT	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH		AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	DS	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	DS	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	DS	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			45-3988240				FT Liquidation, LLC	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-4604276				GALIC - Bay Bridge Marina, LLC	FL	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC-Sorrento, LLC	FL	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			31-1391777				GALIC Brothers, Inc.	OH	DS	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	IL	DS	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Skipjack Marina Corp.	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2180806				United Teacher Associates, Ltd.	TX	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	1

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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.	
			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	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	Unites States Commodities Producers LLC	Ownership	1.000	American Financial Group, Inc.	2
			27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	99.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	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
			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.	

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			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, Compañia de Seguros, S.A. de C.V.	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, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.	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	51.700	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.	
			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	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1415856				Vanliner Group, Inc.	DE	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	NIA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	Vanliner Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Vanliner Reinsurance Limited	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.	
			31-1119320				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.
5	Company is affiliated but not owned

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.
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Bar Code:

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Inventory and prepaid assets on real estate holdings	2,534,444	2,534,444	0	
2505. Accounts receivable	1,135,909	902,272	233,636	261,237
2597. Summary of remaining write-ins for Line 25	3,670,352	3,436,716	233,636	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	18,581	7,301	364,206
08.397. Summary of remaining write-ins for Line 8.3	18,581	7,301	364,206

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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	3,680,261	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	1,680,007	3,990,952
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	85,097,583	83,097,329
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	85,097,583	83,097,329

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	473,137,934	291,111,463
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	72,894,992	204,231,500
2.2 Additional investment made after acquisition	814,441	
3. Capitalized deferred interest and other		
4. Accrual of discount	93,034	151,967
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		(171,764)
7. Deduct amounts received on disposals	55,069,772	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)	491,870,629	473,137,934
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	491,870,629	473,137,934
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	491,870,629	473,137,934

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	87,196,085	55,164,040
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	35,048,042	67,987,086
2.2 Additional investment made after acquisition	23,086,672	27,758,175
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(12,173,657)	13,491,692
6. Total gain (loss) on disposals	(27,414)	109,371
7. Deduct amounts received on disposals	37,623,991	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)	95,505,738	87,196,085
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	95,505,738	87,196,085

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	14,826,848,427	12,771,876,482
2. Cost of bonds and stocks acquired	2,393,158,927	3,754,760,727
3. Accrual of discount	49,935,167	92,184,351
4. Unrealized valuation increase (decrease)	40,457,604	31,913,744
5. Total gain (loss) on disposals	23,083,279	68,535,985
6. Deduct consideration for bonds and stocks disposed of	922,924,920	1,853,455,879
7. Deduct amortization of premium	15,643,693	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)	16,394,914,791	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)	16,394,913,791	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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	11,376,098,187	1,134,661,118	458,547,585	42,326,878	11,376,098,187	12,094,538,598		10,932,736,971
2. Class 2 (a)	3,254,571,103	199,177,645	79,233,202	(33,547,112)	3,254,571,103	3,340,968,434		3,220,677,973
3. Class 3 (a)	369,860,138	5,315,612	37,445,095	12,289,581	369,860,138	350,020,236		420,435,845
4. Class 4 (a)	141,775,097	82,212,132	14,772,117	(4,312,304)	141,775,097	204,902,808		137,273,006
5. Class 5 (a)	46,928,810	(122,267)	6,922,967	3,060,834	46,928,810	42,944,410		23,207,844
6. Class 6 (a)	6,503,149	8,159,709	1,633,720	681,958	6,503,149	13,711,096		6,679,892
7. Total Bonds	15,195,736,484	1,429,403,949	598,554,686	20,499,835	15,195,736,484	16,047,085,582	0	14,741,011,531
PREFERRED STOCK								
8. Class 1								
9. Class 2	4,987,885			(27)	4,987,885	4,987,858		
10. Class 3								
11. Class 4	15,146				15,146	15,147		
12. Class 5								
13. Class 6								
14. Total Preferred Stock	5,003,031	0	0	(27)	5,003,031	5,003,005	0	0
15. Total Bonds and Preferred Stock	15,200,739,515	1,429,403,949	598,554,686	20,499,808	15,200,739,515	16,052,088,587	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 $.....187,246,213; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	187,246,213	XXX	187,246,213	82,900	

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	236,481,686	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	381,581,040	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)	187,246,213	332,345,566
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	187,246,213	332,345,566

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	64,249,142
3.	Unrealized valuation increase (decrease)	41,648,250
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	222,620
6.	Amortization	(53,272,319)
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)	176,394,424
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	176,394,424

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		0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus				
3.24	Section 1, Column 19, prior year		0	0	
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

NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check		
1.	Part A, Section 1, Column 14	176,394,424	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		176,394,424
4.	Part D, Section 1, Column 5	176,394,424	
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	176,394,424	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		176,394,424
10.	Part D, Section 1, Column 8	176,394,424	
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

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				71,200
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				5,982
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				1,572,907
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				34,399
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				111,303
Building, Land, and Improvements	Florida City	FL	09/24/2009	Florida City Center				9,156
0199999. Totals					0	0	0	1,804,947
0399999. Totals					0	0	0	1,804,947

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SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
Embassy Suites Nashville	Nashville	TN		10/25/2012	4.650		593,489	16,900,000
Stoneleigh Hotel	Dallas	TX		05/23/2013	4.900	20,000,000		45,000,000
Whispering Wind	Phoenix	AZ		05/17/2013	4.400	8,500,000		12,300,000
Semoran	Orlando	FL		05/17/2013	4.400	12,000,000		16,100,000
Valassis as Sky Harbor	Phoenix	AZ		06/27/2013	4.500	8,644,992		11,500,000
Stonebridge at Castle Hills	Lewisville	TX		06/21/2013	4.900	9,250,000		15,300,000
4S Health Center	San Diego	CA		06/28/2013	4.150	14,500,000		20,750,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	72,894,992	593,489	137,850,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	72,894,992	593,489	137,850,000
3399999. Total Mortgages				XXX	XXX	72,894,992	593,489	137,850,000

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Lauderdale Marine Center	Lauderdale	FL		06/02/2010	06/28/2013	36,689,882					0		36,689,882	36,689,882			0
0199999. Total - Mortgages Closed by Repayment						36,689,882	0	0	0	0	0	0	36,689,882	36,689,882	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/12/2013	117,953					0		117,953	117,953			0
JQH - Murfreesboro	Murfreesboro	TN		08/16/2007	06/03/2013	155,973					0		155,973	155,973			0
633 Folsom	San Francisco	CA		05/27/2010	06/12/2013	72,805					0		72,805	72,805			0
Bella Roe Plaza	Reoland Park	KS		09/28/2010	06/12/2013	24,318					0		24,318	24,318			0
One Greenway Centre	Franklin	TN		01/14/2011	06/12/2013	116,670					0		116,670	116,670			0
Oaks at Bentwater	Rockport	TX		02/04/2011	06/12/2013	53,557					0		53,557	53,557			0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	06/12/2013	75,439					0		75,439	75,439			0
Old Standard	Cincinnati	OH		01/01/2006	06/07/2013	41,633					0		41,633	41,633			0
OCWEN	Cincinnati	OH		01/01/2006	06/07/2013	3,783					0		3,783	3,783			0
Koyo Building	Greenville	SC		08/31/2011	06/12/2013	65,667					0		65,667	65,667			0
Santa Monica Pacific Pier (	Santa Monica	CA		09/28/2011	06/12/2013	80,945					0		80,945	80,945			0
Miami Beach Marina	Miami	FL		11/12/2011	06/12/2013	132,239					0		132,239	132,239			0
Convention Center Parking	Philidelphia	PA		01/31/2012	06/12/2013	48,174					0		48,174	48,174			0
Willow Lakes Apartments.	Port Arthur	TX		02/07/2012	06/12/2013	167,939					0		167,939	167,939			0

Statement as of June 30, 2013 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Elitch Gardens	Denver	CO		05/01/2012	06/12/2013	128,834					0		128,834	128,834			0
McHenry Row	Baltimore	MD		06/29/2012	06/12/2013	99,159					0		99,159	99,159			0
Montauk Yacht Club	Montauk	NY		10/19/2012	06/12/2013	65,405					0		65,405	65,405			0
0299999. Total - Mortgages With Partial Repayments						1,450,492	0	0	0	0	0	0	1,450,492	1,450,492	0	0	0
0599999. Total Mortgages						38,140,374	0	0	0	0	0	0	38,140,374	38,140,374	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
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-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
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			36,225			2.7
000000 00 0	Pineapple Square Properties, LLC	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006			46,378			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			988,679			1.0
000000 00 0	Vida Side Pocket II, L.P.	Austin	TX	Vida Side Pocket II, L.P.		04/29/2013		14,000,000				23.5
000000 00 0	Centrifuse Capital Fund I, LLC	Cincinnati	OH	Centrifuse Capital Fund I, LLC		06/28/2013		48,042				2.7
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								14,048,042	1,071,282	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			89,700			65.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	89,700	0	0	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	AMMC CLO XIII UBS Warehouse	George Town	KY	UBS Securities LLC		06/04/2013		21,000,000				70.0
3799999. Total - Any Other Class of Asset - Unaffiliated								21,000,000	0	0	0	XXX
3999999. Subtotal - Unaffiliated								35,048,042	1,071,282	0	0	XXX
4099999. Subtotal - Affiliated								0	89,700	0	0	XXX
4199999. Totals								35,048,042	1,160,982	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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
909279 AQ 4	United Air E 10.36% 11-27-12 AL11 SF	Wilmington	DE	Distribution	12/31/2006	04/15/2013						0			809		809	809	
909285 AA 6	United Air Pass-Th. Cert 8.25% 4-26-08	Wilmington	DE	Distribution	12/31/2006	04/15/2013						0			2,432		2,432	2,432	
1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil							0	0	0	0	0	0	0	0	3,240	0	3,240	3,240	0
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	04/17/2013	532,967					0		532,967	532,967			0	56,533
000000 00 0	Panda Hereford - Ethanol Acquisition, LLC	Wilmington	DE	Distribution	05/09/2009	04/12/2013						0			140,593		140,593	140,593	
000000 00 0	Stanley Martin Community, LLC	Reston	VA	Distribution	12/09/2009	04/01/2013	52,470					0		52,470	52,470			0	
000000 00 0	Seapoint Venture II L.P.	Wilmington	DE	Distribution	08/25/2005	05/16/2013	4,501					0		4,501	4,501			0	
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Distribution	08/19/2011	06/28/2013	72,548					0		72,548	72,548			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							662,486	0	0	0	0	0	0	662,486	803,079	0	140,593	140,593	56,533
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	GALIC - Sorrento, LLC	Coral Gables	FL	Distribution	06/27/2012	05/22/2013	456,226					0		456,226	456,226			0	1,136
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							456,226	0	0	0	0	0	0	456,226	456,226	0	0	0	1,136
Any Other Class of Asset - Affiliated																			
000000 00 0	AMMC CLO XII UBS Warehouse	George Town	KY	UBS Securities LLC	12/19/2012	04/01/2013						0		35,000,000	35,000,000			0	1,651,858

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
3899999. Total - Any Other Class of Asset - Affiliated							0	0	0	0	0	0	0	35,000,000	35,000,000	0	0	0	1,651,858
3999999. Subtotal - Unaffiliated							662,486	0	0	0	0	0	0	662,486	806,319	0	143,833	143,833	56,533
4099999. Subtotal - Affiliated							456,226	0	0	0	0	0	0	35,456,226	35,456,226	0	0	0	1,652,994
4199999. Totals							1,118,712	0	0	0	0	0	0	36,118,712	36,262,545	0	143,833	143,833	1,709,527

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
594612 BC 6	MICHIGAN ST SCH LOAN BD A 3. 5/15/226		4/11/213	CITIGROUP		3,987,040	4,000,000		1FE
68607L XQ 5	OR ST PENSION 5.892 6/1/227		06/20/2013	MORGAN STANLEY		3,405,074	2,805,000	11,018	1FE
68607L XQ 5	OR ST PENSION 5.892 06/01/2027		06/21/2013	BARCLAYS CAPITAL		12,010,100	10,000,000	44,190	1FE
68607L XQ 5	OR ST PENSION 5.892 06/01/2027		06/21/2013	CITIGROUP		12,090,400	10,000,000	67,103	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					31,492,614	26,805,000	122,311	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
05914F JP 6	BALTIMORE CNTY MD BABS 4.45 11/01/2026		06/03/2013	BARCLAYS CAPITAL		11,640,257	10,330,000	44,692	1FE
05914F JS 0	BALTIMORE CNTY MD BABS 4.85 11/01/2029		06/11/2013	BARCLAYS CAPITAL		14,558,849	12,925,000	99,253	1FE
592112 DR 4	NASHVILLE GOVT-BAB 5.707 07/01/2034		06/19/2013	BARCLAYS CAPITAL		3,106,237	2,675,000	73,363	1FE
631294 4C 6	NASHUA NH 4.226 01/15/2032		04/11/2013	MORGAN KEEGAN		3,241,320	3,000,000	32,047	1FE
73723R SR 5	PORTSMOUTH REF B TXB 3.939 02/01/2030		06/05/2013	CITIGROUP		12,375,000	12,375,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					44,921,663	41,305,000	249,355	XXX
Bonds - U.S. Special Revenue and Special Assessment									
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		06/12/2013	STEPHENS		10,000,000	10,000,000		1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		04/19/2013	BANC OF AMERICA SECURITIES		8,500,000	8,500,000		1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		05/01/2013	BANC OF AMERICA SECURITIES		9,027,375	9,050,000	4,374	1FE
167725 AC 4	CHICAGO TRANSIT SER A 6.899 12/01/2040		06/03/2013	MORGAN KEEGAN		1,127,693	905,000	867	1FE
19633S AB 9	CO ST BRIDGE ENT BAB A 6.078 12/01/2040		05/23/2013	BARCLAYS CAPITAL		2,527,740	2,000,000	60,105	1FE
19633S AB 9	CO ST BRIDGE ENT BAB A 6.078 12/01/2040		05/28/2013	BARCLAYS CAPITAL		12,503,400	10,000,000	303,900	1FE
249218 BC 1	DENVER PUBLIC SCHS B 4.242 12/15/2037		04/18/2013	ROYAL BANK OF CANADA		3,000,000	3,000,000		1FE
3136AC FK 2	FNR 2013-4 GI IO 3.0 02/25/2043		04/29/2013	ROYAL BANK OF SCOTLAND		1,064,236		739	1
31393Y ED 3	FNR 2004-28 SB IO INV FLT 05/25/2034		05/28/2013	CANTOR FITZGERALD & CO		652,398		3,735	1
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		04/24/2013	MORGAN STANLEY		13,000,000	13,000,000		1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		05/16/2013	ROYAL BANK OF CANADA		11,000,000	11,000,000		1FE
45129W KB 5	ID HSG BABS A-2 6.348 07/15/2028		05/23/2013	MORGAN KEEGAN		10,079,040	8,000,000	189,029	1FE
45201L VE 2	IL HSG DEV AUTH B 3.205 07/01/2022		05/09/2013	RAMIREZ AND COMPANY		1,000,000	1,000,000		1FE
45201L VF 9	IL HSG DEV AUTH B 4.44 07/01/2033		05/09/2013	RAMIREZ AND COMPANY		5,000,000	5,000,000		1FE
45201L VM 4	IL HSG DEV AUTH B 3.355 07/01/2023		05/09/2013	RAMIREZ AND COMPANY		1,850,000	1,850,000		1FE
45201L VN 2	IL HSG DEV AUTH B 3.605 07/01/2024		05/09/2013	RAMIREZ AND COMPANY		1,850,000	1,850,000		1FE
45201L VP 7	IL HSG DEV AUTH B 4.105 07/01/2027		05/09/2013	RAMIREZ AND COMPANY		5,315,000	5,315,000		1FE
452227 FT 3	ILLINOIS BLDG IL BONDS 4.08 06/15/2036		04/16/2013	BANC OF AMERICA SECURITIES		4,128,040	4,000,000	56,213	1FE
452227 FT 3	ILLINOIS BLDG IL BONDS 4.08 06/15/2036		04/17/2013	BANC OF AMERICA SECURITIES		4,141,200	4,000,000	57,573	1FE
452227 FT 3	ILLINOIS BLDG IL BONDS 4.08 06/15/2036		04/24/2013	BANC OF AMERICA SECURITIES		4,127,400	4,000,000	60,747	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		05/23/2013	ROYAL BANK OF CANADA		6,000,000	6,000,000		1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		05/28/2013	ROYAL BANK OF CANADA		2,147,300	2,180,000		1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		05/29/2013	GEORGE K BAUM & CO		980,000	1,000,000	242	1FE
46615M AS 0	JEA DIST ENERGY SYS 4.238 10/01/30 (JEA)		06/07/2013	MORGAN KEEGAN		2,000,000	2,000,000		1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		04/19/2013	CITIGROUP		8,500,000	8,500,000		1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		04/19/2013	CITIGROUP		12,250,000	12,250,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39		06/20/2013	MORGAN STANLEY		2,068,002	1,800,000	6,882	1FE
575579 WX 1	MASS ST BAY TRANS AUTH 5.769 07/01/2031		06/21/2013	MORGAN KEEGAN		2,235,020	2,000,000	56,088	1FE
57604T AC 0	MA TRN FD REV 5.631 06/01/2030		06/21/2013	MORGAN KEEGAN		2,164,899	1,905,000	7,449	1FE
641667 NZ 9	NEW ALBANY-FLOYD IN SCH 3.11 01/15/2027		04/11/2013	MORGAN KEEGAN		5,000,000	5,000,000		1FE
64972B R2 3	NYC HSG DEV REV D-1 3.96 05/01/2028		06/20/2013	MORGAN STANLEY		4,000,000	4,000,000		1FE
64972B R3 1	NYC HSG DEV REV D-1 3.52 11/01/2025		06/20/2013	MORGAN STANLEY		2,500,000	2,500,000		1FE
649902 ZQ 9	NY ST DORM AUTH BABS 5.628 03/15/2039		06/20/2013	MORGAN KEEGAN		5,868,303	5,150,000	80,512	1FE
649902 ZQ 9	NY ST DORM AUTH BABS 5.628 03/15/2039		06/20/2013	MORGAN STANLEY		1,087,234	955,000	14,930	1FE
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		05/31/2013	JP MORGAN SECURITIES INC		20,355,000	20,355,000		1FE
783186 RC 5	RUTGERS NJ ST UNIV K 4.712 05/01/2033		06/14/2013	MORGAN STANLEY		5,000,000	5,000,000		1FE
79765R SV 2	SAN FRANCISCO CA BABS 6.00 11/01/2040		04/12/2013	MORGAN KEEGAN		3,196,062	2,515,000	69,582	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		05/17/2013	JP MORGAN SECURITIES INC		9,000,000	9,000,000		1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		06/13/2013	JP MORGAN SECURITIES INC		211,200	220,000	316	1FE
913366 EQ 9	UNIV OF CALIFORNIA CA 6.398 05/15/2031		06/04/2013	BARCLAYS CAPITAL		6,050,750	5,000,000	19,549	1FE
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035		04/11/2013	BANC OF AMERICA SECURITIES		7,504,722	6,150,000	138,008	1FE
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035		05/08/2013	RAYMOND JAMES & ASSOCIATES		1,005,819	830,000	21,956	1FE
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035		05/28/2013	MORGAN KEEGAN		1,760,670	1,500,000	3,567	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					220,778,502	208,280,000	1,156,363	XXX
Bonds - Industrial and Miscellaneous									
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46		01/01/2013	PAYDOWN		(167)	(167)		1FM
001055 AL 6	AFLAC INC 3.625 06/15/2023		06/03/2013	GOLDMAN SACHS		23,000,000	23,000,000		1FE
001055 AL 6	AFLAC INC 3.625 06/15/2023		06/03/2013	KEYBANK CAPITAL MARKET		999,330	1,000,000		1FE
00173T AC 1	AMMC 2004-3A C CLO FLT 07/25/2016	R	04/04/2013	ROYAL BANK OF SCOTLAND		10,083,438	10,250,000	32,679	1AM
00175E AA 6	AMMC 2006-7A A CLO FLT 12/19/2019	R	05/16/2013	GUGGENHEIM CAPITAL MARKET		343,044	345,527	162	1FE
00176C AJ 0	AMMC CLO 2013-12A D2 5.95 05/10/25	R	04/10/2013	UBS WARBURG		7,511,735	7,630,000		1AM
00176E AA 5	AMMC 2013-12A E CLO FLT 05/10/2025	R	06/25/2013	RBS SECURITIES/GREENWICH		2,433,750	2,750,000	31,860	1AM
00846U AJ 0	AGILENT TECH INC 3.875 07/15/2023		06/18/2013	BANC OF AMERICA SECURITIES		16,922,480	17,000,000		2FE
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025	I	04/24/2013	MORGAN STANLEY		3,000,000	3,000,000		1FE
020002 AZ 4	ALLSTATE CORP 3.15 06/15/2023		06/04/2013	WELLS FARGO BROKERAGE SERVICES		6,986,210	7,000,000		1FE
023850 AA 8	AMERICAN APPAREL 13.00 04/15/2020		04/01/2013	SEAPORT GROUP		2,667,500	2,750,000		5FE
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		05/23/2013	SUNTRUST CAPITAL		4,010,320	4,000,000	4,776	1FE
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		05/28/2013	SUNTRUST CAPITAL		2,980,230	3,000,000	4,093	1FE
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		06/19/2013	BARCLAYS CAPITAL		1,319,369	1,350,000	1,036	1FE
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		06/19/2013	CS FIRST BOSTON		2,929,980	3,000,000	2,303	1FE
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		06/19/2013	MORGAN STANLEY		4,897,450	5,000,000	3,838	1FE
053611 AG 4	AVERY DENNISON 3.35 04/15/2023		04/03/2013	BANC OF AMERICA SECURITIES		7,991,840	8,000,000		2FE
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35		01/01/2013	FACTOR UPDATE		(46,748)	(46,748)		6FE
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		04/26/2013	Capital Interest		5,691	6,579		1FM
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		05/26/2013	Capital Interest		5,781	6,644		1FM
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		06/26/2013	Capital Interest		5,805	6,672		1FM

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
05617L AC 1	BABSN 2012-1A B CLO FLT 04/15/2022	R	04/15/2013	ROYAL BANK OF SCOTLAND		3,684,375	3,750,000	868	1FE
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025	R	04/12/2013	GOLDMAN SACHS		6,500,000	6,500,000		1FE
067901 AP 3	BARRICK GOLD CORP 4.10 05/01/2023	I	04/29/2013	MORGAN STANLEY		5,987,820	6,000,000		2FE
071813 BL 2	BAXTER INTL 3.20 06/15/2023		06/04/2013	JP MORGAN SECURITIES INC		8,971,650	9,000,000		1FE
071813 BL 2	BAXTER INTL 3.20 06/15/2023		06/05/2013	CITIGROUP		5,007,200	5,000,000		1FE
071813 BL 2	BAXTER INTL 3.20 06/15/2023		06/19/2013	CS FIRST BOSTON		4,593,689	4,625,000	5,344	1FE
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		05/28/2013	GOLDMAN SACHS		6,058,725	6,402,880		1Z
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024	R	05/06/2013	CITIGROUP		13,951,000	14,000,000		1Z
08179X AC 9	BSP 2013-IIA A2A CLO FLT 07/15/2024	R	05/06/2013	CITIGROUP		2,000,000	2,000,000		1FE
09254D AC 9	BSIS 2006-4A C CLO FLT 04/20/2019	R	04/23/2013	ROYAL BANK OF SCOTLAND		3,670,000	4,000,000	425	1AM
09624Q AL 3	BLUEM 2005-1A A2 CLO FLT 11/15/2017	R	05/03/2013	CITIGROUP		1,965,000	2,000,000	3,007	1FE
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025	R	04/15/2013	CITIGROUP		16,500,000	16,500,000		1FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		05/31/2013	Private Placement		216,216	216,216		3FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		06/28/2013	Private Placement		72,072	72,072		3FE
109641 AG 5	BRINKER INTL IN 3.875 05/15/2023		05/08/2013	BANC OF AMERICA SECURITIES		3,996,040	4,000,000		2FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	06/25/2013	CITIGROUP		10,000,000	10,000,000		1FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	06/26/2013	CITIGROUP		3,015,000	3,000,000		1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	06/25/2013	CITIGROUP		4,500,000	4,500,000		2FE
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023		06/03/2013	BARCLAYS CAPITAL		4,990,500	5,000,000		2FE
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025	R	05/15/2013	RBS SECURITIES/GREENWICH		10,472,334	10,500,000		1Z
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		05/21/2013	CS FIRST BOSTON		4,999,892	5,000,000		1Z
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		05/21/2013	CS FIRST BOSTON		2,999,225	3,000,000		2FE
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		05/28/2013	ROYAL BANK OF CANADA		1,251,270	1,250,000		2FE
14754D AD 2	CASH AMER INTL 5.75 05/15/2018		05/08/2013	JEFFERIES & CO		6,000,000	6,000,000		4Z
14986D AJ 9	CD 2006-CD3 AJ MEZ 5.688 10/15/2048		04/01/2013	AMHERST SECURITIES CORP		3,494,531	3,750,000	1,778	1Z
166764 AH 3	CHEVRON CORP 3.191 06/24/2023		06/17/2013	BARCLAYS CAPITAL		5,000,000	5,000,000		1FE
172967 GT 2	CITIGROUP INC 3.50 05/15/2023		05/07/2013	CITIGROUP		3,978,280	4,000,000		2FE
19075C AH 6	CWCI 2007-C2 AJFX MEZ 5.568 04/15/47		06/05/2013	RBS SECURITIES/GREENWICH		988,281	1,000,000	1,392	1Z
19075C AH 6	CWCI 2007-C2 AJFX MEZ 5.568 04/15/47		06/06/2013	DEUTSCHE BANK		977,266	1,000,000	1,547	1Z
20047E AJ 1	COMM 2006-C8 AJ MEZ 5.377 12/10/2046		06/12/2013	WELLS FARGO BROKERAGE SERVICES		941,875	1,000,000	2,390	1Z
20048E AY 7	COMM 2013-LC6 A4 SEQ 2.941 01/10/2046		06/20/2013	CANTOR FITZGERALD & CO		8,812,497	9,310,000	19,775	1FE
22303Q AP 5	COVIDIEN INTL FIN SA 2.95 06/15/2023	R	05/13/2013	BANC OF AMERICA SECURITIES		4,988,650	5,000,000		1FE
22303Q AP 5	COVIDIEN INTL FIN SA 2.95 06/15/2023	R	05/15/2013	JP MORGAN SECURITIES INC		4,008,120	4,000,000	1,311	1FE
22545X BC 6	CSMC 2007-C1 AMFL MEZ FLT 02/15/2040		04/11/2013	AMHERST SECURITIES CORP		2,812,500	3,750,000	1,311	1AM
22545X BC 6	CSMC 2007-C1 AMFL MEZ FLT 02/15/2040		04/16/2013	AMHERST SECURITIES CORP		2,812,500	3,750,000	81	1AM
22547R AA 2	CREDITCORP 12.00 07/15/2018		06/28/2013	JEFFERIES & CO		3,963,200	4,000,000		4FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	04/17/2013	DEUTSCHE BANK		4,999,965	5,000,000		1FE
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		05/03/2013	JEFFERIES & CO		14,113,569	14,573,547	1,685	1Z
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 04/29/2023	R	04/24/2013	GOLDMAN SACHS		5,985,300	6,000,000		1FE
26250A AA 7	DRSLF 2011-22A A1 CLO FLT 01/15/2022	R	04/12/2013	MORGAN STANLEY		3,759,375	3,750,000	375	1FE

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268648 AN 2	EMC CORP 3.375 06/01/2023		06/03/2013	JANNEY MONTGOMERY SCOTT		2,001,180	2,000,000		1FE
268648 AN 2	EMC CORP 3.375 06/01/2023		06/03/2013	JP MORGAN SECURITIES INC		10,991,750	11,000,000		1FE
268648 AN 2	EMC CORP 3.375 06/01/2023		06/04/2013	CITIGROUP		5,014,150	5,000,000	469	1FE
268648 AN 2	EMC CORP 3.375 06/01/2023		06/04/2013	JP MORGAN SECURITIES INC		2,007,160	2,000,000	188	1FE
268648 AN 2	EMC CORP 3.375 06/01/2023		06/05/2013	JP MORGAN SECURITIES INC		2,000,500	2,000,000	750	1FE
278265 AD 5	EATON VANCE CORP 3.625 06/15/2023		06/14/2013	BANC OF AMERICA SECURITIES		24,880,000	25,000,000		1FE
29364D AR 1	ENTERGY ARKANSAS 3.05 06/01/2023		05/22/2013	RBS SECURITIES/GREENWICH		3,988,720	4,000,000		1FE
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		05/28/2013	GOLDMAN SACHS		3,569,372	3,670,306	77	1Z
30251E AA 0	FCC HOLDINGS INC 12.00 12/15/2015		04/19/2013	Capitalized Interest		10,234	11,629		5FE
313747 AT 4	FEDERAL RLTY INVS TRST 2.75 06/01/2023		05/06/2013	WELLS FARGO BROKERAGE SERVICES		3,949,960	4,000,000		1FE
313747 AT 4	FEDERAL RLTY INVS TRST 2.75 06/01/2023		05/28/2013	WELLS FARGO BROKERAGE SERVICES		4,775,500	5,000,000	8,403	1FE
31620M AK 2	FIDELITY NATIONAL 3.50 04/15/2023		04/10/2013	BANC OF AMERICA SECURITIES		4,960,400	5,000,000		2FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		04/02/2013	Private Placement		1,003,084	1,003,084		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		32,135	32,135		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		04/30/2013	Private Placement		20,659	20,659		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		97,862	97,862		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/02/2013	Private Placement		67,119	67,119		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		540,197	540,197		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/02/2013	Private Placement		370,498	370,498		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		58,806	58,806		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		59,981	59,981		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		13,068	13,068		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		13,329	13,329		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		186,218	186,218		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		189,939	189,939		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		29,403	29,403		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		29,990	29,990		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		35,937	35,937		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		36,655	36,655		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		19,602	19,602		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		19,994	19,994		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		9,801	9,801		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2013	Private Placement		9,997	9,997		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		16,860	16,860		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/20/2013	Private Placement		22,736	22,736		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		5,620	5,620		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/20/2013	Private Placement		7,579	7,579		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		107,317	107,317		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/24/2013	Private Placement		167,778	167,778		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		27,382	27,382		4Z

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319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/29/2013	Private Placement		358,673	358,673		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2013	BARCLAYS CAPITAL		3,511	3,511		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/29/2013	Private Placement		45,984	45,984		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		06/24/2013	Private Placement		46,195	46,195		4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		06/24/2013	Private Placement		19,798	19,798		4Z
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		04/11/2013	JEFFERIES & CO.		100,478	108,041	23	1AM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		05/14/2013	JEFFERIES & CO.		132,292	143,018	31	1AM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		03/01/2012	BARCLAYS AMERICA		39,400		16,596	1FM
36197X AK 0	GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046		06/25/2013	JEFFERIES & CO.		19,125,859	20,500,000	42,845	1FE
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		05/17/2013	RBS SECURITIES/GREENWICH		6,788,590	6,927,133	4,521	1Z
36242D T6 0	GSMPS 2005-RP2 1AS IO INV 03/25/35		05/10/2013	CANTOR FITZGERALD & CO.		8,562,600		135,607	4FE
36962G 6S 8	GEN ELEC CAP CRP GMTN 3.10 01/09/2023		06/20/2013	JP MORGAN SECURITIES INC.		9,381,000	10,000,000	145,528	1FE
377372 AH 0	GLAXOSMITHKLINE 2.80 03/18/2023		06/20/2013	GOLDMAN SACHS		13,314,825	13,945,000	123,646	1FE
377373 AD 7	GLAXOSMITHKLINE 2.85 05/08/2022	R	06/24/2013	GOLDMAN SACHS		9,480,900	10,000,000	64,125	1FE
378272 AF 5	GLENCORE FUNDING LLC 4.125 05/30/2023		06/25/2013	BNP PARIBAS		6,139,960	7,000,000	25,667	2FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	04/24/2013	DEUTSCHE BANK		6,499,587	6,500,000		1FE
40536P AC 7	HLCYN 2006-1A C CLO FLT 05/21/2018	R	05/31/2013	ROYAL BANK OF CANADA		10,434,375	10,500,000	4,391	1FE
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026		05/14/2013	CITIGROUP		5,000,000	5,000,000		2FE
44106M AR 3	HOSPITALITY PROP TRUST 4.50 06/15/2023		05/30/2013	CITIGROUP		5,993,220	6,000,000		2FE
448579 AE 2	HYATT HOTELS 3.375 07/15/2023		05/07/2013	JP MORGAN SECURITIES INC.		3,979,920	4,000,000		2FE
45252H AE 2	IMMUCOR TL B-1 L+450 8/19/2018		08/20/2012	CITIBANK, N.A.		17,500	17,500		3FE
45687A AH 5	INGERSOLL-RAND GLOBAL 4.25 06/15/2023	R	06/17/2013	BANC OF AMERICA SECURITIES		1,996,300	2,000,000		2FE
462651 AA 8	IRACORE INTL IN 9.50 06/01/2018		05/08/2013	JEFFERIES & CO.		1,000,000	1,000,000		4FE
46625H JJ 0	JPMORGAN CHASE 3.375 05/01/2023		04/24/2013	JP MORGAN SECURITIES INC.		5,967,720	6,000,000		1FE
46625H JJ 0	JPMORGAN CHASE 3.375 05/01/2023		05/28/2013	JP MORGAN SECURITIES INC.		4,788,900	5,000,000	14,063	1FE
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037		01/01/2013	PAYDOWN CORRECTION		92,986	92,986		1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		05/01/2013	Performance Trust		127,645	125,759	86	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2013	Capital Interest		2,443	7,515		1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2013	Capital Interest		3,171	7,578		1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2013	Capital Interest		3,632	7,566		1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		37,300	11		1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		805	16		1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		786	16		1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		1,044	23		1FM
478111 AB 3	JOHNS HOPKINS HEALTH 2.767 05/15/2023		05/01/2013	GOLDMAN SACHS		3,000,000	3,000,000		1FE
49460Y AV 7	KINETIC CONCEPTS TL D-2 L+300 11/4/2016		06/10/2013	BANC OF AMERICA SECURITIES		4,937,575	4,937,594		3FE
50184V AG 9	LCM 14A C CLO FLT 07/15/2025	R	06/26/2013	BANC OF AMERICA SECURITIES		1,905,400	2,000,000		1FE
53079E BE 3	LIBERTY MUTUAL 4.25 06/15/2023		06/13/2013	BANC OF AMERICA SECURITIES		10,950,670	11,000,000		2FE
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		04/30/2013	WELLS FARGO BROKERAGE SERVICES		3,780,235	3,857,382	879	1AM
58933Y AF 2	MERCK & CO INC 2.80 05/18/2023		05/15/2013	DEUTSCHE BANK		8,992,170	9,000,000		1FE

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59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37		05/29/2013	GOLDMAN SACHS		6,421,480	6,603,064		4AM
59217G AX 7	MET LIFE GLOB FUNDING 3.00 01/10/2023		06/20/2013	JP MORGAN SECURITIES INC		14,241,600	15,000,000	208,750	1FE
59217G AX 7	MET LIFE GLOB FUNDING 3.00 01/10/2023		06/21/2013	NOMURA SECURITIES INTL		7,640,338	8,147,000	114,058	1FE
59217G AX 7	MET LIFE GLOB FUNDING 3.00 01/10/2023		06/21/2013	US BANCORP		6,738,447	7,156,000	100,184	1FE
59217G AX 7	MET LIFE GLOB FUNDING 3.00 01/10/2023		06/25/2013	US BANCORP		4,653,600	5,000,000	71,667	1FE
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		05/09/2013	WELLS FARGO BROKERAGE SERVICES		3,605,261	3,732,395	729	2Z
61746B DJ 2	MORGAN STANLEY 3.75 02/25/2023		06/05/2013	CITIGROUP		4,925,350	5,000,000	54,688	1FE
61746B DJ 2	MORGAN STANLEY 3.75 02/25/2023		06/11/2013	MORGAN STANLEY		2,904,150	3,000,000	34,063	1FE
61746B DJ 2	MORGAN STANLEY 3.75 02/25/2023		06/20/2013	MORGAN STANLEY		4,741,550	5,000,000	62,500	1FE
61747Y DU 6	MORGAN STANLEY 4.10 05/22/2023		05/16/2013	MORGAN STANLEY		4,997,150	5,000,000		2FE
61747Y DU 6	MORGAN STANLEY 4.10 05/22/2023		05/22/2013	BANC OF AMERICA SECURITIES		4,926,250	5,000,000	3,986	2FE
617555 ZA 8	MSI LIGHTING TERM LOAN 15% 11/6/2017		05/06/2013	Private Placement		6,347,750	6,500,000		4Z
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21	R	05/17/2013	RBS SECURITIES/GREENWICH		3,213,590	3,270,830	1,611	1FE
62431U AG 7	MVW 2013-1A C1 CLO FLT 04/12/2024		04/17/2013	MORGAN STANLEY		3,637,500	3,750,000		1FE
62431U AN 2	MVW 2013-1A C2 CLO 3.91 04/12/2024	R	04/17/2013	MORGAN STANLEY		6,305,000	6,500,000		1FE
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		05/29/2013	CS FIRST BOSTON		5,405,028	5,765,364		1Z
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025	R	05/29/2013	JEFFERIES & CO		6,905,500	7,000,000		1FE
674599 CE 3	OCCIDENTAL PETE 2.70 02/15/2023		06/20/2013	GOLDMAN SACHS		13,869,000	15,000,000	148,500	1FE
674599 CE 3	OCCIDENTAL PETE 2.70 02/15/2023		06/20/2013	JP MORGAN SECURITIES INC		9,273,400	10,000,000	99,000	1FE
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037		05/22/2013	BARCLAYS CAPITAL		3,139,909	3,134,032	13,868	1FE
714239 AA 8	PERMIAN HOLDINGS INC 10.50 01/15/2018		05/29/2013	JEFFERIES & CO		511,875	500,000	16,188	4FE
71647N AF 6	PETROBRAS GLOBAL FIN 4.35 05/20/2023	R	05/13/2013	MORGAN STANLEY		6,917,960	7,000,000		2FE
71647N AF 6	PETROBRAS GLOBAL FIN 4.35 05/20/2023	R	05/15/2013	CITIGROUP		3,014,970	3,000,000		2FE
71647N AF 6	PETROBRAS GLOBAL FIN 4.35 05/20/2023	R	05/23/2013	HSBC SECURITIES		4,989,950	5,000,000	5,469	2FE
720198 AA 8	PIEDMONT OPERATING 3.40 06/01/2023		05/06/2013	JP MORGAN SECURITIES INC		3,984,040	4,000,000		2FE
726505 AM 2	PLAINS EXPLORATION 6.125 06/15/2019		06/25/2013	DEUTSCHE BANK		6,315,000	6,000,000	17,354	2FE
740816 AK 9	HARVARD PRES & FELLOWS 3.529 10/01/2031		04/29/2013	JP MORGAN SECURITIES INC		4,000,000	4,000,000		1FE
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20		06/18/2013	AMHERST SECURITIES CORP		1,618,434	1,607,383	4,465	1Z
74348T AJ 1	PROSPECT CAPITAL 5.875 03/15/2023		04/17/2013	BARCLAYS CAPITAL		4,950,000	5,000,000	30,191	2FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/21/2013	AMHERST SECURITIES CORP		3,649,663	4,021,667	542	1FM
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		06/07/2013	GOLDMAN SACHS		1,537,070	1,592,818	215	1Z
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2013	Capital Interest		17,057	13,626		1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2013	Capital Interest		37,026	49,644		1FM
74929F BK 4	RBSSP 2010-3 9A2 MEZ SSUP 5.5 02/35 RE		06/24/2013	RBS SECURITIES/GREENWICH		9,341,776	11,289,155	12,073	1AM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036		05/02/2013	ROYAL BANK OF SCOTLAND		3,781,165	4,448,429	697	1AM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036		05/26/2013	Capital Interest		697	1,917		1AM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036		06/26/2013	Capital Interest		1,230	1,603		1AM
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036		05/24/2013	GOLDMAN SACHS		8,206,457			6FE
759509 AE 2	RELIANCE STEEL & ALUM 4.50 04/15/2023		04/09/2013	JP MORGAN SECURITIES INC		4,979,250	5,000,000		2FE
78403D AE 0	SBA TOWER TRUST 3.598 04/16/2018		04/04/2013	DEUTSCHE BANK		3,250,000	3,250,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
78403D AF 7	SBA TOWER TRUST 3.722 04/16/2023		04/04/2013	DEUTSCHE BANK		5,000,000	5,000,000		1FE
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030		04/25/2013	CS FIRST BOSTON		13,000,000	13,000,000		1FE
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044		04/25/2013	CS FIRST BOSTON		3,858,611	4,000,000		1FE
813888 ZZ 0	SEBRING 11.50 4/25/2018		04/26/2013	Private Placement		5,665,000	6,050,000		4Z
83416W AA 1	SOLAR STAR FUND 5.375 06/30/2035		06/20/2013	CITIGROUP		7,000,000	7,000,000		2FE
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23		06/14/2013	CITIGROUP		4,992,294	5,000,000		1FE
857477 AL 7	STATE STREET CORP 3.10 05/15/2023		05/08/2013	BANC OF AMERICA SECURITIES		9,983,800	10,000,000		1FE
857477 AL 7	STATE STREET CORP 3.10 05/15/2023		05/08/2013	KEYBANK CAPITAL MARKET		2,012,520	2,000,000		1FE
857477 AL 7	STATE STREET CORP 3.10 05/15/2023		05/08/2013	MORGAN STANLEY		2,515,850	2,500,000		1FE
857477 AL 7	STATE STREET CORP 3.10 05/15/2023		05/10/2013	SEAPORT GROUP		3,008,970	3,000,000		1FE
857477 AL 7	STATE STREET CORP 3.10 05/15/2023		05/15/2013	MORGAN STANLEY		4,983,800	5,000,000	2,153	1FE
857477 AL 7	STATE STREET CORP 3.10 05/15/2023		05/23/2013	CS FIRST BOSTON		3,960,000	4,000,000	4,822	1FE
85771P AK 8	STATOIL ASA 2.65 01/15/2024	R	05/08/2013	MORGAN STANLEY		9,980,200	10,000,000		1FE
85771P AK 8	STATOIL ASA 2.65 01/15/2024	R	05/31/2013	CITIGROUP		7,662,800	8,000,000	11,778	1FE
85771P AK 8	STATOIL ASA 2.65 01/15/2024	R	06/19/2013	CITIGROUP		3,768,160	4,000,000	11,483	1FE
871577 ZZ 8	SYNERGY 6.50 9/3/2015		06/07/2013	Private Placement		7,000,000	7,000,000		4Z
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		05/22/2013	MORGAN STANLEY		3,124,388	3,120,000	1,962	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		05/22/2013	ROYAL BANK OF CANADA		6,357,305	6,337,500	3,986	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		05/28/2013	MORGAN STANLEY		3,394,638	3,412,500	2,951	1FE
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023	I	06/25/2013	BARCLAYS CAPITAL		4,514,800	5,000,000	78,646	2FE
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023	I	06/26/2013	CANADIAN IMPERIAL BANK OF COMMERCE		1,818,340	2,000,000	31,667	2FE
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023	I	06/26/2013	CITIGROUP		2,734,800	3,000,000	47,500	2FE
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022	R	06/24/2013	GOLDMAN SACHS		9,242,600	10,000,000	33,597	1FE
882508 AW 4	TEXAS INSTRUMENT 2.25 05/01/2023		05/01/2013	MORGAN STANLEY		12,749,490	13,000,000		1FE
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039		04/10/2013	BARCLAYS CAPITAL		5,000,000	5,000,000		2FE
891501 ZB 7	ORCHARD TOSCA TL B 14.00 11/3/2017		06/30/2013	Capitalized Interest		68,962	70,369		3Z
891906 AB 5	TOTAL SYSTEM SVC 3.75 06/01/2023		05/15/2013	JP MORGAN SECURITIES INC		8,931,600	9,000,000		2FE
90270Y BF 5	UBSBB 2013-C5 A4 SEQ 3.1847 03/10/2046		06/24/2013	BARCLAYS CAPITAL		7,545,625	8,000,000	16,985	1FE
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033		05/21/2013	Private Placement		5,000,000	5,000,000		4Z
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025		04/10/2013	GOLDMAN SACHS		2,000,000	2,000,000		2FE
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022	R	06/21/2013	CITIGROUP		4,650,800	5,000,000	101,476	2FE
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022	R	06/24/2013	MORGAN STANLEY		2,765,670	3,000,000	60,521	2FE
92857W BC 3	VODAFONE GROUP 2.95 02/19/2023	R	06/20/2013	GOLDMAN SACHS		4,616,500	5,000,000	52,444	1FE
92857W BC 3	VODAFONE GROUP 2.95 02/19/2023	R	06/20/2013	JP MORGAN SECURITIES INC		1,850,560	2,000,000	20,978	1FE
92890P AE 4	WFRBS 2013-C14 A5 SEQ 3.337 06/15/2046		06/20/2013	RBS SECURITIES/GREENWICH		24,166,257	25,000,000	34,760	1FE
92890P AE 4	WFRBS 2013-C14 A5 SEQ 3.337 06/15/2046		06/24/2013	RBS SECURITIES/GREENWICH		3,788,906	4,000,000	5,562	1FE
92976B FU 1	WBCMT 2006-C24 AJ SEQ 5.658 03/15/2045		06/25/2013	RBS SECURITIES/GREENWICH		7,506,250	8,000,000	18,860	1AM
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036		05/20/2013	RBS SECURITIES/GREENWICH		1,846,721	1,831,838	6,157	1FM
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		05/02/2013	AMHERST SECURITIES CORP		10,000,000	10,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
96032V AB 7	WESTR 2013-1A B ABS 3.75 08/20/2025		05/02/2013	AMHERST SECURITIES CORP		1,700,000	1,700,000		2AM
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		04/03/2013	Private Placement		12,000,000	12,000,000		4Z
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032		05/15/2013	Private Placement		10,000,000	10,000,000		4Z
3899999.	Total - Bonds - Industrial & Miscellaneous					972,248,560	980,638,134	2,259,010	XXX
8399997.	Total - Bonds - Part 3					1,269,441,338	1,257,028,134	3,787,039	XXX
8399999.	Total - Bonds					1,269,441,338	1,257,028,134	3,787,039	XXX
Common Stocks - Industrial and Miscellaneous									
00176E AE 7	AMMC 2013-12A SUB 0 05/10/25	R	04/10/2013	UBS WARBURG	8,400,000.000	7,140,000	XXX		U
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		05/29/2013	DEUTSCHE BANK	60,000.000	1,516,128	XXX		L
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		06/20/2013	STRATEGAS RESEARCH	70,000.000	1,631,707	XXX		L
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		06/24/2013	INTERSTATE GROUP	15,000.000	336,285	XXX		L
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP		05/29/2013	DEUTSCHE BANK	70,000.000	1,448,615	XXX		L
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP		06/19/2013	INTERSTATE GROUP	75,000.000	1,510,778	XXX		L
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP		06/20/2013	INTERSTATE GROUP	105,000.000	2,035,551	XXX		L
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP		06/24/2013	INTERSTATE GROUP	25,000.000	448,523	XXX		L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		05/30/2013	DEUTSCHE BANK	30,000.000	172,197	XXX		L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		05/31/2013	INTERSTATE GROUP	90,000.000	508,662	XXX		L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		06/03/2013	DEUTSCHE BANK	20,000.000	112,576	XXX		L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		06/04/2013	INTERSTATE GROUP	20,000.000	113,412	XXX		L
037833 10 0	APPLE INC		04/17/2013	INTERSTATE GROUP	1,350.000	547,646	XXX		L
037833 10 0	APPLE INC		04/19/2013	INTERSTATE GROUP	1,350.000	532,546	XXX		L
037833 10 0	APPLE INC		06/24/2013	RAYMOND JAMES & ASSOCIATES	2,250.000	906,547	XXX		L
037833 10 0	APPLE INC		06/28/2013	RAYMOND JAMES & ASSOCIATES	2,250.000	885,377	XXX		L
03938L 10 4	ARCELORMITTAL	R	04/25/2013	INTERSTATE GROUP	50,000.000	623,200	XXX		L
03938L 10 4	ARCELORMITTAL	R	04/26/2013	STRATEGAS RESEARCH	50,000.000	608,705	XXX		L
03938L 10 4	ARCELORMITTAL	R	05/01/2013	RAYMOND JAMES & ASSOCIATES	25,000.000	307,105	XXX		L
03938L 10 4	ARCELORMITTAL	R	05/07/2013	INTERSTATE GROUP	10,000.000	127,439	XXX		L
03938L 10 4	ARCELORMITTAL	R	05/08/2013	INTERSTATE GROUP	10,000.000	125,992	XXX		L
03938L 10 4	ARCELORMITTAL	R	05/14/2013	STRATEGAS RESEARCH	30,000.000	381,804	XXX		L
03938L 10 4	ARCELORMITTAL	R	05/15/2013	INTERSTATE GROUP	20,000.000	251,636	XXX		L
03938L 10 4	ARCELORMITTAL	R	05/22/2013	INTERSTATE GROUP	30,000.000	392,601	XXX		L
03938L 10 4	ARCELORMITTAL	R	05/23/2013	INTERSTATE GROUP	50,000.000	642,450	XXX		L
03938L 10 4	ARCELORMITTAL	R	05/24/2013	INTERSTATE GROUP	25,000.000	321,310	XXX		L
03938L 10 4	ARCELORMITTAL	R	05/28/2013	INTERSTATE GROUP	50,000.000	649,000	XXX		L
03938L 10 4	ARCELORMITTAL	R	05/31/2013	RAYMOND JAMES & ASSOCIATES	50,000.000	638,665	XXX		L
055622 10 4	BP PLC-SPONS ADR	R	05/07/2013	ISI GROUP	50,000.000	2,203,040	XXX		L
055622 10 4	BP PLC-SPONS ADR	R	05/15/2013	ISI GROUP	25,000.000	1,072,900	XXX		L
12673A 10 8	CYS INVESTMENTS INC		06/03/2013	INTERSTATE GROUP	35,000.000	361,256	XXX		L
12673A 10 8	CYS INVESTMENTS INC		06/19/2013	INTERSTATE GROUP	25,000.000	256,443	XXX		L
12673A 10 8	CYS INVESTMENTS INC		06/20/2013	INTERSTATE GROUP	90,000.000	898,731	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
12673A 10 8	CYS INVESTMENTS INC		06/24/2013	INTERSTATE GROUP	40,000.000	358,876	XXX		L
12673A 10 8	CYS INVESTMENTS INC		06/25/2013	DEUTSCHE BANK	16,000.000	143,805	XXX		L
156504 10 2	CENTURY COMMUNITIES		05/02/2013	FRIEDMAN BILLINGS RAMSEY	200,000.000	4,000,000	XXX		U
23204G 10 0	CUSTOMERS BANCORP INC		05/15/2013	FRIEDMAN BILLINGS RAMSEY	50,000.000	837,500	XXX		L
268648 10 2	EMC CORPORATION		04/19/2013	ISI GROUP	25,000.000	541,493	XXX		L
268648 10 2	EMC CORPORATION		04/24/2013	DEUTSCHE BANK	25,000.000	565,400	XXX		L
268648 10 2	EMC CORPORATION		04/26/2013	ISI GROUP	20,000.000	447,934	XXX		L
268648 10 2	EMC CORPORATION		04/30/2013	INTERSTATE GROUP	40,000.000	897,064	XXX		L
268648 10 2	EMC CORPORATION		05/01/2013	STRATEGAS RESEARCH	25,000.000	559,048	XXX		L
268648 10 2	EMC CORPORATION		05/02/2013	DEUTSCHE BANK	30,000.000	683,709	XXX		L
268648 10 2	EMC CORPORATION		05/09/2013	INTERSTATE GROUP	10,000.000	228,570	XXX		L
268648 10 2	EMC CORPORATION		05/15/2013	ISI GROUP	25,000.000	571,655	XXX		L
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		04/09/2013	Private Placement	38,373.000	3,837,300	XXX		A
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		06/24/2013	Private Placement	39,999.000	3,999,900	XXX		A
337930 70 5	FLAGSTAR BANCORP, INC. NEW		06/20/2013	FRIEDMAN BILLINGS RAMSEY	50,000.000	654,890	XXX		L
37045V 10 0	GENERAL MOTORS CO		04/05/2013	INTERSTATE GROUP	18,000.000	490,255	XXX		L
45665G 30 3	INFINITY PHARMACEUTICALS INC		06/04/2013	STIFEL NICOLAUS	20,000.000	359,448	XXX		L
59156R 10 8	METLIFE INC		04/05/2013	RAYMOND JAMES & ASSOCIATES	18,000.000	657,720	XXX		L
59156R 10 8	METLIFE INC		04/08/2013	ISI GROUP	23,000.000	830,926	XXX		L
617555 ZB 6	MSI LIGHTING WARRANTS 11/6/2017		05/06/2013	Private Placement	152,250.000	152,250	XXX		A
636220 10 5	NATIONAL GENERAL HOLDINGS CO		05/30/2013	FRIEDMAN BILLINGS RAMSEY	382,000.000	4,011,000	XXX		U
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023		04/25/2013	Private Placement	2,478,630.000	385,000	XXX		A
86181Q 10 2	STONEGATE MORTGAGE CORP		05/08/2013	FRIEDMAN BILLINGS RAMSEY	500,000.000	9,000,000	XXX		A
90187B 10 1	TWO HARBORS INVESTMENT CORP		06/20/2013	RAYMOND JAMES & ASSOCIATES	125,000.000	1,325,175	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					65,247,742	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					65,247,742	XXX	0	XXX
9799999.	Total - Common Stocks					65,247,742	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					65,247,742	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,334,689,081	XXX	3,787,039	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....3.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		04/15/2013	MBS Paydown 0.27467025		30,392	30,392	30,796	30,748		(395)		(395)		30,392			0	456	02/01/2039	1
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		05/15/2013	MBS Paydown 0.26001994		14,650	14,650	14,845	14,822		(185)		(185)		14,650			0	275	02/01/2039	1
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		06/15/2013	MBS Paydown 0.25475576		5,264	5,264	5,334	5,326		(63)		(63)		5,264			0	118	02/01/2039	1
31340B 4J 5	FH14 141725 PT 12.00 5/01/17		04/15/2013	MBS Paydown 2.9696E-4		1,173	1,173	1,229	1,170		50		50		1,173			0	60	05/01/2017	1
31340B 4J 5	FH14 141725 PT 12.00 5/01/17		05/15/2013	MBS Paydown 0.0		1,131	1,131	1,186	1,128		43		43		1,131			0	60	05/01/2017	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		04/25/2013	MBS Paydown 0.02308546		651	651	753	750		(95)		(95)		651			0	14	03/01/2032	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		05/25/2013	MBS Paydown 0.02239426		691	691	800	797		(102)		(102)		691			0	19	03/01/2032	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		06/25/2013	MBS Paydown 0.02204399		350	350	405	404		(48)		(48)		350			0	11	03/01/2032	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		04/25/2013	MBS Paydown 0.01504319		103	103	118	118		(2)		(2)		103			0	2	01/01/2032	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		05/25/2013	MBS Paydown 0.01500853		104	104	119	119		(2)		(2)		104			0	3	01/01/2032	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		06/25/2013	MBS Paydown 0.01497365		105	105	120	119		(8)		(8)		105			0	4	01/01/2032	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		04/25/2013	MBS Paydown 0.11772198		8,956	8,956	9,077	9,091		(155)		(155)		8,956			0	134	02/01/2039	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		05/25/2013	MBS Paydown 0.09528511		22,464	22,464	22,770	22,805		(391)		(391)		22,464			0	421	02/01/2039	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		06/25/2013	MBS Paydown 0.08555702		9,740	9,740	9,872	9,888		(162)		(162)		9,740			0	219	02/01/2039	1
36218V G4 9	GNSF 233419 PT 9.50 09/15/2017		04/15/2013	MBS Paydown 0.00656574		10	10	10	10		(0)		(0)		10			0	0	09/15/2017	1
36218V G4 9	GNSF 233419 PT 9.50 09/15/2017		05/15/2013	MBS Paydown 0.00646427		10	10	10	10		(0)		(0)		10			0	0	09/15/2017	1
36218V G4 9	GNSF 233419 PT 9.50 09/15/2017		06/15/2013	MBS Paydown 0.00636196		10	10	10	10		(0)		(0)		10			0	0	09/15/2017	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		04/15/2013	MBS Paydown 0.24216229		4,454	4,454	4,509	4,503		(49)		(49)		4,454			0	67	02/15/2039	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		05/15/2013	MBS Paydown 0.22225734		19,905	19,905	20,151	20,121		(237)		(237)		19,905			0	373	02/15/2039	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		06/15/2013	MBS Paydown 0.21293554		9,322	9,322	9,437	9,423		(107)		(107)		9,322			0	210	02/15/2039	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		04/15/2013	MBS Paydown 0.21979075		23,532	23,532	24,165	23,997		(502)		(502)		23,532			0	392	03/15/2039	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		05/15/2013	MBS Paydown 0.2073945		12,396	12,396	12,729	12,641		(259)		(259)		12,396			0	258	03/15/2039	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		06/15/2013	MBS Paydown 0.19113101		16,263	16,263	16,701	16,585		(555)		(555)		16,263			0	407	03/15/2039	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		04/20/2013	MBS Paydown 0.12322297		4,435	4,435	4,627	4,569		(130)		(130)		4,435			0	96	04/20/2031	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		05/20/2013	MBS Paydown 0.12037868		5,689	5,689	5,935	5,861		(174)		(174)		5,689			0	154	04/20/2031	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		06/20/2013	MBS Paydown 0.11824865		4,260	4,260	4,445	4,389		(199)		(199)		4,260			0	138	04/20/2031	1
38373Q MR 9	GNR 2003-39 GE PAC 5.50 8/16/32		04/16/2013	MBS Paydown 0.18565211		91,975	91,975	93,301	92,354		(516)		(516)		91,975			0	1,686	08/16/2032	1
38373Q MR 9	GNR 2003-39 GE PAC 5.50 8/16/32		05/16/2013	MBS Paydown 0.17392063		46,926	46,926	47,602	47,119		(235)		(235)		46,926			0	1,075	08/16/2032	1
38373Q MR 9	GNR 2003-39 GE PAC 5.50 8/16/32		06/16/2013	MBS Paydown 0.15708892		67,327	67,327	68,297	67,604		(483)		(483)		67,327			0	1,851	08/16/2032	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		04/20/2013	MBS Paydown 0.21237681		17,846	17,846	18,839	18,547		(670)		(670)		17,846			0	387	05/20/2032	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		05/20/2013	MBS Paydown 0.20714446		26,162	26,162	27,618	27,191		(1,032)		(1,032)		26,162			0	709	05/20/2032	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		06/20/2013	MBS Paydown 0.20337319		18,856	18,856	19,906	19,598		(718)		(718)		18,856			0	613	05/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32		04/20/2013	MBS Paydown 0.17049757		13,704	13,704	14,434	14,221		(498)		(498)		13,704			0	295	03/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32		05/20/2013	MBS Paydown 0.16792967		11,373	11,373	11,979	11,802		(403)		(403)		11,373			0	306	03/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32		06/20/2013	MBS Paydown 0.16577507		9,543	9,543	10,051	9,903		(328)		(328)		9,543			0	308	03/20/2032	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2013	Sinking Fund Redemption 100.0		188,713	188,713	220,476	216,343		(2,368)		(2,368)		188,713			0	5,258	05/01/2020	1FE
83162C FF 5	SBAP 1994-20D 1 7.70 04/01/2014		04/01/2013	MBS Paydown 0.00294299		12,256	12,256	12,298	5,736				0		12,256			0	472	04/01/2014	1
83162C FH 1	SBA SER 94-20F 7.60 6/1/14		06/01/2013	MBS Paydown 0.005812793		27,257	27,257	27,257	27,257				0		27,257			0	1,036	06/01/2014	1
83162C FN 8	SBAP 1994-20J 1 8.30 10/01/2014		04/01/2013	MBS Paydown 0.002208072		23,515	23,515	23,515	23,515				0		23,515			0	976	10/01/2014	1
83162C FQ 1	SBAP 1994-20K 1 8.65 11/01/14		05/01/2013	MBS Paydown 0.004355326		38,961	38,961	38,961	38,961				0		38,961			0	1,685	11/01/2014	1
83162C FR 9	SBAP 1994-20L 1 8.40 12/01/2014		06/01/2013	MBS Paydown 0.002933649		16,359	16,359	17,223	16,359				0		16,359			0	687	12/01/2014	1
83162C GJ 6	SBAP 1995-20K 1 6.65 11/01/2015		05/01/2013	MBS Paydown 0.019474769		28,849	28,849	29,019	28,990		(99)		(99)		28,849			0	959	11/01/2015	1
0599999.	Total - Bonds - U.S. Government					835,683	835,683	880,928	864,901	0	(11,076)	0	(11,076)	0	835,683	0	0	0	22,196	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
057507 HU 2	BAKERSFIELD CA SD-TXB 4.39 05/01/2026		05/01/2013	Sinking Fund Redemption 100.0		10,000	10,000	10,000	10,002		1		1		10,000			0	352	05/01/2026	1FE
199491 X7 1	COLUMBUS OH SER 2C 3.923 6/1/2019		06/17/2013	Call 100.0		545,000	545,000	545,000	544,998		3		3		545,000			0	11,640	06/01/2019	1FE
199491 X9 7	COLUMBUS OH SER 2C 4.323 06/01/2021		06/17/2013	Call 100.0		695,000	695,000	695,000	694,996		4		4		695,000			0	16,358	06/01/2021	1FE
199491 Y3 9	COLUMBUS OH SER E CL-A 4.773 6/01/2023		06/17/2013	Call 100.0		260,000	260,000	260,000	259,998		2		2		260,000			0	6,756	06/01/2023	1FE
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015		05/01/2013	Sinking Fund Redemption 100.0		430,000	430,000	432,434	430,998		(1,111)		(1,111)		430,000			0	10,750	05/01/2015	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					1,940,000	1,940,000	1,942,434	1,940,991	0	(1,101)	0	(1,101)	0	1,940,000	0	0	0	45,857	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01170R DA 7	ALASKA HSG A 2.80 12/01/2026		06/01/2013	Partial Call 100.0		640,000	640,000	640,000	640,003		(3)		(3)		640,000			0	8,960	12/01/2026	1FE
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022		04/01/2013	Sinking Fund Redemption 100.0		80,000	80,000	80,000	80,008		(0)		(0)		80,000			0	2,400	04/01/2022	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2013	MBS Paydown 0.97686324		196,662	196,662	196,662	196,662		0		0		196,662			0	491	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2013	MBS Paydown 0.99174355		74,721	74,721	74,534	74,534		3		3		74,721			0	187	02/01/2042	1FE
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		04/15/2013	MBS Paydown 0.01389298		877	877	877	877				0		877			0	27	01/15/2021	1
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		05/15/2013	MBS Paydown 0.01368861		204	204	205	204				0		204			0	27	01/15/2021	1
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		06/15/2013	MBS Paydown 0.01352297		166	166	166	166				0		166			0	6	01/15/2021	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		04/15/2013	MBS Paydown 0.02533882		245	245	252	248		(0)		(0)		245			0	6	05/15/2022	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		05/15/2013	MBS Paydown 0.02478226		557	557	571	563		(5)		(5)		557			0	16	05/15/2022	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		06/15/2013	MBS Paydown 0.02439749		385	385	395	389		(3)		(3)		385			0	13	05/15/2022	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		04/15/2013	MBS Paydown 0.10314284		2,677	2,677	2,839	2,758		(42)		(42)		2,677			0	67	04/15/2023	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		05/15/2013	MBS Paydown 0.10060245		5,081	5,081	5,387	5,233		(126)		(126)		5,081			0	159	04/15/2023	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		06/15/2013	MBS Paydown 0.0986758		3,853	3,853	4,085	3,969		(117)		(117)		3,853			0	145	04/15/2023	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		04/15/2013	MBS Paydown 0.06284096		1,974	1,974	2,065	2,039		(42)		(42)		1,974			0	43	07/15/2031	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		05/15/2013	MBS Paydown 0.06259361		1,237	1,237	1,294	1,277		(16)		(16)		1,237			0	34	07/15/2031	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		06/15/2013	MBS Paydown 0.0565609		30,164	30,164	31,556	31,152		(1,055)		(1,055)		30,164			0	980	07/15/2031	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		04/15/2013	MBS Paydown 0.13025918		19,029	19,029	20,099	19,486		(420)		(420)		19,029			0	412	03/15/2020	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		05/15/2013	MBS Paydown 0.12436827		19,664	19,664	20,770	20,136		(445)		(445)		19,664			0	533	03/15/2020	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		06/15/2013	MBS Paydown 0.12109421		10,929	10,929	11,543	11,191		(1,117)		(1,117)		10,929			0	355	03/15/2020	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		04/15/2013	MBS Paydown 0.1868519		16,466	16,466	17,532	16,944		(403)		(403)		16,466			0	329	02/15/2022	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		05/15/2013	MBS Paydown 0.1816117		15,721	15,721	16,738	16,178		(384)		(384)		15,721			0	393	02/15/2022	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		06/15/2013	MBS Paydown 0.17696588		13,937	13,937	14,840	14,343		(331)		(331)		13,937			0	418	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		04/15/2013	MBS Paydown 0.85593776		86,121	86,121	92,413	88,903		(3,071)		(3,071)		86,121			0	1,722	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		05/15/2013	MBS Paydown 0.8231069		95,078	95,078	102,024	98,149		(3,383)		(3,383)		95,078			0	2,377	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		06/15/2013	MBS Paydown 0.79978526		67,539	67,539	72,473	69,721		(2,397)		(2,397)		67,539			0	2,026	02/15/2022	1
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023		04/15/2013	MBS Paydown 0.02038763		6,983	6,983	5,626	6,863		43		43		6,983			0	142	10/15/2023	1
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023		05/15/2013	MBS Paydown 0.01887262		11,432	11,432	9,210	11,235		111		111		11,432			0	291	10/15/2023	1
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023		06/15/2013	MBS Paydown 0.01752898		10,139	10,139	8,168	9,964		245		245		10,139			0	309	10/15/2023	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		04/15/2013	MBS Paydown 0.47851839		14,512	14,512	15,870	15,114		(524)		(524)		14,512			0	327	12/15/2023	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		05/15/2013	MBS Paydown 0.46440447		14,114	14,114	15,435	14,700		(512)		(512)		14,114			0	397	12/15/2023	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		06/15/2013	MBS Paydown 0.45067803		13,726	13,726	15,011	14,296		(501)		(501)		13,726			0	463	12/15/2023	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		04/15/2013	MBS Paydown 0.12589637		4,174	4,174	4,328	4,263		(59)		(59)		4,174			0	83	09/15/2027	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		05/15/2013	MBS Paydown 0.12275901		9,412	9,412	9,760	9,612		(187)		(187)		9,412			0	235	09/15/2027	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		06/15/2013	MBS Paydown 0.11860098		12,474	12,474	12,935	12,739		(461)		(461)		12,474			0	374	09/15/2027	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		04/15/2013	MBS Paydown 0.16691213		2,131	2,131	2,248	2,204		(57)		(57)		2,131			0	45	01/15/2028	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		05/15/2013	MBS Paydown 0.16520061		1,712	1,712	1,806	1,770		(41)		(41)		1,712			0	45	01/15/2028	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		06/15/2013	MBS Paydown 0.15687849		8,322	8,322	8,781	8,608		(317)		(317)		8,322			0	264	01/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		04/15/2013	MBS Paydown 0.05978476		5,911	5,911	6,465	6,281		(332)		(332)		5,911			0	177	03/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		05/15/2013	MBS Paydown 0.05883935		4,281	4,281	4,682	4,549		(224)		(224)		4,281			0	161	03/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		06/15/2013	MBS Paydown 0.05799154		3,839	3,839	4,198	4,079		(195)		(195)		3,839			0	173	03/15/2028	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		04/15/2013	MBS Paydown 0.20300082		7,795	7,795	8,184	8,044		(191)		(191)		7,795			0	169	01/15/2029	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		05/15/2013	MBS Paydown 0.2009416		7,207	7,207	7,567	7,438		(172)		(172)		7,207			0	195	01/15/2029	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		06/15/2013	MBS Paydown 0.19024523		37,437	37,437	39,306	38,635		(1,388)		(1,388)		37,437			0	1,217	01/15/2029	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		04/15/2013	MBS Paydown 0.21891838		1,600	1,600	1,653	1,634		(12)		(12)		1,600			0	32	04/15/2031	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		05/15/2013	MBS Paydown 0.21179023		14,256	14,256	14,722	14,558		(310)		(310)		14,256			0	356	04/15/2031	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		06/15/2013	MBS Paydown 0.2025709		18,439	18,439	19,041	18,829		(409)		(409)		18,439			0	553	04/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		04/15/2013	MBS Paydown 0.07685202		18,835	18,835	19,753	19,486		(670)		(670)		18,835			0	408	09/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		05/15/2013	MBS Paydown 0.07270432		20,739	20,739	21,748	21,455		(743)		(743)		20,739			0	562	09/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		06/15/2013	MBS Paydown 0.07153766		5,833	5,833	6,117	6,035		(394)		(394)		5,833			0	190	09/15/2031	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		04/15/2013	MBS Paydown 0.00129614		14	14	15	15		(0)		(0)		14			0	1	11/15/2019	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		05/15/2013	MBS Paydown 0.00124542		25	25	28	27		(2)		(2)		25			0	1	11/15/2019	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		06/15/2013	MBS Paydown 0.00121777		14	14	15	15		(0)		(0)		14			0	1	11/15/2019	1
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020		04/15/2013	MBS Paydown 0.00933342		265	265	236	255		2		2		265			0	8	05/15/2020	1
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020		05/15/2013	MBS Paydown 0.00901964		314	314	280	302		4		4		314			0	8	05/15/2020	1
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020		06/15/2013	MBS Paydown 0.00867992		340	340	303	327		13		13		340			0	13	05/15/2020	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		04/25/2013	MBS Paydown 0.01019842		383	383	403	390		(4)		(4)		383			0	9	02/25/2021	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		05/25/2013	MBS Paydown 0.00996997		457	457	480	466		(6)		(6)		457			0	13	02/25/2021	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		06/25/2013	MBS Paydown 0.0098231		294	294	309	299		(2)		(2)		294			0	10	02/25/2021	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		04/25/2013	MBS Paydown 0.04744171		2,404	2,404	2,621	2,598		(117)		(117)		2,404			0	52	06/25/2021	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		05/25/2013	MBS Paydown 0.04675469		1,374	1,374	1,498	1,485		(27)		(27)		1,374			0	37	06/25/2021	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		06/25/2013	MBS Paydown 0.04604648		1,416	1,416	1,544	1,531		(33)		(33)		1,416			0	46	06/25/2021	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		04/25/2013	MBS Paydown 0.03979956		1,197	1,197	1,390	1,372		(117)		(117)		1,197			0	28	11/25/2021	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		05/25/2013	MBS Paydown 0.03923877		701	701	814	804		(40)		(40)		701			0	20	11/25/2021	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		06/25/2013	MBS Paydown 0.03865037		736	736	854	843		(51)		(51)		736			0	26	11/25/2021	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		04/25/2013	MBS Paydown 0.02359223		2,264	2,264	2,291	2,266		(2)		(2)		2,264			0	60	07/25/2022	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		05/25/2013	MBS Paydown 0.02320603		3,862	3,862	3,907	3,866		(12)		(12)		3,862			0	129	07/25/2022	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		06/25/2013	MBS Paydown 0.02222006		9,860	9,860	9,975	9,870		(69)		(69)		9,860			0	394	07/25/2022	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		04/25/2013	MBS Paydown 0.03475955		3,439	3,439	3,468	3,448		2		2		3,439			0	92	07/25/2022	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		05/25/2013	MBS Paydown 0.03375819		4,005	4,005	4,040	4,016		2		2		4,005			0	134	07/25/2022	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		06/25/2013	MBS Paydown 0.03327933		1,915	1,915	1,932	1,921		(12)		(12)		1,915			0	77	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		04/25/2013	MBS Paydown 0.03004288		1,479	1,479	1,587	1,530		(8)		(8)		1,479			0	35	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		05/25/2013	MBS Paydown 0.02962523		2,456	2,456	2,635	2,541		(49)		(49)		2,456			0	72	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		06/25/2013	MBS Paydown 0.02883034		4,674	4,674	5,015	4,836		(141)		(141)		4,674			0	164	07/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		04/25/2013	MBS Paydown 0.04618909		472	472	505	486		(5)		(5)		472			0	9	10/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		05/25/2013	MBS Paydown 0.04509294		864	864	923	889		(18)		(18)		864			0	22	10/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		06/25/2013	MBS Paydown 0.04408216		796	796	851	819		(17)		(17)		796			0	24	10/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		04/25/2013	MBS Paydown 0.0839143		3,437	3,437	3,730	3,562		(46)		(46)		3,437			0	80	12/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		05/25/2013	MBS Paydown 0.08292891		3,942	3,942	4,277	4,085		(69)		(69)		3,942			0	115	12/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		06/25/2013	MBS Paydown 0.08168186		4,988	4,988	5,413	5,170		(354)		(354)		4,988			0	175	12/25/2022	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		04/25/2013	MBS Paydown 0.38185902		10,891	10,891	12,058	11,424		(326)		(326)		10,891			0	254	09/25/2023	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		05/25/2013	MBS Paydown 0.37252706		18,664	18,664	20,663	19,577		(767)		(767)		18,664			0	544	09/25/2023	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		06/25/2013	MBS Paydown 0.36050728		24,040	24,040	26,614	25,216		(1,323)		(1,323)		24,040			0	841	09/25/2023	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		04/25/2013	MBS Paydown 0.42575546		4,803	4,803	5,308	5,042		(199)		(199)		4,803			0	112	04/25/2024	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		05/25/2013	MBS Paydown 0.41376195		5,817	5,817	6,427	6,106		(259)		(259)		5,817			0	170	04/25/2024	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		06/25/2013	MBS Paydown 0.40059837		6,384	6,384	7,055	6,701		(294)		(294)		6,384			0	223	04/25/2024	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		04/25/2013	MBS Paydown 0.05963281		2,921	2,921	3,121	3,015		(87)		(87)		2,921			0	63	01/25/2022	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		05/25/2013	MBS Paydown 0.05861624		1,322	1,322	1,412	1,364		(27)		(27)		1,322			0	36	01/25/2022	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		06/25/2013	MBS Paydown 0.05784928		997	997	1,065	1,029		(16)		(16)		997			0	32	01/25/2022	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		04/18/2013	MBS Paydown 0.09067137		19,686	19,686	21,212	20,083		(434)		(434)		19,686			0	459	04/18/2027	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		05/18/2013	MBS Paydown 0.08989991		3,495	3,495	3,766	3,565		(46)		(46)		3,495			0	102	04/18/2027	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		06/18/2013	MBS Paydown 0.08892637		4,410	4,410	4,752	4,499		(313)		(313)		4,410			0	154	04/18/2027	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		04/25/2013	MBS Paydown 0.23841885		20,445	20,445	21,743	21,253		(691)		(691)		20,445			0	443	02/25/2029	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		05/25/2013	MBS Paydown 0.23193933		38,877	38,877	41,345	40,413		(1,513)		(1,513)		38,877			0	1,053	02/25/2029	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		06/25/2013	MBS Paydown 0.22619365		34,474	34,474	36,662	35,836		(1,324)		(1,324)		34,474			0	1,120	02/25/2029	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018		04/25/2013	MBS Paydown 0.00185167		513	513	508	510		0		0		513			0	16	10/25/2018	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018		05/25/2013	MBS Paydown 0.00181599		526	526	521	523		0		0		526			0	20	10/25/2018	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018		06/25/2013	MBS Paydown 0.00173576		1,183	1,183	1,172	1,175		1		1		1,183			0	55	10/25/2018	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		04/25/2013	MBS Paydown 0.01239474		567	567	629	590		(6)		(6)		567			0	17	11/25/2019	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		05/25/2013	MBS Paydown 0.01202874		1,098	1,098	1,218	1,142		(33)		(33)		1,098			0	41	11/25/2019	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		06/25/2013	MBS Paydown 0.01179389		705	705	781	733		(15)		(15)		705			0	32	11/25/2019	1
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		04/25/2013	MBS Paydown 0.12292748		11,999	11,999	12,652	12,455		(470)		(470)		11,999			0	260	10/25/2031	1
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		05/25/2013	MBS Paydown 0.11518707		24,800	24,800	26,152	25,744		(1,016)		(1,016)		24,800			0	672	10/25/2031	1
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		06/25/2013	MBS Paydown 0.11019536		15,993	15,993	16,865	16,602		(641)		(641)		15,993			0	520	10/25/2031	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		04/25/2013	MBS Paydown 0.14080681		21,894	21,894	22,768	22,473		(614)		(614)		21,894			0	438	02/25/2032	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		05/25/2013	MBS Paydown 0.12302867		94,224	94,224	97,982	96,713		(2,847)		(2,847)		94,224			0	2,356	02/25/2032	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		06/25/2013	MBS Paydown 0.11963113		18,007	18,007	18,725	18,483		(584)		(584)		18,007			0	540	02/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		04/25/2013	MBS Paydown 0.39082536		48,451	48,451	51,065	50,146		(1,719)		(1,719)		48,451			0	969	09/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		05/25/2013	MBS Paydown 0.38199728		44,140	44,140	46,522	45,684		(1,553)		(1,553)		44,140			0	1,104	09/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		06/25/2013	MBS Paydown 0.36623985		78,787	78,787	83,039	81,543		(2,916)		(2,916)		78,787			0	2,364	09/25/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		04/15/2013	MBS Paydown 0.41685473		51,752	51,752	55,034	53,961		(2,147)		(2,147)		51,752			0	1,121	05/15/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		05/15/2013	MBS Paydown 0.40693378		49,605	49,605	52,751	51,723		(2,056)		(2,056)		49,605			0	1,343	05/15/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		06/15/2013	MBS Paydown 0.39628296		53,254	53,254	56,631	55,528		(2,230)		(2,230)		53,254			0	1,731	05/15/2032	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		04/15/2013	MBS Paydown 0.35439487		26,562	26,562	27,901	27,450		(819)		(819)		26,562			0	531	05/15/2032	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		05/15/2013	MBS Paydown 0.33961909		66,491	66,491	69,843	68,715		(2,273)		(2,273)		66,491			0	1,662	05/15/2032	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		06/15/2013	MBS Paydown 0.33470397		22,118	22,118	23,233	22,858		(666)		(666)		22,118			0	664	05/15/2032	1
31394J 5S 2	FHR 2675 TS IO INV 6/15/2022		05/15/2013	MBS Paydown 0.0					0		(0)		(0)					0	6,023	06/15/2022	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		04/15/2013	MBS Paydown 0.95003095		49,969	49,969	48,751	49,348		513		513		49,969			0	916	10/15/2034	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		05/15/2013	MBS Paydown 0.89608483		53,946	53,946	52,631	53,275		560		560		53,946			0	1,236	10/15/2034	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		06/15/2013	MBS Paydown 0.82985512		66,230	66,230	64,615	65,406		697		697		66,230			0	1,821	10/15/2034	1
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034		04/15/2013	MBS Paydown 0.53085987		53,951	53,951	56,191	55,920		(2,153)		(2,153)		53,951			0	899	03/15/2034	1
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034		05/15/2013	MBS Paydown 0.47364358		57,216	57,216	59,592	59,305		(2,274)		(2,274)		57,216			0	1,192	03/15/2034	1
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034		06/15/2013	MBS Paydown 0.41898383		54,660	54,660	56,929	56,655		(2,162)		(2,162)		54,660			0	1,366	03/15/2034	1
407271 GN 9	HAMILTON ECON KING 5.97 06/01/2016		06/01/2013	Sinking Fund Redemption 100.0		155,000	155,000	155,000	154,998		2		2		155,000			0	4,627	06/01/2016	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		04/01/2013	Partial Call 100.0		400,000	400,000	418,200	416,892		(17,331)		(17,331)		400,000			0	12,939	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2013	Partial Call 100.0		45,000	45,000	45,000	45,000				0		45,000			0	116	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2013	Partial Call 100.0		45,000	45,000	45,000	45,000				0		45,000			0	116	11/01/2041	1FE
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021		06/01/2013	Sinking Fund Redemption 100.0		140,000	140,000	146,240	143,119		(249)		(249)		140,000			0	3,920	12/01/2021	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		04/11/2013	Sinking Fund Redemption 100.0		104,617	104,617	103,247	102,476		170		170		104,617			0	3,069	09/11/2018	4

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		05/11/2013	Sinking Fund Redemption 100.0.		105,402	105,402	104,022	103,245		224		224		105,402			0	3,865	09/11/2018	4
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2013	Sinking Fund Redemption 100.0.		106,154	106,154	104,764	103,981		279		279		106,154			0	4,671	09/11/2018	4
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11/01/2027		05/01/2013	Partial Make Whole Call 100.0		1,940,000	1,940,000	1,981,538	1,978,570		(38,975)		(38,975)		1,940,000			0	62,274	11/01/2027	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		06/01/2013	Partial Call 100.0		295,000	295,000	295,000	294,998		2		2		295,000			0	10,817	01/01/2030	1FE
658207 NZ 4	NC HSG FIN AGY SRS 33 4.013 01/01/2026		06/01/2013	Partial Call 100.0		75,000	75,000	75,000	75,000		1		1		75,000			0	2,608	01/01/2026	1FE
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32		06/15/2013	Sinking Fund Redemption 100.0.		24,359	24,359	22,853	22,959		1,390		1,390		24,359			0	704	12/15/2032	1FE
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		04/15/2013	MBS Paydown 0.921067293		21,812	21,812	24,255	24,064		(2,315)		(2,315)		21,812			0	468	01/20/2035	1
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		05/15/2013	MBS Paydown 0.919412563		24,821	24,821	27,602	27,384		(2,634)		(2,634)		24,821			0	620	01/20/2035	1
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		06/15/2013	MBS Paydown 0.348666961		22,174	8,561,184	9,520,304	9,445,101		(903,968)		(903,968)		22,174			0	213,816	01/20/2035	1
835574 AN 4	SONOMA CTY CA 6.625 6/1/2013		06/01/2013	Maturity 100.0		310,000	310,000	289,419	309,604		990		990		310,000			0	10,269	06/01/2013	1FE
92812Q BJ 5	VIRGINIA ST HSG-C 5.45 05/01/2018		06/15/2013	Call 100.0		9,850,000	9,850,000	9,774,943	9,816,000		35,439		35,439		9,850,000			0	334,024	05/01/2018	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042		04/25/2013	MBS Paydown 0.999814528		5,824	5,824	5,821	5,821				0		5,824			0	2	08/25/2042	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042		05/25/2013	MBS Paydown 0.996529243		103,158	103,158	103,116	103,116		530		530		103,158			0	559	08/25/2042	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 04/25/2042		06/25/2013	MBS Paydown 0.991171315		168,239	168,239	168,171	168,170		43		43		168,239			0	911	08/25/2042	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					16,804,403	25,343,413	26,360,675	26,302,833	0	(983,279)	0	(983,279)	0	16,804,403	0	0	0	737,062	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46		04/27/2013	MBS Paydown 0.379016681		85,747	85,747	61,523	66,366		1,421		1,421		85,784			0	92	01/27/2046	1FM
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46		05/27/2013	MBS Paydown 0.375867511		65,295	65,295	46,849	50,438		1,374		1,374		65,295			0	85	01/27/2046	1FM
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46		06/27/2013	MBS Paydown 0.371766859		85,023	85,023	61,004	65,677		3,846		3,846		84,986			0	126	01/27/2046	1FM
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		04/25/2013	MBS Paydown 0.131011517		5,576	5,576	5,624	5,540		(200)		(200)		5,576			0	107	12/25/2032	1FM
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		05/25/2013	MBS Paydown 0.126840695		2,064	2,064	2,082	2,051		(70)		(70)		2,064			0	49	12/25/2032	1FM
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		06/25/2013	MBS Paydown 0.120405193		3,185	3,185	3,212	3,164		(114)		(114)		3,185			0	92	12/25/2032	1FM
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		04/25/2013	MBS Paydown 0.071908507		10,178	10,178	10,317	10,177		(345)		(345)		10,178			0	186	12/25/2033	1FM
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		05/25/2013	MBS Paydown 0.067880704		8,056	8,056	8,165	8,054		(270)		(270)		8,056			0	184	12/25/2033	1FM
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		06/25/2013	MBS Paydown 0.063101769		9,558	9,558	9,688	9,556		(358)		(358)		9,558			0	262	12/25/2033	1FM
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	06/25/2013	MBS Paydown 0.412824337		11,563,491	11,563,491		11,139,589		442,346		442,346		11,563,491			0	32,769	03/25/2017	1FE
00173T AA 5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016	R	04/25/2013	MBS Paydown 0.285673099		9,025,894	9,025,894	8,723,102	8,773,202		275,994		275,994		9,025,894			0	30,947	07/25/2016	1FE
00174E AG 4	AMMC 2006-6A A2 CLO FLT 05-03-2018	R	05/25/2013	MBS Paydown 0.282453072		496,455	496,455	480,320	482,069		14,544		14,544		496,455			0	712	05/03/2018	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		04/15/2013	MBS Paydown 0.9667173		36,804	36,804	36,804	36,803		(1)		(1)		36,804			0	238	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		05/15/2013	MBS Paydown 0.957519494		36,791	36,791	36,791	36,790		(1)		(1)		36,791			0	297	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2013	MBS Paydown 0.948323414		36,784	36,784	36,784	36,783		(7)		(7)		36,784			0	363	12/15/2042	1FE
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	04/15/2013	Sinking Fund Redemption 100.0.		264,000	264,000	264,000	263,998		0		0		264,000			0	9,240	10/17/2016	3FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		04/25/2013	MBS Paydown 0.41842208		99,313	99,313	87,023	91,794		1,640		1,640		99,313			0	104	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		05/25/2013	MBS Paydown 0.399458299		170,996	170,996	149,836	158,051		3,731		3,731		170,996			0	228	08/25/2036	1FM
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		06/25/2013	MBS Paydown 0.398175918		11,563	11,563	10,132	10,688		306		306		11,563			0	18	08/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		04/25/2013	MBS Paydown 0.56153993		446,586	446,586	360,671	368,055		76,624		76,624		446,586			0	1,801	11/25/2034	1FM
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		05/25/2013	MBS Paydown 0.541852693		250,441	250,441	202,261	206,402		41,522		41,522		250,441			0	1,287	11/25/2034	1FM
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		06/25/2013	MBS Paydown 0.52688544		190,398	190,398	153,769	156,917		33,746		33,746		190,398			0	1,156	11/25/2034	1FM
00505H AA 0	ACST 2006-1A G1 ABS FLT 06/20/2031		04/15/2013	MBS Paydown 0.484224265		51,023	51,023	45,793	48,135		561		561		51,023			0	80	06/20/2031	1AM
00505H AA 0	ACST 2006-1A G1 ABS FLT 06/20/2031		05/15/2013	MBS Paydown 0.47917944		25,224	25,224	22,639	23,796		349		349		25,224			0	49	06/20/2031	1AM
00505H AA 0	ACST 2006-1A G1 ABS FLT 06/20/2031		06/15/2013	MBS Paydown 0.451474602		138,524	138,524	124,325	130,682		5,393		5,393		138,524			0	331	06/20/2031	1AM
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		04/20/2013	MBS Paydown 0.960591117		36,946	36,946	37,603	37,493		(42)		(42)		36,946			0	670	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		05/20/2013	MBS Paydown 0.958620674		36,946	36,946	37,603	37,493		(52)		(52)		36,946			0	837	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		06/20/2013	MBS Paydown 0.956650231		36,946	36,946	37,603	37,493		(62)		(62)		36,946			0	1,005	12/20/2040	1FE
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		04/25/2013	MBS Paydown 0.14662812		45,503	45,503	31,625	30,985		1,070		1,070		45,503			0	72	11/25/2035	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		05/25/2013	MBS Paydown 0.14523655		37,696	37,696	26,199	25,668		291		291		37,696			0	76	11/25/2035	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		06/25/2013	MBS Paydown 0.14428178		25,863	25,863	17,975	17,611		258		258		25,863			0	61	11/25/2035	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		04/25/2013	MBS Paydown 0.16860138		5,029	5,029	3,634			92		92				5,029	5,029	89	06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		04/30/2013	Book Value Adjustment					5,029				0		5,029		(5,029)	(5,029)		06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		05/25/2013	MBS Paydown 0.121492286		11,821	11,821	8,541			2,938		2,938		0		11,821	11,821	260	06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		05/25/2013	Pass-Through Loss			71,939	51,976					0				(0)	(0)	1,585	06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		05/31/2013	Book Value Adjustment					11,821				0		11,821		(11,821)	(11,821)		06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		06/25/2013	MBS Paydown 0.11907972		4,290	4,290	3,099			385		385				4,290	4,290	113	06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		06/30/2013	Book Value Adjustment					4,290				0		4,290		(4,290)	(4,290)		06/25/2037	1FM
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		04/25/2013	MBS Paydown 0.0		38,212	38,212	31,716	32,129		5,988		5,988		38,212			0	625	05/25/2036	1FM
00922K AA 8	AIR 2 US 8.027 10/01/2019		04/01/2013	Sinking Fund Redemption 100.0.		125,279	125,279	122,773	123,408		182		182		125,279			0	5,028	10/01/2019	3AM
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032	R	04/07/2013	MBS Paydown 0.268453064		162,440	162,440	152,643	148,109		13,633		13,633		162,440			0	244	05/10/2032	1FE
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032	R	05/07/2013	MBS Paydown 0.260440022		224,365	224,365	210,833	204,570		10,810		10,810		224,365			0	441	05/10/2032	1FE
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032	R	06/07/2013	MBS Paydown 0.249815418		297,489	297,489	279,547	271,242		38,229		38,229		297,489			0	698	05/10/2032	1FE
020002 AC 5	ALLSTATE CORP 7.50 06/15/2013		06/15/2013	Maturity 100.0.		2,000,000	2,000,000	2,440,648	2,011,885		(26,341)		(26,341)		2,000,000			0	75,000	06/15/2013	1FE
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		04/25/2013	MBS Paydown 0.253610573		27,446	27,446	18,492	23,806		392		392		27,446			0	531	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		04/25/2013	Pass-Through Loss			10,865	7,320					0		10,865		(10,865)	(10,865)	210	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		04/30/2013	Book Value Adjustment					1,599,732				0		(49,175)		49,175	49,175		06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		05/25/2013	MBS Paydown 0.249661659		29,844	29,844	20,108	24,538		404		404		29,844			0	722	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		05/25/2013	Pass-Through Loss			9,645	6,498					0		9,645		(9,645)	(9,645)	233	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		05/31/2013	Book Value Adjustment					1,599,732				0		28,666		(28,666)	(28,666)		06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/25/2013	MBS Paydown 0.24643078		25,555	25,555	17,218	20,077		331		331		25,555			0	742	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/25/2013	Pass-Through Loss			6,754	4,550					0		6,754		(6,754)	(6,754)	196	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/30/2013	Book Value Adjustment					1,599,732				0		(6,754)		6,754	6,754		06/25/2036	1FM
02377V AA 0	AMER AIR PT 11-2 8.625 10/15/2021		04/15/2013	Sinking Fund Redemption 100.0.		286,380	286,380	286,681	274,013		(12)		(12)		286,380			0		10/15/2021	2FE
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18		06/15/2013	Sinking Fund Redemption 100.0.		255,000	255,000	251,699	253,090		1,814		1,814		255,000			0	6,337	12/15/2018	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18		06/15/2013	Sinking Fund Redemption 100.0.		100,000	100,000	97,829	98,722		1,261		1,261		100,000			0	2,635	12/15/2018	1FE
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		04/25/2013	MBS Paydown 0.473099064		13,860	13,860	10,395	9,746		731		731		13,860			0	18	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		05/25/2013	MBS Paydown 0.468421099		14,034	14,034	10,525	9,869		722		722		14,034			0	24	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		06/25/2013	MBS Paydown 0.464153279		12,803	12,803	9,603	9,003		507		507		12,803			0	25	10/25/2046	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB		04/25/2013	MBS Paydown 0.184499391		103,315	103,315	88,399	88,611		5,744		5,744		103,315			0	858	02/25/2045	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB		05/25/2013	MBS Paydown 0.182518587		74,676	74,676	63,895	64,048		1,810		1,810		74,676			0	772	02/25/2045	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045 FB		06/25/2013	MBS Paydown 0.18157022		35,753	35,753	30,592	30,665		238		238		35,753			0	442	02/25/2045	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		04/25/2013	MBS Paydown 0.22055755		49,350	49,350	42,996	43,634		212		212		49,350			0	407	06/25/2045	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		05/25/2013	MBS Paydown 0.218183192		43,403	43,403	37,815	38,377		260		260		43,403			0	446	06/25/2045	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		06/25/2013	MBS Paydown 0.21513241		55,768	55,768	48,588	49,310		417		417		55,768			0	685	06/25/2045	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		04/25/2013	MBS Paydown 0.25815656		37,631	37,631	31,422	31,432		1,467		1,467		37,631			0	248	09/25/2045	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		05/25/2013	MBS Paydown 0.255322553		33,427	33,427	27,912	27,921		874		874		33,427			0	274	09/25/2045	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		06/25/2013	MBS Paydown 0.25194314		39,860	39,860	33,283	33,294		2,052		2,052		39,860			0	390	09/25/2045	1FM
028865 AB 9	AMERICAN PETROL 10.25 05/01/15		05/02/2013	Call 102.563		1,846,134	1,800,000	1,760,124	1,780,327		21,748		21,748		1,800,000		46,134	46,134	92,763	05/01/2015	4FE
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33		06/25/2013	MBS Paydown 0.48571132		5,206	5,206	5,205	5,199		6		6		5,206			0	151	10/25/2033	1FM
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27		06/25/2013	MBS Paydown 0.086723785		14,199	14,199	14,183	14,132		12		12		14,199			0	549	03/25/2027	1FM
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27		05/25/2013	MBS Paydown 0.206803257		16,220	16,220	16,230	16,220				0		16,220			0	512	10/25/2027	1FM
032166 AQ 3	AMSOUTH BANCORP 4.85 04/01/13		04/01/2013	Maturity 100.0		11,575,000	11,575,000	11,202,437	11,575,000		12,418		12,418		11,575,000			0	280,694	04/01/2013	3FE
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019	R	04/20/2013	MBS Paydown 0.852047411		2,929,461	2,929,461	2,888,404	2,890,824		4,062		4,062		2,929,461			0	4,043	01/20/2019	1FE
03967B AC 4	ARCTIC GLACIER TL LIBOR+700 7/27/2018		12/31/2012	Paydown 100.0				(2,425)					0		79			0		07/27/2018	4FE
03967B AC 4	ARCTIC GLACIER TL LIBOR+700 7/27/2018		12/31/2012	Paydown 100.0				(2,425)					0					0		07/27/2018	4FE
03967B AC 4	ARCTIC GLACIER TL LIBOR+700 7/27/2018		05/10/2013	Paydown 100.0		945,000	945,000	916,668	921,259		24,664		24,664		944,921			0	36,369	07/27/2018	4FE
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		04/15/2013	Paydown 100.0		8,895	8,895	8,895	8,895				0		8,895			0	147	10/15/2024	1
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		05/15/2013	Paydown 100.0		8,932	8,932	8,932	8,932				0		8,932			0	184	10/15/2024	1
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		06/15/2013	Paydown 100.0		8,969	8,969	8,969	8,969				0		8,969			0	222	10/15/2024	1
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		04/25/2013	MBS Paydown 0.862823269		135,339	135,339	87,945	95,360		1,426		1,426		135,339			0	156	07/25/2036	1FM
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		05/25/2013	MBS Paydown 0.857928537		89,094	89,094	57,894	62,776		1,150		1,150		89,094			0	130	07/25/2036	1FM
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		06/25/2013	MBS Paydown 0.853274375		84,715	84,715	55,049	59,691		1,275		1,275		84,715			0	146	07/25/2036	1FM
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022		06/01/2013	Sinking Fund Redemption 100.0.		51,750	51,750	56,408	56,073		(4,242)		(4,242)		51,750			0	1,432	06/01/2022	1FE
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018		04/02/2013	Sinking Fund Redemption 100.0.		72,341	72,341	72,940	74,337		(87)		(87)		72,341			0	1,780	01/02/2018	3
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018		05/02/2013	Sinking Fund Redemption 100.0.		72,786	72,786	73,389	74,794		(118)		(118)		72,786			0	2,238	01/02/2018	3
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018		06/02/2013	Sinking Fund Redemption 100.0.		68,040	68,040	68,604	69,917		(141)		(141)		68,040			0	2,511	01/02/2018	3
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019		04/02/2013	Sinking Fund Redemption 100.0.		21,891	21,891	21,863	21,862		1		1		21,891			0	525	01/02/2019	3
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019		05/02/2013	Sinking Fund Redemption 100.0.		22,022	22,022	21,995	21,993		1		1		22,022			0	661	01/02/2019	3
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019		06/02/2013	Sinking Fund Redemption 100.0.		22,154	22,154	22,127	22,125		2		2		22,154			0	798	01/02/2019	3
049164 BE 5	ATLAS AIR 00-A 8.707 01/02/2019		04/02/2013	Sinking Fund Redemption 100.0.		13,995	13,995	14,625	14,644		(17)		(17)		13,995			0	403	01/02/2019	3

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
049164 BE 5	ATLAS AIR 00-A 8.707 01/02/2019		05/02/2013	Sinking Fund Redemption 100.0.		14,096	14,096	14,731	14,750		(25)		(25)		14,096			0	505	01/02/2019	3
049164 BE 5	ATLAS AIR 00-A 8.707 01/02/2019		06/02/2013	Sinking Fund Redemption 100.0.		14,199	14,199	14,838	14,857		(38)		(38)		14,199			0	618	01/02/2019	3
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13		04/15/2013	Maturity 100.0		581,287	581,287	612,759	581,613		(2,414)		(2,414)		581,287			0	21,435	04/15/2013	4AM
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15		05/15/2013	Paydown 100.0		48,033	48,033	55,113	52,601		(1,194)		(1,194)		48,033			0	1,657	11/15/2015	4Z
053611 AG 4	AVERY DENNISON 3.35 04/15/2023		04/05/2013	JP MORGAN SECURITIES INC.		8,026,000	8,000,000	7,991,840	7,991,840		4		4		7,991,844		34,156	34,156	1,489	04/15/2023	2FE
05530P AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT 02/47 FB		04/25/2013	MBS Paydown 0.0		477,825	482,966	453,529	482,966		(5,142)		(5,142)		477,825			0	495	02/25/2047	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		04/26/2013	MBS Paydown 0.277757635		63,015	63,015	58,244	60,618		338		338		63,015			0	485	04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		05/26/2013	MBS Paydown 0.273078631		61,725	61,725	57,052	59,377		437		437		61,725			0	585	04/26/2037	1FM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		06/26/2013	MBS Paydown 0.265274858		102,947	102,947	95,152	99,031		1,338		1,338		102,947			0	1,160	04/26/2037	1FM
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36		04/26/2013	MBS Paydown 0.6017076		56,483	56,483	42,362	45,596		5,865		5,865		56,483			0	1,036	08/26/2036	1FM
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36		05/26/2013	MBS Paydown 0.591041372		57,470	57,470	43,102	46,393		6,223		6,223		57,470			0	1,317	08/26/2036	1FM
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36		06/26/2013	MBS Paydown 0.580245082		58,170	58,170	43,628	46,958		6,530		6,530		58,170			0	1,600	08/26/2036	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		04/26/2013	MBS Paydown 0.315960502		142,132	142,132	138,935	139,506		1,763		1,763		142,132			0	2,606	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		05/26/2013	MBS Paydown 0.307771554		116,202	116,202	113,588	114,055		1,395		1,395		116,202			0	2,663	06/26/2035	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		06/26/2013	MBS Paydown 0.296041697		166,448	166,448	162,703	163,372		3,226		3,226		166,448			0	4,577	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		04/26/2013	MBS Paydown 0.325552674		293,766	293,766	276,140	274,948		11,565		11,565		293,766			0	5,902	11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		05/26/2013	MBS Paydown 0.325261377		9,342	9,342	8,782	8,744		29		29		9,342			0	235	11/26/2036	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		06/26/2013	MBS Paydown 0.31522478		321,894	321,894	302,580	301,274		13,829		13,829		321,894			0	9,695	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		04/27/2013	MBS Paydown 0.362021222		251,373	251,373	246,937	246,296		1,658		1,658		251,373			0	5,027	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		05/27/2013	MBS Paydown 0.352190524		209,463	209,463	205,767	205,232		1,027		1,027		209,463			0	5,237	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		06/27/2013	MBS Paydown 0.33299389		409,023	409,023	401,806	400,762		5,072		5,072		409,023			0	12,271	06/27/2037	1FM
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37		04/26/2013	MBS Paydown 0.291159613		243,656	243,656	236,651	238,992		3,908		3,908		243,656			0	4,873	06/26/2037	1FM
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37		05/26/2013	MBS Paydown 0.274883669		219,676	219,676	213,361	215,471		3,784		3,784		219,676			0	5,492	06/26/2037	1FM
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37		06/26/2013	MBS Paydown 0.259645834		205,665	205,665	199,752	201,728		3,883		3,883		205,665			0	6,170	06/26/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		04/26/2013	MBS Paydown 0.659098031		162,117	162,117	159,686	160,192		990		990		162,117			0	2,972	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		05/26/2013	MBS Paydown 0.63003195		238,109	238,109	234,538	235,282		1,721		1,721		238,109			0	5,457	03/26/2036	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		06/26/2013	MBS Paydown 0.619249365		88,331	88,331	87,006	87,282		407		407		88,331			0	2,429	03/26/2036	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		04/26/2013	Pass-Through Loss			11,604	3,075			4		4		11,604		(11,604)	(11,604)	232	06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		04/30/2013	Book Value Adjustment					1,484,209				0		(23,209)		23,209	23,209		06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		05/26/2013	Pass-Through Loss			14,029	3,718			5		5		14,029		(14,029)	(14,029)	351	06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		05/31/2013	Book Value Adjustment					1,484,209				0		(2,425)		2,425	2,425		06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		06/26/2013	MBS Paydown 0.953560175		19,032	19,032	5,043	6,154		7		7		19,032			0	571	06/26/2037	1FM
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37		04/26/2013	MBS Paydown 0.268353434		97,452	97,452	94,467	96,964		6,511		6,511		97,452			0	1,949	03/26/2037	1FM
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37		05/26/2013	MBS Paydown 0.254272436		156,468	156,468	151,676	155,685		5,383		5,383		156,468			0	3,912	03/26/2037	1FM
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37		06/26/2013	MBS Paydown 0.244575615		107,751	107,751	104,451	107,212		22,367		22,367		107,751			0	3,233	03/26/2037	1FM
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37		04/26/2013	MBS Paydown 0.094156715		2,050	2,050	1,991	2,007		34		34		2,050			0	36	07/26/2037	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37		05/26/2013	MBS Paydown 0.086474157		2,364	2,364	2,296	2,314		42		42		2,364			0	52	07/26/2037	1FM
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37		06/26/2013	MBS Paydown 0.080440145		1,857	1,857	1,804	1,818		58		58		1,857			0	49	07/26/2037	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		04/26/2013	MBS Paydown 0.29069418		458,055	458,055	454,619	455,773		2,096		2,096		458,055			0	9,161	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		05/26/2013	MBS Paydown 0.273111135		283,931	283,931	281,802	282,517		1,233		1,233		283,931			0	7,098	12/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		06/26/2013	MBS Paydown 0.264904148		132,526	132,526	131,532	131,866		2,374		2,374		132,526			0	3,976	12/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		04/26/2013	Pass-Through Loss			33	18			(0)		(0)		33			0	1	05/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		04/30/2013	Book Value Adjustment					7,597,171				0		(603)			0		05/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		05/26/2013	Pass-Through Loss			117,018	63,190			(117)		(117)		117,018			0	2,939	05/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		05/31/2013	Book Value Adjustment					7,597,171				0		(116,448)			0		05/26/2036	1FM
05533C FJ 2	BCAP 2010-RR6 10A8 SEQ SSNR CSTR 1/26/37		05/26/2013	MBS Paydown 0.910443289		328,673	328,673	316,759	326,589		868		868		328,673			0	6,335	01/26/2037	1FM
05533C FJ 2	BCAP 2010-RR6 10A8 SEQ SSNR CSTR 1/26/37		06/26/2013	MBS Paydown 0.892001826		67,680	67,680	65,227	67,251		18,507		18,507		67,680			0	1,557	01/26/2037	1FM
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035		04/26/2013	MBS Paydown 0.958811854		1,385	1,385	1,247	1,290		21		21		1,385			0	24	11/26/2035	1FM
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035		05/26/2013	MBS Paydown 0.958379606		1,261	1,261	1,135	1,174		21		21		1,261			0	27	11/26/2035	1FM
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035		06/26/2013	MBS Paydown 0.957977389		1,174	1,174	1,056	1,093		23		23		1,174			0	30	11/26/2035	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035		04/26/2013	MBS Paydown 0.705277306		236,919	236,919	235,142	235,574		(127)		(127)		236,919			0	4,384	12/26/2035	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035		05/26/2013	MBS Paydown 0.697939403		97,381	97,381	96,651	96,828		1,064		1,064		97,381			0	2,247	12/26/2035	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035		06/26/2013	MBS Paydown 0.677951569		265,259	265,259	263,269	263,753		4,603		4,603		265,259			0	6,120	12/26/2035	1FM
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36		04/26/2013	MBS Paydown 0.735119359		163,820	163,820	157,267	157,880		6,207		6,207		163,820			0	1,590	02/26/2036	1FM
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36		05/26/2013	MBS Paydown 0.717571783		355,409	355,409	341,192	342,522		6,612		6,612		355,409			0	4,312	02/26/2036	1FM
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36		06/26/2013	MBS Paydown 0.710303272		147,216	147,216	141,328	141,879		3,304		3,304		147,216			0	2,140	02/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		04/26/2013	MBS Paydown 0.775807077		68,802	68,802	65,190	64,999				0		68,802			0	1,376	10/26/2035	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		05/26/2013	MBS Paydown 0.768946624		67,967	67,967	64,398	64,209				0		67,967			0	1,699	10/26/2035	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		06/26/2013	MBS Paydown 0.762187139		66,966	66,966	63,450	63,264				0		66,966			0	2,009	10/26/2035	1FM
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		04/27/2013	MBS Paydown 0.91930282		13,468	13,468	13,030	13,032		5		5		13,468			0	68	09/27/2036	1Z
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		05/27/2013	MBS Paydown 0.917390493		13,486	13,486	13,047	13,050		11		11		13,486			0	102	09/27/2036	1Z
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		06/27/2013	MBS Paydown 0.915502552		13,314	13,314	12,881	12,883		13		13		13,314			0	134	09/27/2036	1Z
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE		04/26/2013	MBS Paydown 0.877859788		45,807	45,807	35,272	35,894		284		284		45,807			0	530	11/26/2035	1FM
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE		05/26/2013	MBS Paydown 0.873533794		45,847	45,847	35,302	35,925		379		379		45,847			0	632	11/26/2035	1FM
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE		06/26/2013	MBS Paydown 0.869249989		45,400	45,400	34,958	35,574		467		467		45,400			0	727	11/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		04/26/2013	MBS Paydown 0.866102725		45,560	45,560	40,093	40,345		131		131		45,560			0	393	01/26/2036	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		05/26/2013	MBS Paydown 0.846915382		327,950	327,950	288,596	290,407		20,198		20,198		327,950			0	3,524	01/26/2036	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		06/26/2013	MBS Paydown 0.834851628		206,194	206,194	181,450	182,589		6,620		6,620		206,194			0	2,653	01/26/2036	1FM
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35		12/25/2012	MBS Paydown 0.155143511		(46,748)	(46,748)	(45,077)					0		(45,937)			0		12/01/2035	6FE
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35		05/25/2013	MBS Paydown 0.153026793		8,813	8,813	8,498	8,501	(618)	62		(556)		8,813			0	308	12/25/2035	6FE
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35		06/25/2013	MBS Paydown 0.141760581		110,589	110,589	106,637	106,675		1,761		1,761		109,778			0	3,871	12/25/2035	6FE
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37		04/26/2013	MBS Paydown 0.699700816		353,450	353,450	354,555	353,193		(220)		(220)		353,450			0	6,253	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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37		05/26/2013	MBS Paydown 0.678320638		432,393	432,393	433,744	432,078		(417)		(417)		432,393			0	9,814	03/26/2037	1FM
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37		06/26/2013	MBS Paydown 0.655168909		468,221	468,221	469,684	467,880		(798)		(798)		468,221			0	12,711	03/26/2037	1FM
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47		04/26/2013	MBS Paydown 0.63628366		319,631	319,631	297,656	302,367		3,510		3,510		319,631			0	3,099	01/26/2047	1FM
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47		05/26/2013	MBS Paydown 0.609203572		461,932	461,932	430,174	436,983		12,888		12,888		461,932			0	5,591	01/26/2047	1FM
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FB 01/47		06/26/2013	MBS Paydown 0.585046354		412,074	412,074	383,744	389,817		10,976		10,976		412,074			0	5,979	01/26/2047	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		04/26/2013	MBS Paydown 0.816965859		354,736	354,736	329,904	332,521		5,260		5,260		354,736			0	3,125	05/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		05/26/2013	MBS Paydown 0.808742212		171,776	171,776	159,751	161,018		1,433		1,433		171,776			0	1,880	05/26/2036	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		06/26/2013	MBS Paydown 0.787941323		434,489	434,489	404,075	407,279		12,376		12,376		434,489			0	5,680	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		04/26/2013	MBS Paydown 0.872049671		209,814	209,814	184,636	185,420		20,972		20,972		209,814			0	1,925	11/26/2035	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		05/26/2013	MBS Paydown 0.85972848		278,484	278,484	245,066	246,106		25,103		25,103		278,484			0	3,176	11/26/2035	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		06/26/2013	MBS Paydown 0.852313748		167,588	167,588	147,477	148,103		25,874		25,874		167,588			0	2,283	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		04/20/2013	MBS Paydown 0.906349219		355,155	355,155	293,447	295,699		23,990		23,990		355,155			0	393	11/20/2036	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		05/20/2013	MBS Paydown 0.897457717		183,645	183,645	151,737	152,901		2,155		2,155		183,645			0	299	11/20/2036	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		06/20/2013	MBS Paydown 0.884928548		258,777	258,777	213,815	215,455		9,116		9,116		258,777			0	503	11/20/2036	1FM
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023		04/01/2013	Sinking Fund Redemption 100.0		229,564	229,564	229,564	203,616		351		351		229,564			0	5,701	04/01/2023	1FE
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024		04/01/2013	Sinking Fund Redemption 100.0		186,829	186,829	180,589	165,329		281		281		186,829			0	4,990	04/01/2024	1FE
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		04/25/2013	MBS Paydown 0.50261689		31,487	31,487	22,198	21,555		851		851		31,487			0	639	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		05/25/2013	MBS Paydown 0.49844567		123,781	123,781	87,266	84,738		29,863		29,863		123,781			0	3,129	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2013	MBS Paydown 0.49114974		216,507	216,507	152,637	148,217		(916)		(916)		216,507			0	6,555	03/25/2036	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		04/10/2013	MBS Paydown 0.684619005		50,175	50,175	50,626	50,175				0		50,175			0	911	09/10/2045	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		05/10/2013	MBS Paydown 0.683159537		45,389	45,389	45,797	45,389				0		45,389			0	1,030	09/10/2045	1FM
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		06/10/2013	MBS Paydown 0.680889891		70,586	70,586	71,220	70,586				0		70,586			0	1,922	09/10/2045	1FM
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33		04/25/2013	MBS Paydown 0.37097099		16,650	16,650	17,004	16,859		(1,400)		(1,400)		16,650			0	305	06/25/2033	2FM
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33		05/25/2013	MBS Paydown 0.363365621		6,427	6,427	6,563	6,507		(506)		(506)		6,427			0	147	06/25/2033	2FM
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33		06/25/2013	MBS Paydown 0.35270562		9,008	9,008	9,199	9,121		(734)		(734)		9,008			0	248	06/25/2033	2FM
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33		04/25/2013	MBS Paydown 0.05611614		16,500	16,500	16,665	16,500				0		16,500			0	303	06/25/2033	1FM
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33		05/25/2013	MBS Paydown 0.049196151		6,369	6,369	6,432	6,369				0		6,369			0	146	06/25/2033	1FM
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 06/33		06/25/2013	MBS Paydown 0.03949679		8,927	8,927	9,016	8,927				0		8,927			0	245	06/25/2033	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		04/25/2013	MBS Paydown 0.14136249		480,791	480,791	350,376	324,519		96,528		96,528		480,791			0	1,130	05/25/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		05/25/2013	MBS Paydown 0.136224718		256,889	256,889	187,208	173,392		19,569		19,569		256,889			0	753	05/25/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		06/25/2013	MBS Paydown 0.12710223		456,124	456,124	332,401	307,870		94,268		94,268		456,124			0	1,601	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		04/25/2013	MBS Paydown 0.30596612		200,365	200,365	141,473	134,494		35,827		35,827		200,365			0	404	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		05/25/2013	MBS Paydown 0.301813273		107,056	107,056	75,590	71,861		4,508		4,508		107,056			0	269	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2013	MBS Paydown 0.29443959		190,086	190,086	134,215	127,594		30,932		30,932		190,086			0	572	05/25/2035	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB		04/25/2013	MBS Paydown 0.14857084		47,759	47,759	42,446	42,455		5,448		5,448		47,759			0	487	04/25/2034	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB		05/25/2013	MBS Paydown 0.144301425		53,603	53,603	47,639	47,650		3,438		3,438		53,603			0	677	04/25/2034	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34 FB		06/25/2013	MBS Paydown 0.14252723		22,275	22,275	19,797	19,801		67		67		22,275			0	335	04/25/2034	1FM
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33		04/25/2013	MBS Paydown 0.511606		54,858	54,858	55,226	55,079		(339)		(339)		54,858			0	1,006	11/25/2033	1FM
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33		05/25/2013	MBS Paydown 0.498385861		118,981	118,981	119,781	119,462		(818)		(818)		118,981			0	2,727	11/25/2033	1FM
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33		06/25/2013	MBS Paydown 0.48964365		78,680	78,680	79,209	78,998		(511)		(511)		78,680			0	2,164	11/25/2033	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		04/25/2013	MBS Paydown 0.0412359		999	999	883	954		(2)		(2)		1,005			0	10	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		04/25/2013	Pass-Through Loss			6	6					0				(6)	(6)	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		04/30/2013	Book Value Adjustment					210,267				0		(1,012)		1,012	1,012		11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		05/25/2013	MBS Paydown 0.040353834		4,663	4,663	4,121	4,477		(10)		(10)		4,719			0	60	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		05/25/2013	Pass-Through Loss			56	49					0				(56)	(56)	1	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		05/31/2013	Book Value Adjustment					210,267				0		950		(950)	(950)		11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2013	MBS Paydown 0.03934211		4,667	4,667	4,124	5,136		(11)		(11)		4,699			0	73	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2013	Pass-Through Loss			746	659					0		713		(746)	(746)	12	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/30/2013	Book Value Adjustment					210,267				0		(746)		746	746		11/25/2035	3FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		04/20/2013	MBS Paydown 0.26011826		9,809	9,809	8,141	7,569		2,846		2,846		9,809			0	104	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		04/20/2013	Pass-Through Loss			221	183					0					0	2	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		05/20/2013	MBS Paydown 0.25672767		60,006	60,006	49,805	45,602		6,058		6,058		60,006			0	795	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		05/20/2013	Pass-Through Loss			422	351					0					0	6	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		06/20/2013	MBS Paydown 0.25028151		111,685	111,685	92,698	86,699		18,838		18,838		111,685			0	1,774	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		06/20/2013	Pass-Through Loss			3,202	2,658					0					0	51	11/20/2046	1FM
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51		04/10/2013	MBS Paydown 0.626642245		372,797	372,797	352,672	367,255		5,819		5,819		372,797			0	7,282	02/10/2051	1FM
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51		06/10/2013	MBS Paydown 0.613050907		108,731	108,731	102,861	107,114		1,707		1,707		108,731			0	3,194	02/10/2051	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		04/25/2013	MBS Paydown 0.14774094		733	713	677	541		(3)		(3)		733			0	14	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		05/25/2013	MBS Paydown 0.14529232		3,756	3,756	3,568	3,615		(19)		(19)		3,756			0	91	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		05/25/2013	Pass-Through Loss			1,141	1,084					0					0	28	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2013	MBS Paydown 0.14397601		1,855	1,855	1,762	1,943		(10)		(10)		1,855			0	54	01/25/2037	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2013	Pass-Through Loss			777	739					0					0	23	01/25/2037	2FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		04/25/2013	MBS Paydown 0.01503903		291	291	276	255		(4)		(4)		291			0	6	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		04/25/2013	Pass-Through Loss			55	52					0					0	1	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		05/25/2013	MBS Paydown 0.01481922		831	831	790	970		(13)		(13)		831			0	20	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		05/25/2013	Pass-Through Loss			488	463					0					0	12	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2013	MBS Paydown 0.01454664		1,280	1,280	1,216	1,203		(17)		(17)		1,280			0	37	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2013	Pass-Through Loss			356	338					0					0	10	10/25/2036	3FM
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		05/26/2013	Pass-Through Loss			8,928	6,439			83		83		8,928		(8,928)	(8,928)	205	03/26/2037	1FM
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		05/31/2013	Book Value Adjustment					7,142,487				0		(8,928)		8,928	8,928		03/26/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		04/25/2013	MBS Paydown 0.17140397		12,410	12,410	10,859	9,925		86		86		12,410			0	239	05/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		04/25/2013	Pass-Through Loss			991	867					0					0	19	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		05/25/2013	MBS Paydown 0.16807853		18,291	18,291	16,004	19,703		171		171		18,291			0	440	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		05/25/2013	Pass-Through Loss			8,313	7,274					0					0	200	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2013	MBS Paydown 0.16585231		11,872	11,872	10,388	13,190		115		115		11,872			0	343	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2013	Pass-Through Loss			5,938	5,195					0					0	171	05/25/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		04/20/2013	MBS Paydown 0.49247177		292	292	254	208		(1)		(1)		292			0	5	09/20/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		04/20/2013	Pass-Through Loss			3	2					0					0	0	09/20/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		05/20/2013	MBS Paydown 0.46984338		54,304	54,304	47,245	38,276		10,247		10,247		54,304			0	1,221	09/20/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		05/20/2013	Pass-Through Loss			4	3					0					0	0	09/20/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		06/20/2013	MBS Paydown 0.46972453		284	284	247	201		(2)		(2)		284			0	8	09/20/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		06/20/2013	Pass-Through Loss			1	1					0					0	0	09/20/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		04/26/2013	MBS Paydown 0.221880198		228,266	228,266	228,266	227,949		23		23		228,266			0	4,565	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		05/26/2013	MBS Paydown 0.209903995		159,403	159,403	159,403	159,182		27		27		159,403			0	3,985	09/26/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		06/26/2013	MBS Paydown 0.195153647		196,327	196,327	196,327	196,054		915		915		196,327			0	5,890	09/26/2037	1FM
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37		04/26/2013	MBS Paydown 0.369584206		7,166	7,166	6,521	6,805		44		44		7,166			0	57	01/26/2037	1FM
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37		05/26/2013	MBS Paydown 0.361378786		7,426	7,426	6,758	7,051		61		61		7,426			0	74	01/26/2037	1FM
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37		06/26/2013	MBS Paydown 0.353030759		7,555	7,555	6,875	7,174		114		114		7,555			0	91	01/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		04/26/2013	MBS Paydown 0.76407903		670,636	670,636	637,105	645,628		18,969		18,969		670,636			0	13,407	08/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		05/26/2013	MBS Paydown 0.743285805		563,143	563,143	534,986	542,143		15,559		15,559		563,143			0	14,073	08/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		06/26/2013	MBS Paydown 0.71749044		698,616	698,616	663,685	672,564		20,622		20,622		698,616			0	20,951	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		04/26/2013	MBS Paydown 0.666241412		840,126	840,126	824,374	830,821		3,826		3,826		840,126			0	16,798	10/26/2036	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		05/26/2013	MBS Paydown 0.634896523		1,110,393	1,110,393	1,089,573	1,098,094		6,336		6,336		1,110,393			0	27,753	10/26/2036	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		06/26/2013	MBS Paydown 0.604599701		1,073,265	1,073,265	1,053,141	1,061,377		6,505		6,505		1,073,265			0	32,191	10/26/2036	1FM
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		04/15/2013	MBS Paydown 0.900582957		152,456	152,456	139,184	144,911		2,913		2,913		152,456			0	1,283	11/15/2015	1FM
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		05/15/2013	MBS Paydown 0.897115744		121,352	121,352	110,788	115,347		1,408		1,408		121,352			0	1,274	11/15/2015	1FM
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		06/15/2013	MBS Paydown 0.893719283		118,876	118,876	108,528	112,993		1,699		1,699		118,876			0	1,504	11/15/2015	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		04/26/2013	MBS Paydown 0.781005801		661,611	661,611	664,092	660,445		(2,527)		(2,527)		661,611			0	13,228	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		05/26/2013	MBS Paydown 0.750411761		611,881	611,881	614,175	610,803		(2,231)		(2,231)		611,881			0	15,293	08/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		06/26/2013	MBS Paydown 0.71825965		643,042	643,042	645,454	641,909		(2,332)		(2,332)		643,042			0	19,287	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		04/26/2013	Pass-Through Loss			18,915	10,869			(82)		(82)		18,915		(18,915)	(18,915)	378	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		04/30/2013	Book Value Adjustment					7,947,255				0		(37,830)		37,830	37,830		08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		05/26/2013	Pass-Through Loss			22,867	13,140			(99)		(99)		22,867		(22,867)	(22,867)	572	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		05/31/2013	Book Value Adjustment					7,947,255				0		(3,952)		3,952	3,952		08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/26/2013	Pass-Through Loss			31,021	17,826			(134)		(134)		31,021		(31,021)	(31,021)	930	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/30/2013	Book Value Adjustment					7,947,255				0		(31,021)		31,021	31,021		08/26/2037	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		04/26/2013	Pass-Through Loss			17,530	12,709			(34)		(34)		17,530		(17,530)	(17,530)	365	08/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		04/30/2013	Book Value Adjustment					4,353,527				0		(35,060)		35,060	35,060		08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		05/26/2013	Pass-Through Loss			9,201	6,671			(18)		(18)		9,201		(9,201)	(9,201)	240	08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		05/31/2013	Book Value Adjustment					4,353,527				0		8,329		(8,329)	(8,329)		08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		06/26/2013	Pass-Through Loss			14,322	10,383			(28)		(28)		14,322		(14,322)	(14,322)	448	08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		06/30/2013	Book Value Adjustment					4,353,527				0		(14,322)		14,322	14,322		08/26/2036	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		04/28/2013	MBS Paydown 0.36619894		17,469	17,469	17,469	17,435		23		23		17,469			0	317	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		04/28/2013	MBS Paydown 0.36619894		11,646	11,646	11,646	11,623		15		15		11,646			0	211	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		05/28/2013	MBS Paydown 0.361721944		13,431	13,431	13,431	13,405		31		31		13,431			0	303	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		05/28/2013	MBS Paydown 0.361721944		8,954	8,954	8,954	8,936		21		21		8,954			0	202	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		06/28/2013	MBS Paydown 0.34940195		36,960	36,960	36,960	36,887		33		33		36,960			0	997	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		06/28/2013	MBS Paydown 0.34940195		24,640	24,640	24,640	24,592		(5)		(5)		24,640			0	665	02/28/2041	1FM
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		11/20/2012	MBS Paydown 0.982785962				49,024					0					0		09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		03/20/2013	MBS Paydown 0.951584808		8,947	8,947	8,947	8,947		0		0		8,947			0	83	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		04/20/2013	MBS Paydown 0.943355005		49,379	49,379	49,377	49,377		1		1		49,379			0	612	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		05/20/2013	MBS Paydown 0.935496208		47,153	47,153	47,151	47,151		0		0		47,153			0	731	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		06/20/2013	MBS Paydown 0.927205291		49,746	49,746	49,743	49,743		0		0		49,746			0	925	09/20/2027	1FE
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		06/25/2013	MBS Paydown 0.127368402		343,838	343,838	325,357	325,357		18,039		18,039		343,838			0	75	05/25/2037	1Z
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		03/31/2013	Book Value Adjustment									0					0		04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		04/25/2013	MBS Paydown 0.49941475		3,302	3,302	1,965	1,663		940		940		4,172			0	29	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		04/25/2013	Pass-Through Loss			870	518					0					0	8	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		04/30/2013	Book Value Adjustment					152,002				0		(4,037)			0		04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		05/25/2013	MBS Paydown 0.492280086		2,999	2,999	1,784	2,148		789		789		5,387			0	32	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		05/25/2013	Pass-Through Loss			2,388	1,421					0					0	26	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		05/31/2013	Book Value Adjustment					152,002				0		231			0		04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2013	MBS Paydown 0.48835698		1,367	1,367	814	1,181		799		799		2,962			0	18	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2013	Pass-Through Loss			1,595	949					0					0	21	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/30/2013	Book Value Adjustment					152,002				0		(1,047)			0		04/25/2037	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		04/25/2013	MBS Paydown 0.01634352		21,698	21,698	18,877	17,532		1,318		1,318		24,976			0	111	08/25/2036	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		04/25/2013	Pass-Through Loss			145	126					0					0	1	08/25/2036	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		05/25/2013	MBS Paydown 0.012988281		3,278	3,278	2,851	2,693		202		202					0	24	08/25/2036	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		05/25/2013	Pass-Through Loss			78	68					0					0	1	08/25/2036	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		04/25/2013	MBS Paydown 0.20320882		52,127	52,127	38,965	39,441		2,859		2,859		52,127			0	105	10/25/2034	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		05/25/2013	MBS Paydown 0.202621425		8,811	8,811	6,586	6,667		166		166		8,811			0	22	10/25/2034	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		06/25/2013	MBS Paydown 0.2004932		31,923	31,923	23,612	24,154		8,630		8,630		31,923			0	96	10/25/2034	1FM
07388L AC 4	BSCMS 2006-PW13 A3 SEQ 5.518 09/11/2041		04/11/2013	MBS Paydown 0.77818404		142,675	142,675	117,707	139,753		1,279		1,279		142,675			0	2,624	09/11/2041	1FM
07388L AC 4	BSCMS 2006-PW13 A3 SEQ 5.518 09/11/2041		05/11/2013	MBS Paydown 0.658820522		179,045	179,045	147,712	175,378		3,062		3,062		179,045			0	4,117	09/11/2041	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
07388L AC 4	BSCMS 2006-PW13 A3 SEQ 5.518 09/11/2041		06/11/2013	MBS Paydown 0.403817044		382,505	382,505	315,567	374,671		10,799		10,799		382,505			0	10,553	09/11/2041	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		05/11/2013	MBS Paydown 0.17623323		2,131,443	2,131,443	2,094,016	2,127,126		2,762		2,762		2,131,443			0	224,392	02/11/2044	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		06/11/2013	MBS Paydown 0.150658014		204,602	204,602	201,009	204,187		699		699		204,602			0	22,445	02/11/2044	1FM
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15		06/15/2013	Sinking Fund Redemption 100.0		183,948	183,948	194,516	186,508		(755)		(755)		183,948			0	5,794	12/15/2015	1FE
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018 FB	R	04/07/2013	MBS Paydown 0.750858557		335,048	335,048	312,642	321,366		(617)		(617)		335,048			0	991	01/07/2018	1FE
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		04/15/2013	MBS Paydown 0.272589035		2,992	2,992	2,867	2,858				0		2,992			0	60	01/15/2018	5AM
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		05/15/2013	MBS Paydown 0.269827795		2,761	2,761	2,646	2,637				0		2,761			0	69	01/15/2018	5AM
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		06/15/2013	MBS Paydown 0.266778505		3,049	3,049	2,922	2,913				0		3,049			0	91	01/15/2018	5AM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		04/15/2013	MBS Paydown 0.541227524		8,021	8,021	8,021	296				0		8,021			0	199	12/15/2029	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		05/15/2013	MBS Paydown 0.539456555		8,855	8,855	8,855	327				0		8,855			0	275	12/15/2029	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		06/15/2013	MBS Paydown 0.538274929		5,908	5,908	5,908	218				0		5,908			0	220	12/15/2029	6FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		03/28/2013	Paydown 100.0		72,072	72,072	63,511	66,919		1,401		1,401					0		12/17/2015	3FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		04/05/2013	Paydown 100.0		144,144	144,144	127,022	133,838		13,145		13,145		144,144			0		12/17/2015	3FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		04/12/2013	Paydown 100.0		72,072	72,072	63,511	66,919		6,572		6,572		144,144			0		12/17/2015	3FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		04/19/2013	Paydown 100.0		36,036	36,036	31,756	33,460		3,286		3,286		36,036			0		12/17/2015	3FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		05/03/2013	Paydown 100.0		36,036	36,036	31,756	33,460		3,286		3,286		36,036			0		12/17/2015	3FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		05/10/2013	Paydown 100.0		72,072	72,072	63,511	66,919		6,572		6,572		72,072			0		12/17/2015	3FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		05/17/2013	Paydown 100.0		72,072	72,072	63,511	66,919		6,572		6,572		72,072			0		12/17/2015	3FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		05/24/2013	Paydown 100.0		72,072	72,072	63,511	66,919		6,572		6,572		72,072			0		12/17/2015	3FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		06/07/2013	Paydown 100.0		36,036	36,036	31,963	33,584		3,127		3,127		36,036			0		12/17/2015	3FE
10330J AD 0	BOYD GAMING A REV L+350 12/17/2015		06/14/2013	Paydown 100.0		108,108	108,108	95,888	100,753		9,382		9,382		108,108			0		12/17/2015	3FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		04/15/2013	MBS Paydown 0.983181055		8,234	8,234	8,232	8,232		0		0		8,234			0	151	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		05/15/2013	MBS Paydown 0.982144322		8,294	8,294	8,291	8,292		0		0		8,294			0	191	11/15/2039	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		06/15/2013	MBS Paydown 0.981100131		8,354	8,354	8,351	8,351		0		0		8,354			0	234	11/15/2039	1FE
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042		04/15/2013	MBS Paydown 0.989493617		4,749	4,749	4,748	4,747		0		0		4,749			0	73	07/15/2042	1FE
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042		05/15/2013	MBS Paydown 0.988302128		4,766	4,766	4,765	4,764		0		0		4,766			0	92	07/15/2042	1FE
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042		06/15/2013	MBS Paydown 0.987102128		4,800	4,800	4,799	4,799		0		0		4,800			0	113	07/15/2042	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	04/25/2013	MBS Paydown 0.95		33,333	33,333	33,326	33,327		0		0		33,333			0	386	10/25/2027	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	05/25/2013	MBS Paydown 0.941666667		33,333	33,333	33,326	33,327		1		1		33,333			0	482	10/25/2027	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	06/25/2013	MBS Paydown 0.933333333		33,333	33,333	33,326	33,327		1		1		33,333			0	578	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	04/25/2013	MBS Paydown 0.991666667		50,000	50,000	49,997	49,997		0		0		50,000			0	130	03/27/2028	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	05/25/2013	MBS Paydown 0.983333333		50,000	50,000	49,997	49,997		0		0		50,000			0	270	03/27/2028	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	06/25/2013	MBS Paydown 0.975		50,000	50,000	49,997	49,997		0		0		50,000			0	409	03/27/2028	1FE
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30		04/25/2013	MBS Paydown 0.834099485		6,451	6,451	5,677	5,835		73		73		6,451			0	71	08/25/2030	1FM
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30		05/25/2013	MBS Paydown 0.828294582		4,760	4,760	4,189	4,306		65		65		4,760			0	66	08/25/2030	1FM
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30		06/25/2013	MBS Paydown 0.823775713		3,705	3,705	3,261	3,352		61		61		3,705			0	61	08/25/2030	1FM

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37		04/25/2013	MBS Paydown 0.002540449		182,088	182,088	177,856	117,722		64,365		64,365		182,088			0	5,373	02/25/2037	1FM
1248MB AG 0	CBASS 2007-CB2 A2A SEQ 5.891 02/25/37		05/25/2013	MBS Paydown 0.0		135,180	135,180	132,038	87,396		47,784		47,784		135,180			0	4,544	02/25/2037	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		04/20/2013	MBS Paydown 0.346916328		2,598	2,598	2,516	1,598		6		6		2,598			0	27	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		05/20/2013	MBS Paydown 0.343767403		22,042	22,042	21,602	13,560		51		51		22,042			0	288	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2013	MBS Paydown 0.343374219		1,776	1,776	1,740	1,693		6		6		1,776			0	27	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2013	Pass-Through Loss			947	957					0					0	15	06/20/2036	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		04/25/2013	MBS Paydown 0.808814216		231,533	231,533	203,170	239,730		4,153		4,153		244,539			0	4,671	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		04/25/2013	Pass-Through Loss			38,603	33,874					0		38,603			0	779	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		04/30/2013	Book Value Adjustment					10,127,116				0		(303,069)			0		01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		05/25/2013	MBS Paydown 0.791964486		207,720	207,720	182,275	205,980		1,529		1,529		207,720			0	5,239	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		05/25/2013	Pass-Through Loss			24,385	21,398					0		24,385			0	615	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		05/31/2013	Book Value Adjustment					10,127,116				0		227,076			0		01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		06/25/2013	MBS Paydown 0.770818465		251,084	251,084	220,327	258,500		7,743		7,743		251,084			0	7,601	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		06/25/2013	Pass-Through Loss			40,202	35,277					0		40,202			0	1,217	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		06/30/2013	Book Value Adjustment					10,127,116				0		(40,202)			0		01/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		03/31/2013	Book Value Adjustment									0		144			0		09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		04/25/2013	MBS Paydown 0.493118353		35,710	35,710	23,212	25,955		10,602		10,602		38,625			0	667	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		04/25/2013	Pass-Through Loss			2,915	1,895					0					0	54	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		04/30/2013	Book Value Adjustment					1,682,768				0		(31,142)			0		09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		05/25/2013	MBS Paydown 0.48631209		18,802	18,802	12,221	22,868		5,031		5,031		34,031			0	438	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		05/25/2013	Pass-Through Loss			15,229	9,899					0					0	355	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		05/31/2013	Book Value Adjustment					1,682,768				0		10,340			0		09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		06/25/2013	MBS Paydown 0.481967743		21,722	21,722	14,119	14,596		11,516		11,516		21,722			0	605	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		06/30/2013	Book Value Adjustment					1,682,768				0		2,514			0		09/25/2037	1FM
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		04/15/2013	MBS Paydown 0.397292812		121,072	121,072	121,148	95,780				0		121,072			0	3,652	08/15/2020	1AM
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		05/15/2013	MBS Paydown 0.388825299		89,248	89,248	89,303	70,604				0		89,248			0	3,365	08/15/2020	1AM
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		06/15/2013	MBS Paydown 0.375006608		145,649	145,649	145,740	115,223				0		145,649			0	6,591	08/15/2020	1AM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		04/25/2013	MBS Paydown 0.342913784		41,801	41,801	42,794	42,407		(82)		(82)		41,801			0	864	02/25/2030	2FM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		05/25/2013	MBS Paydown 0.331464785		61,286	61,286	62,742	62,176		(363)		(363)		61,286			0	1,583	02/25/2030	2FM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		06/25/2013	MBS Paydown 0.324885661		35,218	35,218	36,054	35,729		(120)		(120)		35,218			0	1,092	02/25/2030	2FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		04/25/2013	MBS Paydown 0.826265689		214,220	214,220	211,609	211,701		347		347		214,220			0	778	10/25/2037	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		05/25/2013	MBS Paydown 0.803692742		187,355	187,355	185,072	185,152		408		408		189,057			0	681	10/25/2037	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		06/25/2013	MBS Paydown 0.773227318		252,863	252,863	249,781	249,890		734		734		251,162			0	1,203	10/25/2037	1FM
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		04/18/2013	MBS Paydown 0.851768632		84,581	84,581	84,549	84,849		4		4		84,581			0	1,404	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		05/18/2013	MBS Paydown 0.843527112		82,415	82,415	82,384	82,677		5		5		82,415			0	1,730	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		06/18/2013	MBS Paydown 0.834997552		85,296	85,296	85,263	85,566		5		5		85,296			0	2,130	10/18/2026	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		04/18/2013	MBS Paydown 0.904465678		37,043	37,043	37,038	37,039		0		0		37,043			0	520	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		05/18/2013	MBS Paydown 0.895558544		35,629	35,629	35,624	35,624		0		0		35,629			0	625	06/18/2027	1FE
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		06/18/2013	MBS Paydown 0.886243199		37,261	37,261	37,257	37,257		0		0		37,261			0	784	06/18/2027	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		04/18/2013	MBS Paydown 0.991666667		41,667	41,667	41,661	41,661		0		0		41,667			0	115	03/18/2028	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		05/18/2013	MBS Paydown 0.983333333		41,667	41,667	41,661	41,661		0		0		41,667			0	213	03/18/2028	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		06/18/2013	MBS Paydown 0.975		41,667	41,667	41,661	41,661		0		0		41,667			0	311	03/18/2028	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		04/25/2013	MBS Paydown 0.380496645		2,365	2,035	1,364	1,908		4		4		2,831			0	39	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		04/25/2013	Pass-Through Loss			796	534					0				(466)	(466)	15	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		04/30/2013	Book Value Adjustment					258,371				0		(3,297)		3,297	3,297		02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		05/25/2013	MBS Paydown 0.37649488		2,685	2,685	1,800	2,697		6		6		2,702			0	64	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		05/25/2013	Pass-Through Loss			1,317	883					0		1,300		(1,317)	(1,317)	32	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		05/31/2013	Book Value Adjustment					258,371				0		1,514		(1,514)	(1,514)		02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/25/2013	MBS Paydown 0.36983371		4,523	4,523	3,032	4,490		10		10		4,550			0	130	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/25/2013	Pass-Through Loss			2,139	1,434					0		2,111		(2,139)	(2,139)	61	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/30/2013	Book Value Adjustment					258,371				0		(2,139)		2,139	2,139		02/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		04/25/2013	MBS Paydown 0.612563216		26,213	24,196	18,795	34,553		605		605		44,049			0	464	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		04/25/2013	Pass-Through Loss			20,304	15,772					0					0	389	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		04/30/2013	Book Value Adjustment					2,412,757				0		(62,886)			0		04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		05/25/2013	MBS Paydown 0.605296304		27,201	27,201	21,130	28,213		789		789		27,622			0	652	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		05/25/2013	Pass-Through Loss			9,133	7,095					0		8,712			0	219	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		05/31/2013	Book Value Adjustment					2,412,757				0		38,559			0		04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		06/25/2013	MBS Paydown 0.591752754		47,939	47,939	37,239	52,581		5,300		5,300		26,431			0	1,378	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		06/25/2013	Pass-Through Loss			19,779	15,364					0		18,867			0	569	04/25/2037	1FM
12629H AA 6	CSAMF 3A A1 CLO FLT 09/01/2015 FB		06/01/2013	MBS Paydown 0.0		1,665,296	1,665,296	1,623,664	1,639,113		36,757		36,757		1,665,296			0	7,435	09/01/2015	1FE
126410 LN 7	CSX TRANSPORTAION 8.375 10/15/2014		04/15/2013	Sinking Fund Redemption 100.0		391,598	391,598	392,462	391,870		(51)		(51)		391,598			0	16,398	10/15/2014	1FE
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		04/26/2013	MBS Paydown 0.938236453		724,738	724,738	724,738	722,905		(61)		(61)		724,738			0	13,344	10/26/2035	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		05/26/2013	MBS Paydown 0.902419124		709,601	709,601	709,601	707,807		(12)		(12)		709,601			0	16,333	10/26/2035	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		06/26/2013	MBS Paydown 0.867350224		694,774	694,774	694,774	693,017		113		113		694,774			0	19,189	10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		04/26/2013	MBS Paydown 0.831013836		202,717	202,717	202,979	194,080		7,641		7,641		202,717			0	3,639	11/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		05/26/2013	MBS Paydown 0.794340473		195,041	195,041	195,293	186,731		7,629		7,629		195,041			0	4,394	11/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		06/26/2013	MBS Paydown 0.754431104		212,251	212,251	212,526	203,208		6,792		6,792		212,251			0	5,764	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		04/26/2013	Pass-Through Loss			40,795	11,363			(332)		(332)		7,866		(7,866)	(7,866)	748	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		04/30/2013	Book Value Adjustment					7,866				0		(15,733)		15,733	15,733		11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		05/31/2013	Book Value Adjustment					7,866				0		7,866		(7,866)	(7,866)		11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		06/26/2013	Pass-Through Loss			90,012	25,072			(1,015)		(1,015)		6,618		(6,618)	(6,618)	2,475	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		06/30/2013	Book Value Adjustment					7,866				0		(6,618)		6,618	6,618		11/26/2035	1FM

Statement as of June 30, 2013 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		04/26/2013	MBS Paydown 0.06583783		7,501	7,501	7,501	7,501		12		12		7,501			0	88	04/26/2036	1FM
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		05/26/2013	MBS Paydown 0.061047292		8,404	8,404	8,404	8,404		13		13		8,404			0	118	04/26/2036	1FM
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		06/26/2013	MBS Paydown 0.051953919		15,952	15,952	15,952	15,952		584		584		15,952			0	260	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		04/26/2013	Pass-Through Loss			5	5			(0)		(0)					0	0	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		05/26/2013	Pass-Through Loss			3,015	3,007			(14)		(14)					0	42	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/26/2013	Pass-Through Loss			1,911	1,906			(11)		(11)					0	31	04/26/2036	1FM
12641P CP 7	CSMC 2009-6R 10A4 SUB SSUP CSTR 10/26/35		04/26/2013	MBS Paydown 0.2150257		646,659	646,659	215,992	484,301		193,256		193,256		646,659			0	6,561	10/26/2035	1FM
12641P CP 7	CSMC 2009-6R 10A4 SUB SSUP CSTR 10/26/35		05/26/2013	MBS Paydown 0.0		203,414	203,414	67,943	152,343		79,970		79,970		203,414			0	2,577	10/26/2035	1FM
12641P CQ 5	CSMC 2009-6R 10A5 SUB SSUP CSTR 10/26/35		05/26/2013	MBS Paydown 0.593389643		209,811	209,811	58,642	141,527		78,450		78,450		209,811			0	2,658	10/26/2035	1FM
12641P CQ 5	CSMC 2009-6R 10A5 SUB SSUP CSTR 10/26/35		06/26/2013	MBS Paydown 0.0		306,189	306,189	85,580	206,538		126,506		126,506		306,189			0	4,685	10/26/2035	1FM
12641P CR 3	CSMC 2009-6R 10A6 MEZ SSUP CSTR 10/26/35		06/26/2013	MBS Paydown 0.72733832		140,693	140,693	31,655	83,771		63,633		63,633		140,693			0	2,153	10/26/2035	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		04/26/2013	MBS Paydown 0.592170665		142,800	142,800	142,800	142,449		133		133		142,800			0	2,616	01/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		05/26/2013	MBS Paydown 0.556484557		533,601	533,601	533,601	532,292		122		122		533,601			0	12,219	01/26/2036	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		06/26/2013	MBS Paydown 0.519610563		551,363	551,363	551,363	550,011		1,075		1,075		551,363			0	15,153	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		04/26/2013	MBS Paydown 0.833190629		1,440,060	1,440,060	1,437,312	1,435,116		733		733		1,440,060			0	23,946	04/26/2035	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		05/26/2013	MBS Paydown 0.801211147		656,827	656,827	655,573	654,572		360		360		656,827			0	13,659	04/26/2035	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		06/26/2013	MBS Paydown 0.769906986		642,956	642,956	641,729	640,749		1,215		1,215		642,956			0	16,049	04/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		04/26/2013	MBS Paydown 0.562367338		246,259	246,259	245,896	245,276		15		15		246,259			0	4,963	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		05/26/2013	MBS Paydown 0.543416068		207,141	207,141	206,836	206,315		32		32		207,141			0	5,219	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2013	MBS Paydown 0.52276301		225,742	225,742	225,410	224,842		115		115		225,742			0	6,806	07/26/2037	2FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/26/2013	Pass-Through Loss			40,795	31,869			(604)		(604)		40,795		(40,795)	(40,795)	822	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/30/2013	Book Value Adjustment					136,816				0		(81,590)		81,590	81,590		07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		05/26/2013	Pass-Through Loss			72,872	56,927			(1,078)		(1,078)		72,872		(72,872)	(72,872)	1,836	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		05/31/2013	Book Value Adjustment					136,816				0		(32,077)		32,077	32,077		07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2013	Pass-Through Loss			121,186	94,669			(1,793)		(1,793)		121,186		(121,186)	(121,186)	3,653	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/30/2013	Book Value Adjustment					136,816				0		(121,186)		121,186	121,186		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		04/26/2013	MBS Paydown 0.812199544		411,662	411,662	411,662	410,674		61		61		411,662			0	7,603	11/26/2035	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		05/26/2013	MBS Paydown 0.795608989		211,530	211,530	211,530	211,022		47		47		211,530			0	4,885	11/26/2035	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		06/26/2013	MBS Paydown 0.779668382		203,243	203,243	203,243	202,755		825		825		203,243			0	5,636	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		04/26/2013	Pass-Through Loss			21,771	16,635			20,810		20,810					0	402	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		05/26/2013	Pass-Through Loss			13,102	10,011			12,526		12,526					0	303	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/26/2013	Pass-Through Loss		(43,614)	12,226	9,342			(41)		(41)		(43,614)			0	282	11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		04/26/2013	MBS Paydown 0.935828132		635,925	635,925	635,925	634,711		1		1		635,925			0	11,788	09/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		05/26/2013	MBS Paydown 0.909205108		623,105	623,105	623,105	621,916		24		24		623,105			0	14,445	09/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		06/26/2013	MBS Paydown 0.883119734		610,522	610,522	610,522	609,356		967		967		610,522			0	14,154	09/26/2035	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		04/26/2013	MBS Paydown 0.134459166		362,549	362,549	361,599	354,166		1,206		1,206		362,549			0	7,322	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		05/26/2013	MBS Paydown 0.119742657		278,068	278,068	277,340	271,639		954		954		278,068			0	7,020	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		06/26/2013	MBS Paydown 0.109522003		193,119	193,119	192,613	188,654		703		703		193,119			0	5,852	12/26/2036	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		04/26/2013	MBS Paydown 0.427070678		6,763	6,763	5,614	5,201		1,561		1,561		6,763			0	101	05/26/2036	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		05/26/2013	MBS Paydown 0.423266995		9,129	9,129	7,578	5,479		3,649		3,649		9,129			0	165	05/26/2036	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		06/26/2013	MBS Paydown 0.420991363		5,462	5,462	4,534	4,784		678		678		5,462			0	117	05/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		06/26/2013	MBS Paydown 0.990510319		70,560	70,560	70,991	70,771		(413)		(413)		70,560			0	1,851	08/26/2035	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		04/26/2013	MBS Paydown 0.686959159		49,615	49,615	20,651	32,875		17,716		17,716		49,749			0	459	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		04/26/2013	Pass-Through Loss			134	56					0				(134)	(134)	1	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		04/30/2013	Book Value Adjustment					279,183				0		(29,348)		29,224	29,224		01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		05/26/2013	MBS Paydown 0.601628123		42,652	42,652	17,752	30,595		11,926		11,926		46,299			0	494	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		05/26/2013	Pass-Through Loss			3,648	1,518					0				(3,648)	(3,648)	42	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		05/31/2013	Book Value Adjustment					279,183				0		25,442		(24,392)	(24,392)		01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		06/26/2013	MBS Paydown 0.484901868		63,003	63,003	26,223	41,852		22,184		22,184		62,160			0	876	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		06/26/2013	Pass-Through Loss			331	138					0		248		(331)	(331)	5	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		06/30/2013	Book Value Adjustment					279,183		11		11		719		(719)	(719)		01/26/2036	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		04/26/2013	MBS Paydown 0.872389399		267,344	267,344	267,344	266,937		10		10		267,344			0	4,901	02/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		05/26/2013	MBS Paydown 0.85363305		262,589	262,589	262,589	262,189		13		13		262,589			0	6,018	02/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		06/26/2013	MBS Paydown 0.835210464		257,916	257,916	257,916	257,523		1,303		1,303		257,916			0	7,093	02/26/2035	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		04/26/2013	MBS Paydown 0.099428324		142,633	142,633	143,673	121,437		(1,452)		(1,452)		142,633			0	2,733	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		05/26/2013	MBS Paydown 0.083251986		141,880	141,880	142,914	120,796		(1,831)		(1,831)		141,880			0	3,399	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		06/26/2013	MBS Paydown 0.072557641		93,798	93,798	94,482	79,860		(1,336)		(1,336)		93,798			0	2,696	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2013	Pass-Through Loss			8,877	8,877			(57)		(57)					0	255	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		04/26/2013	MBS Paydown 0.361921783		75,107	75,107	75,482	74,512		262		262		75,107			0	1,502	06/26/2037	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		05/26/2013	MBS Paydown 0.348900086		69,885	69,885	70,234	69,332		255		255		69,885			0	1,747	06/26/2037	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2013	MBS Paydown 0.336530474		66,385	66,385	66,717	65,860		430		430		66,385			0	1,991	06/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		04/26/2013	MBS Paydown 0.315710235		6	6	5	5		0		0		6			0	0	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		05/26/2013	MBS Paydown 0.311550547		32,864	32,864	29,251	29,380		3,516		3,516		32,864			0	822	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		06/26/2013	MBS Paydown 0.308417871		24,750	24,750	22,029	22,126		2,648		2,648		24,750			0	743	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		04/26/2013	MBS Paydown 0.232317107		155,994	155,994	155,741	154,032		(3)		(3)		155,994			0	2,990	02/26/2036	2FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		05/26/2013	MBS Paydown 0.22780194		86,480	86,480	86,339	85,392		(33)		(33)		86,480			0	2,072	02/26/2036	2FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		06/26/2013	MBS Paydown 0.225570496		42,739	42,739	42,670	42,201		(2,043)		(2,043)		42,739			0	1,229	02/26/2036	2FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		05/26/2013	Pass-Through Loss			5,002	4,056			(58)		(58)		736		(736)	(736)	120	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		05/31/2013	Book Value Adjustment					32,315				0		(736)		736	736		02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/26/2013	Pass-Through Loss			10,796	8,754			(156)		(156)		1,588		(1,588)	(1,588)	310	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/30/2013	Book Value Adjustment					32,315				0		(1,588)		1,588	1,588		02/26/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		04/26/2013	MBS Paydown 0.931618615		20,779	20,779	20,779	18,780		2,122		2,122		20,779			0	21	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		05/26/2013	MBS Paydown 0.923923427		16,160	16,160	16,160	14,605		1,650		1,650		16,160			0	21	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2013	MBS Paydown 0.907686939		34,097	34,097	34,097	30,817		3,482		3,482		34,097			0	44	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		04/26/2013	MBS Paydown 0.926763141		22,255	22,255	22,255	22,255				0		22,255			0	305	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		05/26/2013	MBS Paydown 0.91852155		17,307	17,307	17,307	17,307				0		17,307			0	296	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2013	MBS Paydown 0.901132179		36,518	36,518	36,518	36,518				0		36,518			0	757	03/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		04/26/2013	MBS Paydown 0.622992168		16,108	16,108	12,620	12,929		2,866		2,866		16,108			0	322	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		05/26/2013	MBS Paydown 0.582905509		13,883	13,883	10,877	11,143		2,393		2,393		13,883			0	347	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		06/26/2013	MBS Paydown 0.538371598		15,423	15,423	12,083	12,379		3,610		3,610		15,423			0	463	09/26/2037	1FM
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037		04/26/2013	MBS Paydown 0.411054459		37,763	37,763	37,043	36,821		(67)		(67)		37,763			0	710	05/26/2037	1FM
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037		05/26/2013	MBS Paydown 0.397494501		218,410	218,410	214,242	212,961		275		275		218,410			0	5,125	05/26/2037	1FM
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037		06/26/2013	MBS Paydown 0.392597119		78,882	78,882	77,377	76,914		(116)		(116)		78,882			0	2,213	05/26/2037	1FM
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37		04/26/2013	MBS Paydown 0.293377271		19,581	19,581	19,505	19,513		(3)		(3)		19,581			0	392	09/26/2037	1FM
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37		05/26/2013	MBS Paydown 0.281838429		13,674	13,674	13,621	13,626		1		1		13,674			0	342	09/26/2037	1FM
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37		06/26/2013	MBS Paydown 0.267626741		16,841	16,841	16,776	16,783		(1)		(1)		16,841			0	505	09/26/2037	1FM
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36		06/26/2013	MBS Paydown 0.946994122		323,548	323,548	312,224	315,536		7,019		7,019		323,548			0	8,650	03/26/2036	1FM
126650 AN 0	CVS CAREMARK 6.204 10/10/25		04/10/2013	Sinking Fund Redemption 100.0		16,699	16,699	17,079	16,914		(9)		(9)		16,699			0	345	10/10/2025	2FE
126650 AN 0	CVS CAREMARK 6.204 10/10/25		05/10/2013	Sinking Fund Redemption 100.0		16,785	16,785	17,168	17,001		(12)		(12)		16,785			0	434	10/10/2025	2FE
126650 AN 0	CVS CAREMARK 6.204 10/10/25		06/10/2013	Sinking Fund Redemption 100.0		16,872	16,872	17,256	17,089		(14)		(14)		16,872			0	523	10/10/2025	2FE
126650 AW 0	CVS CAREMARK 5.298 01/11/27		04/10/2013	Sinking Fund Redemption 100.0		12,940	12,940	12,940	12,940				0		12,940			0	229	01/11/2027	2AM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		05/10/2013	Sinking Fund Redemption 100.0		12,997	12,997	12,997	12,997				0		12,997			0	287	01/11/2027	2AM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		06/10/2013	Sinking Fund Redemption 100.0		13,055	13,055	13,055	13,055				0		13,055			0	346	01/11/2027	2AM
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		04/10/2013	Sinking Fund Redemption 100.0		10,780	10,780	11,043	10,933		(5)		(5)					0	193	01/10/2033	2FE
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		05/10/2013	Sinking Fund Redemption 100.0		10,737	10,737	10,998	10,986		(6)		(6)		10,737			0	258	01/10/2033	2FE
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		06/10/2013	Sinking Fund Redemption 100.0		10,789	10,789	11,051	11,039		(7)		(7)		21,569			0	311	01/10/2033	2FE
126650 BY 5	CVS CORP 5.926 01/10/2034		04/10/2013	Sinking Fund Redemption 100.0		25,773	25,773	26,134	26,125		(6)		(6)		25,773			0	509	01/10/2034	2AM
126650 BY 5	CVS CORP 5.926 01/10/2034		05/10/2013	Sinking Fund Redemption 100.0		25,901	25,901	26,263	26,254		(8)		(8)		25,901			0	640	01/10/2034	2AM
126650 BY 5	CVS CORP 5.926 01/10/2034		06/10/2013	Sinking Fund Redemption 100.0		26,028	26,028	26,392	26,384		(10)		(10)		26,028			0	771	01/10/2034	2AM
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036		04/25/2013	MBS Paydown 0.326321047		10,703	10,703	9,700	10,274		68		68		10,703			0	161	02/25/2036	2FM
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036		05/25/2013	MBS Paydown 0.32118567		11,625	11,625	10,536	11,160		103		103		11,625			0	225	02/25/2036	2FM
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036		06/25/2013	MBS Paydown 0.318177434		6,810	6,810	6,172	6,537		78		78		6,810			0	158	02/25/2036	2FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		04/25/2013	MBS Paydown 0.905742729		1,779	1,779	1,779	3,287		(55)		(55)		1,779			0	30	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		04/25/2013	Pass-Through Loss			4,723	4,723					0					0	80	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		05/25/2013	MBS Paydown 0.900098628		1,625	1,625	1,625	2,853		(47)		(47)		1,625			0	35	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		05/25/2013	Pass-Through Loss			4,019	4,019					0					0	85	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2013	MBS Paydown 0.892158622		1,411	1,411	1,411	4,014		(67)		(67)		1,411			0	36	05/25/2036	1FM

Statement as of June 30, 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2013	Pass-Through Loss			6,529	6,529					0					0	166	05/25/2036	1FM
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036		04/25/2013	MBS Paydown 0.159508054		191,856	191,856	159,840	166,922		14,285		14,285		191,856			0	348	05/25/2036	1FM
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036		05/25/2013	MBS Paydown 0.153956137		92,673	92,673	77,208	80,628		2,707		2,707		92,673			0	214	05/25/2036	1FM
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036		06/25/2013	MBS Paydown 0.147976474		99,813	99,813	83,156	86,840		3,586		3,586		99,813			0	272	05/25/2036	1FM
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33		04/25/2013	MBS Paydown 0.043762775		2,655	2,655	1,978	2,071		415		415		2,655			0	7	11/25/2033	1FM
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33		05/25/2013	MBS Paydown 0.043558728		1,020	1,020	760	796		46		46		1,020			0	3	11/25/2033	1FM
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33		06/25/2013	MBS Paydown 0.042713554		4,226	4,226	3,148	3,297		1,107		1,107		4,226			0	17	11/25/2033	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		04/25/2013	MBS Paydown 0.835992255		140,089	140,089	122,052	120,854		6,887		6,887		140,089			0	2,581	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		05/25/2013	MBS Paydown 0.832279809		57,617	57,617	50,199	49,706		162		162		57,617			0	1,326	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		06/25/2013	MBS Paydown 0.820157386		188,140	188,140	163,917	162,307		12,015		12,015		188,140			0	5,197	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		04/25/2013	MBS Paydown 0.232818074		121,601	121,601	106,857	106,485		4,939		4,939		121,601			0	2,140	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		05/25/2013	MBS Paydown 0.226178205		212,476	212,476	186,713	186,062		16,721		16,721		212,476			0	4,673	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		06/25/2013	MBS Paydown 0.22251666		117,169	117,169	102,963	102,604		4,905		4,905		117,169			0	3,093	04/25/2035	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		04/25/2013	MBS Paydown 0.56065503		199,457	199,457	198,056	198,607		203		203		199,457			0	3,657	04/25/2034	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		05/25/2013	MBS Paydown 0.547659503		157,701	157,701	156,593	157,028		176		176		157,701			0	3,614	04/25/2034	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		06/25/2013	MBS Paydown 0.524671458		278,960	278,960	277,000	277,770		416		416		278,960			0	7,671	04/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		04/25/2013	MBS Paydown 0.185481372		81,830	81,830	81,828	81,622		46		46		81,830			0	1,551	07/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		05/25/2013	MBS Paydown 0.163783888		96,662	96,662	96,660	96,416		79		79		96,662			0	2,290	07/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		06/25/2013	MBS Paydown 0.140940507		101,767	101,767	101,765	101,508		369		369		101,767			0	2,894	07/25/2034	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		04/25/2013	MBS Paydown 0.243887588		88,123	88,123	79,792	67,851		3,682		3,682		88,123			0	1,625	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		05/25/2013	MBS Paydown 0.239081703		96,118	96,118	87,032	74,007		5,082		5,082		96,118			0	2,214	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2013	MBS Paydown 0.235830578		65,023	65,023	58,876	50,065		1,230		1,230		65,023			0	1,798	05/25/2035	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		04/25/2013	MBS Paydown 0.22881375		68,714	68,714	47,166	51,098		25,651		25,651		68,714			0	127	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		04/25/2013	Pass-Through Loss			245,972	168,840					0		245,972			0	455	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		04/30/2013	Book Value Adjustment					740,497				0		(547,699)			0		01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		05/25/2013	MBS Paydown 0.21580473		21,366	21,366	14,666	39,195		(939)		(939)		21,366			0	50	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		05/25/2013	Pass-Through Loss			220,017	151,024					0		220,017			0	518	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		05/31/2013	Book Value Adjustment					740,497				0		81,589			0		01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2013	MBS Paydown 0.196436442		16,235	16,235	11,144	58,355		(4,299)		(4,299)		91,983			0	45	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2013	Pass-Through Loss			343,144	235,540					0		267,395			0	953	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/30/2013	Book Value Adjustment					740,497		16,865		16,865		(343,023)			0		01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		04/25/2013	MBS Paydown 0.318861674		3,508	3,508	3,034	4,315		(40)		(40)		3,508			0	71	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		04/25/2013	Pass-Through Loss			7,360	6,366					0					0	148	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		05/25/2013	MBS Paydown 0.313689973		4,889	4,889	4,229	6,161		(56)		(56)		4,889			0	123	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		05/25/2013	Pass-Through Loss			10,626	9,191					0					0	267	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2013	MBS Paydown 0.310588949		5,341	5,341	4,620	3,694		(34)		(34)		5,341			0	161	05/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2013	Pass-Through Loss			3,962	3,427					0					0	120	05/25/2036	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		04/25/2013	MBS Paydown 0.88730034		21,345	21,345	17,023	21,093		3,757		3,757		26,730			0	392	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		04/25/2013	Pass-Through Loss			4,296	3,426					0		(32)			0	79	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		04/30/2013	Book Value Adjustment					751,028				0		(26,438)			0		11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		05/25/2013	MBS Paydown 0.866763259		20,537	20,537	16,378	16,895		3,020		3,020		20,537			0	471	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		05/31/2013	Book Value Adjustment					751,028				0		21,085			0		11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/25/2013	MBS Paydown 0.834936076		22,349	22,349	17,824	26,183		133		133		22,349			0	616	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/25/2013	Pass-Through Loss			9,478	7,559					0		9,478			0	261	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/30/2013	Book Value Adjustment					752,054				0		(9,478)			0		11/25/2035	1FM
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018		04/25/2013	MBS Paydown 0.393311437		33,348	33,348	32,360	32,999		95		95		33,348			0	556	04/25/2018	1FM
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018		05/25/2013	MBS Paydown 0.379880061		61,340	61,340	59,524	60,698		338		338		61,340			0	1,278	04/25/2018	1FM
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018		06/25/2013	MBS Paydown 0.360374553		89,080	89,080	86,442	88,147		597		597		89,080			0	2,227	04/25/2018	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		04/25/2013	MBS Paydown 0.236935618		215,090	215,090	214,787	214,860		(520)		(520)		215,090			0	4,123	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		05/25/2013	MBS Paydown 0.222577251		438,806	438,806	438,187	438,337		(1,060)		(1,060)		438,806			0	10,513	02/25/2033	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		06/25/2013	MBS Paydown 0.217048885		168,952	168,952	168,714	168,772		(356)		(356)		168,952			0	4,857	02/25/2033	1FM
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33		04/25/2013	MBS Paydown 0.069851918		5,311	5,311	5,433	5,335		(215)		(215)		5,311			0	97	07/25/2033	1FM
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33		05/25/2013	MBS Paydown 0.065235978		9,232	9,232	9,445	9,274		(383)		(383)		9,232			0	212	07/25/2033	1FM
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33		06/25/2013	MBS Paydown 0.063610623		3,251	3,251	3,326	3,266		(286)		(286)		3,251			0	89	07/25/2033	1FM
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033		04/25/2013	MBS Paydown 0.645253747		83,397	83,397	84,908	84,433		(1,318)		(1,318)		83,397			0	1,529	07/25/2033	1FM
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033		05/25/2013	MBS Paydown 0.602614221		144,974	144,974	147,602	146,776		(2,272)		(2,272)		144,974			0	3,322	07/25/2033	1FM
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033		06/25/2013	MBS Paydown 0.587600083		51,048	51,048	51,973	51,682		(787)		(787)		51,048			0	1,405	07/25/2033	1FM
12669E QV 1	CWHL 2003-J6 2A3 4.75 7/25/2018		04/25/2013	MBS Paydown 0.346472979		28,491	28,491	26,465	27,850		417		417		28,491			0	451	07/25/2018	1FM
12669E QV 1	CWHL 2003-J6 2A3 4.75 7/25/2018		05/25/2013	MBS Paydown 0.323252328		46,441	46,441	43,140	45,396		822		822		46,441			0	919	07/25/2018	1FM
12669E QV 1	CWHL 2003-J6 2A3 4.75 7/25/2018		06/25/2013	MBS Paydown 0.30639754		33,710	33,710	31,313	32,951		577		577		33,710			0	801	07/25/2018	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		04/25/2013	MBS Paydown 0.072377804		32,972	32,972	32,106	32,454		266		266		32,972			0	550	10/25/2018	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		05/25/2013	MBS Paydown 0.071095816		20,595	20,595	20,055	20,272		105		105		20,595			0	430	10/25/2018	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		06/25/2013	MBS Paydown 0.068581274		40,396	40,396	39,336	39,762		395		395		40,396			0	1,011	10/25/2018	1FM
12669G FH 9	CWHL 2004-J9 2A3 IO INV 01/25/2035		06/25/2013	MBS Paydown 0.0					2,000		(8,133)		(8,133)					0	5,252	01/25/2035	1FE
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		04/25/2013	MBS Paydown 0.580378351		430,228	430,228	359,240	385,799		9,063		9,063		430,228			0	480	06/25/2047	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		05/25/2013	MBS Paydown 0.554853647		235,440	235,440	196,592	211,126		4,633		4,633		235,440			0	334	06/25/2047	1FM
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		06/25/2013	MBS Paydown 0.523209709		291,884	291,884	243,723	261,741		7,298		7,298		291,884			0	488	06/25/2047	1FM
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		05/20/2013	MBS Paydown 0.921590909		112,500	112,500	112,500	112,500		0		0		112,500			0	3,350	02/20/2041	2AM
141781 G# 5	CARGILL INC 7.28 06-30-23		06/30/2013	Paydown 100.0		394,737	394,737	462,261	436,117		(3,633)		(3,633)		394,737			0		06/30/2023	1FE
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		06/15/2013	MBS Paydown 0.952153381		239,233	239,233	239,228	239,228		0		0		239,233			0	186	07/17/2017	1Z
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		04/25/2013	MBS Paydown 0.6152215		61,237	61,237	47,267	47,782		1,028		1,028		61,237			0	85	01/25/2036	1FM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		05/25/2013	MBS Paydown 0.605035804		81,486	81,486	62,897	63,582		1,602		1,602		81,486			0	143	01/25/2036	1FM

Statement as of June 30, 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		06/25/2013	MBS Paydown 0.59750072		60,281	60,281	46,529	47,036		1,418		1,418		60,281			0	125	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		04/25/2013	MBS Paydown 0.27009205		79,894	79,894	65,837	68,434		1,150		1,150		79,894			0	102	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		05/25/2013	MBS Paydown 0.266518607		94,518	94,518	77,888	80,960		1,631		1,631		94,518			0	154	02/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		06/25/2013	MBS Paydown 0.26440871		55,807	55,807	45,988	47,802		1,143		1,143		55,807			0	107	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		04/15/2013	MBS Paydown 0.967379135		14,851	14,851	14,947	14,936		(6)		(6)		14,851			0	279	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		05/15/2013	MBS Paydown 0.966134629		14,934	14,934	15,031	15,020		(8)		(8)		14,934			0	352	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		06/15/2013	MBS Paydown 0.964885496		14,990	14,990	15,086	15,076		(9)		(9)		14,990			0	429	12/15/2038	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		04/01/2013	Sinking Fund Redemption 100.0		27,261	27,261	27,261	27,261				0		27,261			0	582	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		05/01/2013	Sinking Fund Redemption 100.0		27,407	27,407	27,407	27,407				0		27,407			0	732	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		06/01/2013	Sinking Fund Redemption 100.0		27,553	27,553	27,553	27,553				0		27,553			0	883	12/01/2016	1
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		04/25/2013	MBS Paydown 0.10718815		10,760	10,760	9,469	11,543		251		251		10,760			0	102	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		04/25/2013	Pass-Through Loss			4,573	4,024					0					0	43	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/25/2013	MBS Paydown 0.103473024		27,974	27,974	24,617	22,375		4,602		4,602		27,974			0	330	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/25/2013	Pass-Through Loss			1,747	1,537					0					0	21	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2013	MBS Paydown 0.101524764		14,993	14,993	13,193	11,734		1,612		1,612		14,993			0	212	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2013	Pass-Through Loss			594	522					0					0	8	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		04/25/2013	MBS Paydown 0.087801401		34,634	34,634	30,353	29,449		2,315		2,315		34,634			0	693	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		05/25/2013	MBS Paydown 0.086097786		43,783	43,783	38,371	37,228		3,789		3,789		43,783			0	1,094	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2013	MBS Paydown 0.083434336		68,451	68,451	59,990	58,203		7,621		7,621		68,451			0	2,053	11/25/2036	1FM
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017		12/30/2012	Paydown 100.0			32,500	29,144			465		465					0		05/24/2017	3FE
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017		06/21/2013	Paydown 100.0		12,772,500	12,772,500	11,453,494	11,748,794		1,074,834		1,074,834		12,772,500			0	515,152	05/24/2017	3FE
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		04/25/2013	MBS Paydown 0.872458599		114,389	114,389	113,317	112,655		8		8		114,389			0	2,097	10/25/2035	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		05/25/2013	MBS Paydown 0.86112704		114,913	114,913	113,836	113,171		11		11		114,913			0	2,633	10/25/2035	1FM
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		06/25/2013	MBS Paydown 0.849743545		115,440	115,440	114,358	113,690		14		14		115,440			0	3,175	10/25/2035	1FM
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		04/25/2013	MBS Paydown 0.053790462		18	18	13	13		1		1		18			0		12/25/2018	1FM
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		05/25/2013	MBS Paydown 0.053645528		18	18	14	13		1		1		18			0		12/25/2018	1FM
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		06/25/2013	MBS Paydown 0.050585591		382	382	287	277		206		206		382			0		12/25/2018	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		04/25/2013	MBS Paydown 0.12794248		353,475	353,475	319,895	320,176		21,785		21,785		353,475			0	3,186	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		05/25/2013	MBS Paydown 0.124688428		183,037	183,037	165,649	165,794		6,020		6,020		183,037			0	2,065	03/25/2034	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		06/25/2013	MBS Paydown 0.124302791		21,692	21,692	19,631	19,648		1,042		1,042		21,692			0	294	03/25/2034	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		04/25/2013	MBS Paydown 0.59002172		161,009	161,009	149,940	151,275		8,848		8,848		161,009			0	2,515	05/25/2034	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		05/25/2013	MBS Paydown 0.570509994		120,387	120,387	112,111	113,109		5,333		5,333		120,387			0	2,359	05/25/2034	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		06/25/2013	MBS Paydown 0.52097681		305,620	305,620	284,608	287,143		18,220		18,220		305,620			0	7,186	05/25/2034	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		04/25/2013	MBS Paydown 0.571524075		10,615	10,615	8,837	8,842		73		73		10,615			0	186	08/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		05/25/2013	MBS Paydown 0.552655903		10,849	10,849	9,032	9,037		214		214		10,849			0	237	08/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2013	MBS Paydown 0.526018025		15,317	15,317	12,751	12,758		1,038		1,038		15,317			0	402	08/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		03/31/2013	Book Value Adjustment									0		1,019			0		04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		04/25/2013	MBS Paydown 0.351781554		129,020	119,854	106,258	119,415		704		704		134,782			0	2,397	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		04/25/2013	Pass-Through Loss			14,928	13,235					0					0	299	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		04/30/2013	Book Value Adjustment					9,469,583				0		(141,630)			0		04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		05/25/2013	MBS Paydown 0.345518519		185,607	185,607	164,552	166,468		5,817		5,817		173,323			0	4,640	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		05/25/2013	Pass-Through Loss			2,284	2,025					0		2,126			0	57	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		05/31/2013	Book Value Adjustment					9,469,583				0		145,009			0		04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2013	MBS Paydown 0.34139839		112,902	112,902	100,095	109,511		(705)		(705)		113,644			0	3,387	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2013	Pass-Through Loss			10,702	9,488					0		9,960			0	321	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/30/2013	Book Value Adjustment					9,469,583				0		(10,702)			0		04/25/2036	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		04/15/2013	MBS Paydown 0.225606518		35	35	36	35		0		0		35			0	1	03/15/2049	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		05/15/2013	MBS Paydown 0.080500985		1,741,266	1,741,266	1,794,049	1,741,266		5,064		5,064		1,741,266			0	41,932	03/15/2049	1FM
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		06/15/2013	MBS Paydown 0.0		966,012	966,012	995,294	966,012		1,993		1,993		966,012			0	28,043	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		04/25/2013	MBS Paydown 0.660982217		287,390	287,390	237,752	254,534		12,370		12,370		287,390			0	340	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		05/25/2013	MBS Paydown 0.657460257		60,032	60,032	49,663	53,169		1,127		1,127		60,032			0	90	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		06/25/2013	MBS Paydown 0.648938205		145,258	145,258	120,169	128,651		3,149		3,149		145,258			0	257	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		04/25/2013	MBS Paydown 0.89508034		256,043	256,043	248,804	251,910		541		541		256,043			0	5,069	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		05/25/2013	MBS Paydown 0.875154236		259,039	259,039	251,715	254,858		722		722		259,039			0	6,410	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2013	MBS Paydown 0.844846323		394,003	394,003	382,863	387,643		2,574		2,574		394,003			0	11,700	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		04/25/2013	MBS Paydown 0.678544082		191,888	191,888	178,859	185,142		4,239		4,239		191,888			0	3,694	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		05/25/2013	MBS Paydown 0.658196695		168,883	168,883	157,417	162,947		3,614		3,614		168,883			0	4,064	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2013	MBS Paydown 0.634654836		195,397	195,397	182,131	188,529		4,686		4,686		195,397			0	5,642	09/25/2036	1FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		04/25/2013	MBS Paydown 0.149624667		16,847	16,847	16,384	10,624		2,207		2,207		16,847			0	332	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		05/25/2013	MBS Paydown 0.142408325		14,433	14,433	14,036	9,102		1,819		1,819		14,433			0	361	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		06/25/2013	MBS Paydown 0.12652692		31,763	31,763	30,889	20,031		9,457		9,457		31,763			0	953	04/25/2037	5FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		04/25/2013	MBS Paydown 0.784285428		163,845	163,845	157,714	158,191		4,398		4,398		163,845			0	3,304	06/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		05/25/2013	MBS Paydown 0.775105006		137,706	137,706	132,554	132,954		3,760		3,760		137,706			0	3,467	06/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		06/25/2013	MBS Paydown 0.766472083		129,494	129,494	124,649	125,025		3,486		3,486		129,494			0	3,907	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		04/25/2013	MBS Paydown 0.408705869		974	974	346	829		28		28		2,194			0	8	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		04/25/2013	Pass-Through Loss			1,221	433					0				(1,221)	(1,221)	10	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		04/30/2013	Book Value Adjustment					186,151				0		(3,415)		3,415	3,415		03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		05/25/2013	MBS Paydown 0.404410351		2,149	2,149	763	1,948		66		66		5,155			0	21	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		05/25/2013	Pass-Through Loss			3,006	1,067					0				(3,006)	(3,006)	30	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		05/31/2013	Book Value Adjustment					186,151				0		(811)		811	811		03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2013	MBS Paydown 0.394162348		1,783	1,783	633	4,647		156		156		1,941			0	21	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2013	Pass-Through Loss			10,515	3,733					0		10,356		(10,515)	(10,515)	124	03/25/2037	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/30/2013	Book Value Adjustment					186,151				0		(10,515)		10,515	10,515		03/25/2037	1FM
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36		04/25/2013	MBS Paydown 0.120569819		56,838	56,838	56,625	56,612		20		20		56,838			0	1,770	01/25/2036	1FM
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36		05/25/2013	MBS Paydown 0.117384837		32,522	32,522	32,400	32,393		17		17		32,522			0	1,180	01/25/2036	1FM
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36		06/25/2013	MBS Paydown 0.107855087		97,308	97,308	96,943	96,921		63		63		97,308			0	4,018	01/25/2036	1FM
17315C AC 1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035		04/25/2013	MBS Paydown 0.489592672		615,182	615,182	579,809	601,334		8,031		8,031		615,182			0	10,749	09/25/2035	1FM
17315C AC 1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035		05/25/2013	MBS Paydown 0.423458619		690,088	690,088	650,408	674,554		12,446		12,446		690,088			0	15,075	09/25/2035	1FM
17315C AC 1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 9/25/2035		06/25/2013	MBS Paydown 0.354432956		720,261	720,261	678,846	704,048		16,037		16,037		720,261			0	18,886	09/25/2035	1FM
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37		04/25/2013	MBS Paydown 0.305132333		67,948	67,948	65,430	65,352		320		320		67,948			0	1,072	06/25/2037	1FM
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37		05/25/2013	MBS Paydown 0.291283007		129,969	129,969	125,154	125,003		1,678		1,678		129,969			0	2,555	06/25/2037	1FM
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37		06/25/2013	MBS Paydown 0.276508218		138,654	138,654	133,517	133,357		2,387		2,387		138,654			0	3,261	06/25/2037	1FM
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036		04/25/2013	MBS Paydown 0.434802278		22,137	22,137	20,871	21,312		492		492		22,137			0	193	07/25/2036	1FM
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036		05/25/2013	MBS Paydown 0.425542764		16,019	16,019	15,103	15,422		280		280		16,019			0	174	07/25/2036	1FM
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036		06/25/2013	MBS Paydown 0.416950447		14,865	14,865	14,015	14,310		531		531		14,865			0	194	07/25/2036	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		04/25/2013	MBS Paydown 0.547138481		115,618	115,618	115,618	115,460		1		1		115,618			0	2,379	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		05/25/2013	MBS Paydown 0.539655341		119,730	119,730	119,730	119,567		(23)		(23)		119,730			0	3,079	04/25/2037	2FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		06/25/2013	MBS Paydown 0.530929484		139,614	139,614	139,614	139,423		156		156		139,614			0	4,307	04/25/2037	2FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		04/25/2013	MBS Paydown 0.405356621		316,591	316,591	304,946	306,668		6,223		6,223		316,591			0	5,468	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		05/25/2013	MBS Paydown 0.400022524		205,752	205,752	198,184	199,303		3,330		3,330		205,752			0	4,428	11/25/2035	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		06/25/2013	MBS Paydown 0.380916623		736,972	736,972	709,865	713,872		18,352		18,352		736,972			0	19,013	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		04/25/2013	MBS Paydown 0.736416416		136,912	136,912	134,859	135,290		608		608		136,912			0	2,738	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		05/25/2013	MBS Paydown 0.710486125		382,472	382,472	376,735	377,941		2,702		2,702		382,472			0	9,562	05/25/2037	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		06/25/2013	MBS Paydown 0.692581902		264,087	264,087	260,126	260,959		1,770		1,770		264,087			0	7,923	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		04/25/2013	MBS Paydown 0.274221993		219,549	219,549	219,206	218,836		186		186		219,549			0	4,037	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		05/25/2013	MBS Paydown 0.267656987		97,398	97,398	97,246	97,082		99		99		97,398			0	2,239	12/25/2035	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		06/25/2013	MBS Paydown 0.240572437		401,826	401,826	401,199	400,522		892		892		401,826			0	11,105	12/25/2035	1FM
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	04/30/2013	Book Value Adjustment					0				0		23,213			0		12/09/2047	6FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	06/07/2013	MBS Paydown 0.414278309		23,213	23,213	21,182			23,274		23,274					0	228	12/09/2047	6FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		04/15/2013	MBS Paydown 0.099404024		2,571	2,571	2,569	1,315				0		2,571			0	60	03/15/2027	1FM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		05/15/2013	MBS Paydown 0.098722964		3,405	3,405	3,403	1,741				0		3,405			0	99	03/15/2027	1FM
21079N AA 9	CONTL AIRLINES 5.983 04/19/22		04/19/2013	Sinking Fund Redemption 100.0		138,765	138,765	137,248	137,526		44		44		138,765			0	4,151	04/19/2022	2AM
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		04/25/2012	MBS Paydown 0.074742228							(301)		(301)					0		09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		04/25/2013	MBS Paydown 0.019230607		171,644	171,644	171,591	174,728		(3,687)		(3,687)		171,644			0	2,403	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		05/25/2012	MBS Paydown 0.071168301							(470)		(470)					0		09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		05/25/2013	MBS Paydown 0.017529135		10,209	10,209	10,206	10,392		(161)		(161)		10,209			0	191	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		06/25/2012	MBS Paydown 0.069093495							(266)		(266)					0		09/25/2031	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		06/25/2013	MBS Paydown 0.015013298		15,095	15,095	15,090	15,366		(235)		(235)		15,095			0	352	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		07/25/2012	MBS Paydown 0.066993625							(268)		(268)					0		09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		08/25/2012	MBS Paydown 0.062815177							(546)		(546)					0		09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		09/25/2012	MBS Paydown 0.061498633							(162)		(162)					0		09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		10/25/2012	MBS Paydown 0.059720294							(223)		(223)					0		09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		11/25/2012	MBS Paydown 0.056529977							(408)		(408)					0		09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		12/25/2012	MBS Paydown 0.05416147							2,473		2,473					0		09/25/2031	1FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		04/25/2013	MBS Paydown 0.351707902		263,035	263,035	265,483	264,370		(2,132)		(2,132)		263,035			0	4,822	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		05/25/2013	MBS Paydown 0.343002068		147,999	147,999	149,377	148,750		(1,133)		(1,133)		147,999			0	3,392	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		06/25/2013	MBS Paydown 0.342200858		13,621	13,621	13,747	13,690		(464)		(464)		13,621			0	375	06/25/2033	1FM
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38		05/15/2013	MBS Paydown 0.0		1,503,917	1,503,917	1,304,648	1,478,160		34,257		34,257		1,503,917			0	30,160	02/15/2038	1FM
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7/25/35		05/25/2013	MBS Paydown 0.99139994		64,376	64,376	64,668	64,528		(392)		(392)		64,376			0	1,475	07/25/2035	1FM
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7/25/35		06/25/2013	MBS Paydown 0.9109544		602,179	602,179	604,908	603,597		(3,644)		(3,644)		602,179			0	16,560	07/25/2035	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035		06/25/2013	MBS Paydown 0.12322388		533,858	533,858	471,129	466,462		46,205		46,205		533,858			0	15,348	07/25/2035	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		04/25/2013	MBS Paydown 0.91112808		544,231	544,231	546,272	540,120		(351)		(351)		544,231			0	9,969	06/25/2035	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		05/25/2013	MBS Paydown 0.856979913		510,617	510,617	512,532	506,760		(237)		(237)		510,617			0	11,693	06/25/2035	1FM
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		06/25/2013	MBS Paydown 0.80461482		493,803	493,803	495,655	490,073		(1,348)		(1,348)		493,803			0	13,572	06/25/2035	1FM
225458 TU 2	CSFB 2005-5 2A13 PAC 5.50 07/25/2035		05/25/2013	MBS Paydown 0.960855131		244,342	244,342	245,459	243,704		(92)		(92)		244,342			0	5,591	07/25/2035	1FM
225458 TU 2	CSFB 2005-5 2A13 PAC 5.50 07/25/2035		06/25/2013	MBS Paydown 0.88713036		460,190	460,190	462,293	458,989		(270)		(270)		460,190			0	12,639	07/25/2035	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		04/25/2013	MBS Paydown 0.011332858		3,509	3,509	3,636	3,624		(80)		(80)		3,509			0	82	02/25/2033	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		05/25/2013	MBS Paydown 0.011299855		2,398	2,398	2,485	2,477		(38)		(38)		2,398			0	70	02/25/2033	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		06/25/2013	MBS Paydown 0.011263805		2,620	2,620	2,715	2,706		(209)		(209)		2,620			0	92	02/25/2033	1FM
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	04/18/2013	MBS Paydown 0.8583333		66,667	66,667	66,642	66,645		1		1		66,667			0	1,098	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	05/18/2013	MBS Paydown 0.85		66,666	66,666	66,642	66,645		2		2		66,666			0	1,372	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	06/18/2013	MBS Paydown 0.8416667		66,666	66,666	66,642	66,645		2		2		66,666			0	1,647	11/18/2026	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	04/18/2013	MBS Paydown 0.94166667		66,667	66,667	66,639	66,640		2		2		66,667			0	847	09/18/2027	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	05/18/2013	MBS Paydown 0.933333333		66,667	66,667	66,639	66,640		2		2		66,667			0	1,058	09/18/2027	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	06/18/2013	MBS Paydown 0.925		66,667	66,667	66,639	66,640		2		2		66,667			0	1,270	09/18/2027	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	05/18/2013	MBS Paydown 0.99166667		41,667	41,667	41,666	41,666		(0)		(0)		41,667			0	82	04/18/2028	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2013	MBS Paydown 0.983333333		41,667	41,667	41,666	41,666		(0)		(0)		41,667			0	189	04/18/2028	1FE
22942G AK 5	CSC HOLD INCREM B3 EXT L+175 03/29/2016		04/17/2013	Paydown 100.0		1,969,543	1,969,543	1,915,262	1,931,962		40,301		40,301		1,969,543			0	6,317	03/29/2016	2FE
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6/25/35	R	04/25/2013	MBS Paydown 0.325214755		13,461	13,461	13,595	13,421		11		11		13,461			0	232	06/25/2035	3AM
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6/25/35	R	05/25/2013	MBS Paydown 0.280902903		221,559	221,559	223,772	220,905		156		156		221,559			0	4,764	06/25/2035	3AM
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6/25/35	R	06/25/2013	MBS Paydown 0.208868648		360,171	360,171	363,768	359,107		311		311		360,171			0	9,292	06/25/2035	3AM
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37		04/27/2013	MBS Paydown 0.363790365		82,931	82,931	79,062	80,271		1,201		1,201		82,931			0	1,318	07/27/2037	1FM
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37		05/27/2013	MBS Paydown 0.335639378		199,309	199,309	190,010	192,916		4,971		4,971		199,309			0	3,943	07/27/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37		06/27/2013	MBS Paydown 0.327150942		60,098	60,098	57,294	58,170		1,905		1,905		60,098			0	1,420	07/27/2037	1FM
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37		04/26/2013	MBS Paydown 0.279643282		33,038	33,038	30,860	31,941		167		167		33,038			0	271	06/26/2037	1FM
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37		05/26/2013	MBS Paydown 0.271054214		49,722	49,722	46,444	48,071		336		336		49,722			0	505	06/26/2037	1FM
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37		06/26/2013	MBS Paydown 0.264536153		37,733	37,733	35,245	36,480		320		320		37,733			0	453	06/26/2037	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		04/25/2013	MBS Paydown 0.671113018		16,584	16,584	10,946	6,481		146		146		16,584			0	20	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		05/25/2013	MBS Paydown 0.661293205		58,919	58,919	38,886	23,026		3,947		3,947		58,919			0	89	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/25/2013	MBS Paydown 0.654032555		43,564	43,564	28,752	17,025		633		633		43,564			0	77	04/25/2046	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		04/15/2013	MBS Paydown 0.161138113		35,778	35,778	25,000	26,878		479		479		35,778			0	41	07/15/2036	3FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		05/15/2013	MBS Paydown 0.156055211		58,453	58,453	40,844	43,913		1,086		1,086		58,453			0	83	07/15/2036	3FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		06/15/2013	MBS Paydown 0.151895519		47,836	47,836	33,426	35,937		1,293		1,293		47,836			0	83	07/15/2036	3FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/25/2013	MBS Paydown 0.574614904		33,724	33,724	25,799	25,760		306		306		33,768			0	41	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/25/2013	Pass-Through Loss			3,906	2,988					0		3,862		(3,906)	(3,906)	5	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		04/30/2013	Book Value Adjustment					1,599,181				0		(41,535)		41,535	41,535		12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		05/25/2013	MBS Paydown 0.561143619		19,474	19,474	14,897	36,887		438		438		19,474			0	30	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		05/25/2013	Pass-Through Loss			34,411	26,325					0		34,411		(34,411)	(34,411)	53	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		05/31/2013	Book Value Adjustment					1,599,181				0		3,218		(3,218)	(3,218)		12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2013	MBS Paydown 0.546659293		35,975	35,975	27,521	39,661		471		471		36,222			0	66	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2013	Pass-Through Loss			21,963	16,802					0		21,716		(21,963)	(21,963)	40	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2013	Book Value Adjustment					1,599,181				0		(21,963)		21,963	21,963		12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		05/25/2013	MBS Paydown 0.681390207		434,700	434,700	420,980	420,980		448		448		434,700			0	128	06/25/2047	1Z
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		06/25/2013	MBS Paydown 0.643882873		778,277	778,277	753,713	753,713		11,444		11,444		778,277			0	418	06/25/2047	1Z
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		04/25/2013	MBS Paydown 0.384788738		12,778	12,778	7,922	7,813		99		99		12,778			0	21	05/25/2047	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		05/25/2013	MBS Paydown 0.383415279		14,421	14,421	8,941	8,818		121		121		14,421			0	30	05/25/2047	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		06/25/2013	MBS Paydown 0.380899866		26,412	26,412	16,375	16,149		247		247		26,412			0	65	05/25/2047	1FM
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18		04/15/2013	Paydown 100.0		16,094	16,094	17,350	16,752		(62)		(62)		16,094			0	359	09/15/2018	1
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18		05/15/2013	Paydown 100.0		16,184	16,184	17,447	16,845		(80)		(80)		16,184			0	451	09/15/2018	1
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18		06/15/2013	Paydown 100.0		16,274	16,274	17,544	16,939		(99)		(99)		16,274			0	544	09/15/2018	1
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		04/15/2013	Paydown 100.0		74,788	74,788	82,599	78,060		(320)		(320)		74,788			0	1,845	11/15/2016	2
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		05/15/2013	Paydown 100.0		75,250	75,250	83,109	78,541		(416)		(416)		75,250			0	2,320	11/15/2016	2
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		06/15/2013	Paydown 100.0		75,714	75,714	83,621	79,025		(512)		(512)		75,714			0	2,801	11/15/2016	2
247358 AA 2	DELTA AIR 2012-1 2012-1 4.75 05/07/2020		05/07/2013	Sinking Fund Redemption 100.0		142,832	142,832	142,832	142,824		0		0		142,832			0	3,392	05/07/2020	2FE
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019		06/17/2013	Sinking Fund Redemption 100.0		210,902	210,902	210,902	210,931		(3)		(3)		210,902			0	8,172	12/17/2019	2AM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		04/25/2013	MBS Paydown 0.27641385		107,000	107,000	77,709	77,925		9,792		9,792		107,000			0	251	02/25/2035	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		05/25/2013	MBS Paydown 0.270976798		126,194	126,194	91,648	91,903		15,846		15,846		126,194			0	370	02/25/2035	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		06/25/2013	MBS Paydown 0.26624761		109,764	109,764	79,716	79,938		11,662		11,662		109,764			0	385	02/25/2035	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		04/25/2013	MBS Paydown 0.33837367		115,547	115,547	86,725	82,447		10,211		10,211		115,547			0	194	06/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		05/25/2013	MBS Paydown 0.329098837		290,965	290,965	218,388	207,615		61,856		61,856		290,965			0	611	06/25/2035	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		06/25/2013	MBS Paydown 0.32334126		180,623	180,623	135,569	128,882		29,066		29,066		180,623			0	453	06/25/2035	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		04/25/2013	MBS Paydown 0.1719503		7,381	7,381	7,381	10,102		(37)		(37)		7,381			0	122	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		04/25/2013	Pass-Through Loss			7,415	7,415					0					0	123	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		04/25/2013	MBS Paydown 0.1719503		5,272	5,272	5,272	7,215		(114)		(114)		5,272			0	87	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		04/25/2013	Pass-Through Loss			5,296	5,296					0					0	88	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		05/25/2013	MBS Paydown 0.170274928		6,146	6,146	6,146	8,007		(29)		(29)		6,146			0	127	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		05/25/2013	Pass-Through Loss			5,582	5,582					0					0	115	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		05/25/2013	MBS Paydown 0.170274928		4,390	4,390	4,390	5,719		(90)		(90)		4,390			0	91	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		05/25/2013	Pass-Through Loss			3,987	3,987					0					0	82	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2013	MBS Paydown 0.16885712		6,665	6,665	6,665	6,776		(25)		(25)		6,665			0	166	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2013	Pass-Through Loss			3,260	3,260					0					0	81	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2013	MBS Paydown 0.16885712		4,761	4,761	4,761	4,840		(76)		(76)		4,761			0	118	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2013	Pass-Through Loss			2,328	2,328					0					0	58	02/25/2036	1FM
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2013	Sinking Fund Redemption 100.0.		315,000	315,000	314,213	314,477		61		61		315,000			0	9,274	06/15/2019	1FE
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		04/25/2013	MBS Paydown 0.98125		60,000	60,000	60,000	59,999		0		0		60,000			0	1,565	01/25/2042	2AM
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	05/30/2013	Sinking Fund Redemption 100.0.		286,546	286,546	286,546	286,535		0		0		286,546			0	9,313	05/30/2021	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	R	05/30/2013	Sinking Fund Redemption 100.0.		106,129	106,129	106,129	107,723		1,557		1,557		106,129			0	2,720	11/30/2024	1FE
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024		04/15/2013	MBS Paydown 0.78512821		504,615	504,615	504,528	504,539		10		10		504,615			0	14,634	07/15/2024	2AM
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		04/15/2013	MBS Paydown 0.89673101		368,728	368,728	368,726	368,720		4		4		368,728			0	5,866	01/15/2025	2FE
26358B AA 6	DUANE 2006-3A A1 CLO FLT 01/11/21		04/11/2013	MBS Paydown 0.78477005		2,108,339	2,108,339	1,981,838	2,053,146		54,242		54,242		2,108,339			0	6,141	01/11/2021	1FE
278265 AC 7	EATON VANCE CORP 6.50 10/02/2017		06/28/2013	Cash Tender 120.594		16,695,033	13,844,000	13,918,815	13,883,561		1,025		1,025		13,886,461		2,808,573	2,808,573	601,671	10/02/2017	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		04/01/2013	MBS Paydown 0.753770125		287,979	287,979	289,419	289,232		87		87		287,979			0	3,946	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		04/01/2013	MBS Paydown 0.755878671		275,843	275,843	276,308	276,313		(107)		(107)		275,843			0	3,562	10/01/2025	1FE
29248* AA 9	EN-TOUCH SYSTEM REV L+550 12/31/2013		06/07/2013	Paydown 100.0		496,291	496,291	493,809	495,037		1,654		1,654		496,291			0	18,514	12/31/2013	4Z
29248* AB 7	EN-TOUCH SYSTEMS TL L+550 12/31/13		06/07/2013	Paydown 100.0		2,040,209	2,040,209	2,030,008	2,035,056		6,799		6,799		2,040,209			0	76,109	12/31/2013	4Z
29286B AC 3	ENGILITY HOLDINGS TL LIBOR + 450 7/17/17		03/31/2013	Paydown 100.0		187,500	187,500	185,815	186,067		101		101		187,500			0	2,695	07/17/2017	3FE
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		06/25/2013	MBS Paydown 0.101197728		133,850	133,850	130,169	130,169		259		259		133,850			0	26	04/25/2037	1Z
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		04/15/2013	MBS Paydown 0.987951806		30,120	30,120	30,248	30,242		(5)		(5)		30,120			0	423	10/15/2042	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		05/15/2013	MBS Paydown 0.98554216		30,121	30,121	30,248	30,242		(7)		(7)		30,121			0	529	10/15/2042	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2013	MBS Paydown 0.98313252		30,121	30,121	30,248	30,242		(8)		(8)		30,121			0	634	10/15/2042	1FE
31331F AB 7	FEDEX 1993 TRUST A2 8.76 05/22/2015		05/22/2013	Sinking Fund Redemption 100.0.		394,314	394,314	490,132	404,755		(5,232)		(5,232)		394,314			0	17,271	05/22/2015	2FE
31620M AB 2	FIDELITY NATIONAL 7.625 07/15/2017		05/15/2013	Make Whole Call 106.88128		748,169	700,000	709,327	708,054		(734)		(734)		707,869		40,300	40,300	44,479	07/15/2017	2FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		04/01/2013	Sinking Fund Redemption 100.0.		32,954	32,954	31,452	32,530		45		45		32,954			0	783	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		05/01/2013	Sinking Fund Redemption 100.0.		33,150	33,150	31,639	32,723		60		60		33,150			0	984	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2013	Sinking Fund Redemption 100.0.		33,347	33,347	31,826	32,918		76		76		33,347			0	1,188	06/01/2017	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		04/04/2013	Paydown 100.0		1,003,084	1,003,084	1,003,084	1,003,084				0		1,003,084			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/02/2013	Paydown 100.0		52,794	52,794	52,794	52,794		0		0		52,794			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/03/2013	Paydown 100.0		164,981	164,981	164,981	164,981				0		164,981			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/06/2013	Paydown 100.0		910,695	910,695	910,695	910,695		(0)		(0)		910,695			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/08/2013	Paydown 100.0		118,786	118,786	118,786	118,786		0		0		118,786			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/10/2013	Paydown 100.0		26,397	26,397	26,397	26,397				0		26,397			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/13/2013	Paydown 100.0		376,157	376,157	376,157	376,157		(0)		(0)		376,157			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/14/2013	Paydown 100.0		59,393	59,393	59,393	59,393				0		59,393			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/15/2013	Paydown 100.0		72,592	72,592	72,592	72,592		0		0		72,592			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/16/2013	Paydown 100.0		39,595	39,595	39,595	39,595		0		0		39,595			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/17/2013	Paydown 100.0		19,798	19,798	19,798	19,798				0		19,798			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/21/2013	Paydown 100.0		39,595	39,595	39,595	39,595				0		39,595			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/23/2013	Paydown 100.0		13,198	13,198	13,198	13,198		0		0		13,198			0		09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/28/2013	Paydown 100.0		275,095	275,095	275,095	275,095		(0)		(0)		275,095			0	822	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		05/30/2013	Paydown 100.0		386,056	386,056	386,056	386,056		(0)		(0)		386,056			0	520	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		06/03/2013	Paydown 100.0		49,494	49,494	49,494	49,494		0		0		49,494			0	113	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		06/26/2013	Paydown 100.0		46,195	46,195	46,195	46,195				0		46,195			0	610	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		06/27/2013	Paydown 100.0		19,798	19,798	19,798	19,798				0		19,798			0		09/24/2016	4Z
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		04/25/2013	MBS Paydown 0.681038796		398,901	398,901	371,721	371,886		9,082		9,082		398,901			0	351	07/25/2036	1AM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		05/25/2013	MBS Paydown 0.671117504		249,431	249,431	232,421	232,524		1,368		1,368		249,431			0	290	07/25/2036	1AM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		06/25/2013	MBS Paydown 0.653490599		443,158	443,158	412,937	413,119		14,245		14,245		443,158			0	634	07/25/2036	1AM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		04/25/2013	MBS Paydown 0.19457877		15,841	15,841	11,940	11,714		456		456		15,841			0	37	06/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		05/25/2013	MBS Paydown 0.191763388		12,951	12,951	9,762	9,577		728		728		12,951			0	38	06/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		06/25/2013	MBS Paydown 0.187730632		18,551	18,551	13,983	13,718		2,365		2,365		18,551			0	65	06/25/2035	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		05/25/2013	MBS Paydown 0.356455579		1,206	1,206	760	801		6		6		1,206			0	13	05/25/2036	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		06/25/2013	MBS Paydown 0.356144652		1,359	1,359	856	903		8,123		8,123		1,359			0	18	05/25/2036	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB		04/25/2013	MBS Paydown 0.369575162		53,630	53,630	36,871	36,571		587		587		53,630			0	126	04/25/2035	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB		05/25/2013	MBS Paydown 0.36334141		93,506	93,506	64,286	63,763		11,573		11,573		93,506			0	274	04/25/2035	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035 FB		06/25/2013	MBS Paydown 0.3600822		48,888	48,888	33,611	33,337		829		829		48,888			0	172	04/25/2035	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		11/25/2012	MBS Paydown 0.387408075		39,400	184,002	25,603					0					0		11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		11/25/2012	Pass-Through Loss		39,400	(39,400)	(25,603)					0					0		11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		12/25/2012	MBS Paydown 0.385207012		67,089	228,151	43,595					0					0		11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		12/25/2012	Pass-Through Loss			67,089	43,595					0		39,400			0		11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		04/25/2013	MBS Paydown 0.375330462		24,086	24,086	15,652	15,487		142		142		24,086			0	196	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		05/25/2013	MBS Paydown 0.370376982		340,246	340,246	221,096	233,056		2,135		2,135		362,471			0	3,460	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		05/25/2013	Pass-Through Loss			22,225	14,442					0					0	226	11/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		05/31/2013	Book Value Adjustment					35,348,833				0		104,263			0		11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		06/25/2013	MBS Paydown 0.362119636		553,103	553,103	359,414	388,500		3,559		3,559		567,007			0	6,751	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		06/25/2013	Pass-Through Loss			51,128	33,224					0		37,225			0	624	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37FB		06/30/2013	Book Value Adjustment					17,674,417				0		(71,128)			0		11/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		04/25/2013	MBS Paydown 0.49234142		58,663	58,663	45,244	47,859		1,378		1,378		58,663			0	93	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		05/25/2013	MBS Paydown 0.48313586		119,672	119,672	92,297	97,632		3,324		3,324		119,672			0	241	02/25/2036	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		06/25/2013	MBS Paydown 0.46732507		205,540	205,540	158,523	167,686		12,789		12,789		205,540			0	488	02/25/2036	1FM
33716M AA 5	FIRST TENN BANK BKNT 4.625 05/15/2013		05/15/2013	Maturity 100.0		2,025,000	2,025,000	2,002,566	2,026,669		(5,082)		(5,082)		2,025,000			0	46,828	05/15/2013	2FE
347466 AE 4	IRWIN LAND LLC A-2 5.30 12/15/2035		06/15/2013	Sinking Fund Redemption 100.0.		127,895	127,895	120,277	121,015		171		171		127,895			0	6,816	12/15/2035	1FE
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/15/2013	Sinking Fund Redemption 100.0.		41,007	41,007	41,007	41,007		(0)		(0)		41,007			0	1,845	11/15/2013	2AM
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/24/2013	Sinking Fund Redemption 100.0.		601,540	601,540	601,540	601,545		(3)		(3)		601,540			0	27,069	11/15/2013	2AM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		04/25/2013	MBS Paydown 0.07928175		2,465	2,465	2,544	2,501		(35)		(35)		2,465			0	59	12/25/2028	4FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		05/25/2013	MBS Paydown 0.078856604		2,126	2,126	2,194	2,157		(29)		(29)		2,126			0	64	12/25/2028	4FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		04/25/2013	MBS Paydown 0.11230879		18,615	18,615	14,659	16,321		1,011		1,011		18,615			0	285	04/25/2033	1FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		05/25/2013	MBS Paydown 0.106682434		16,879	16,879	13,292	14,799		926		926		16,879			0	323	04/25/2033	1FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		06/25/2013	MBS Paydown 0.100353449		18,987	18,987	14,952	16,647		1,492		1,492		18,987			0	436	04/25/2033	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		04/25/2013	MBS Paydown 0.520099656		5,361	5,361	5,094	1,177,009		15		15		5,361			0	66	07/25/2035	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		05/25/2013	MBS Paydown 0.517715038		9,360	9,360	8,894	2,055,111		33		33		9,360			0	143	07/25/2035	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		06/25/2013	MBS Paydown 0.508074913		37,837	37,837	35,955	8,307,925		164		164		37,837			0	691	07/25/2035	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		04/26/2013	MBS Paydown 0.753224361		424,071	424,071	412,607	415,120		3,489		3,489		424,070			0	8,431	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		05/26/2013	MBS Paydown 0.728990165		898,440	898,440	874,153	879,113		12,295		12,295		898,440			0	22,345	01/26/2037	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		06/26/2013	MBS Paydown 0.704221955		918,238	918,238	893,415	898,484		12,880		12,880		918,238			0	27,396	01/26/2037	1FM
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		04/15/2013	Sinking Fund Redemption 100.0.		8,785	8,785	8,785	8,785				0		8,785			0	127	03/15/2019	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		05/15/2013	Sinking Fund Redemption 100.0.		8,785	8,785	8,785	8,785				0		8,785			0	159	03/15/2019	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		06/15/2013	Sinking Fund Redemption 100.0.		8,785	8,785	8,785	8,785				0		8,785			0	190	03/15/2019	1FE
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034		04/25/2013	MBS Paydown 0.68922724		268,242	268,242	266,796	267,098		297		297		268,242			0	4,918	02/25/2034	1FM
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034		05/25/2013	MBS Paydown 0.609291636		336,769	336,769	334,953	335,332		497		497		336,769			0	7,718	02/25/2034	1FM
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034		06/25/2013	MBS Paydown 0.526904953		347,095	347,095	345,224	345,615		685		685		347,095			0	9,545	02/25/2034	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		05/25/2013	MBS Paydown 0.651809599		83,132	83,132	81,469	81,469		1		1		83,132			0	66	06/25/2035	1Z
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		06/25/2013	MBS Paydown 0.626637827		264,304	264,304	259,018	259,018		2,909		2,909		264,304			0	388	06/25/2035	1Z
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		04/25/2013	MBS Paydown 0.696774062		358,381	358,381	253,432	247,985		32,873		32,873		358,381			0	508	05/25/2046	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		05/25/2013	MBS Paydown 0.690708748		110,552	110,552	78,178	76,498		1,447		1,447		110,552			0	199	05/25/2046	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		06/25/2013	MBS Paydown 0.672244987		336,539	336,539	237,986	232,871		28,875		28,875		336,539			0	714	05/25/2046	1FM
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		04/25/2013	MBS Paydown 0.77429452		103,581	103,581	71,471	69,601		6,060		6,060		103,581			0	1,694	07/25/2036	1FM
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		05/25/2013	MBS Paydown 0.767385863		138,173	138,173	95,339	92,845		17,771		17,771		138,173			0	2,837	07/25/2036	1FM
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		06/25/2013	MBS Paydown 0.760940774		128,902	128,902	88,942	86,615		14,532		14,532		128,902			0	3,160	07/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046		04/25/2013	MBS Paydown 0.16936182		79,031	79,031	62,929	63,951		1,666		1,666		79,031			0	104	08/25/2046	1FM
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046		05/25/2013	MBS Paydown 0.162962934		140,328	140,328	111,736	113,552		14,558		14,558		140,328			0	235	08/25/2046	1FM
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046		06/25/2013	MBS Paydown 0.159712922		71,273	71,273	56,751	57,673		2,286		2,286		71,273			0	141	08/25/2046	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		04/25/2013	MBS Paydown 0.18642748		22,088	22,088	20,473	20,154		(115)		(115)		22,088			0	442	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		04/30/2013	Book Value Adjustment					4,144,064				0		(31,190)			0		06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		05/25/2013	MBS Paydown 0.179834721		159,835	159,835	148,147	145,837		1,996		1,996		159,835			0	3,995	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		05/31/2013	Book Value Adjustment					4,144,064				0		31,096			0		06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2013	MBS Paydown 0.160984315		456,791	456,791	423,388	416,985		27,463		27,463		456,908			0	13,701	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2013	Pass-Through Loss			218	203					0		101			0	7	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/30/2013	Book Value Adjustment					4,144,064				0		(124)			0		06/25/2027	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		04/09/2013	Sinking Fund Redemption 100.0		17,299	17,299	17,541	17,511		(4)		(4)		17,299			0	370	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		05/09/2013	Sinking Fund Redemption 100.0		17,391	17,391	17,635	17,605		(5)		(5)		17,391			0	465	10/09/2029	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		06/09/2013	Sinking Fund Redemption 100.0		17,485	17,485	17,729	17,699		(7)		(7)		17,485			0	568	10/09/2029	1FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		04/20/2013	Sinking Fund Redemption 100.0		6,204	6,204	5,964	6,064		142		142		6,204			0	138	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		05/20/2013	Sinking Fund Redemption 100.0		6,242	6,242	6,000	6,102		143		143		6,242			0	174	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2013	Sinking Fund Redemption 100.0		6,273	6,273	6,029	6,131		143		143		6,273			0	210	09/20/2016	3FE
371866 ZZ 0	GENESIS GRP TL 12.00 9/17/2017		12/31/2012	Paydown 100.0			113,750	111,213			91		91		113,750			0		09/17/2017	3Z
371866 ZZ 0	GENESIS GRP TL 12.00 9/17/2017		03/31/2013	Paydown 100.0		113,750	113,750	111,213	111,394		148		148					0	7,482	09/17/2017	3Z
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	04/17/2013	MBS Paydown 0.925000003		66,667	66,667	66,653	66,654		1		1		66,667			0	913	07/19/2027	1FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	05/17/2013	MBS Paydown 0.916666669		66,667	66,667	66,653	66,654		1		1		66,667			0	1,142	07/19/2027	1FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	06/17/2013	MBS Paydown 0.908333336		66,667	66,667	66,653	66,654		1		1		66,667			0	1,370	07/19/2027	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	05/17/2013	MBS Paydown 0.991666667		54,167	54,167	54,163	54,163		(0)		(0)		54,167			0	67	04/17/2028	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2013	MBS Paydown 0.983333333		54,167	54,167	54,163	54,163		0		0		54,167			0	202	04/17/2028	1FE
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		04/25/2013	MBS Paydown 0.461493934		38,834	38,834	38,834	35,695		924		924		38,834			0	818	05/25/2036	1FM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		04/25/2013	Pass-Through Loss			14,489	14,489					0					0	305	05/25/2036	1FM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		05/25/2013	MBS Paydown 0.444543614		73,007	73,007	73,007	54,465		1,410		1,410		73,007			0	1,922	05/25/2036	1FM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		05/25/2013	Pass-Through Loss			8,355	8,355					0					0	220	05/25/2036	1FM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		06/25/2013	MBS Paydown 0.430706681		58,058	58,058	58,058	44,461		1,151		1,151		58,058			0	1,834	05/25/2036	1FM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		06/25/2013	Pass-Through Loss			8,359	8,359					0					0	264	05/25/2036	1FM
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		04/15/2013	MBS Paydown 0.03159201		10,087	10,087	10,399	10,102		(13)		(13)		10,087			0	238	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		05/15/2013	MBS Paydown 0.03003798		9,324	9,324	9,612	9,338		(15)		(15)		9,324			0	275	01/15/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		06/15/2013	MBS Paydown 0.0285314		9,039	9,039	9,319	9,053		(17)		(17)		9,039			0	320	01/15/2029	1FE
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		04/25/2013	MBS Paydown 0.044796117		13,876	13,876	12,863	13,142		326		326		13,876			0	30	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		05/25/2013	MBS Paydown 0.042292089		12,520	12,520	11,605	11,858		335		335		12,520			0	34	07/25/2030	1FM
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		06/25/2013	MBS Paydown 0.039519729		13,862	13,862	12,849	13,128		469		469		13,862			0	45	07/25/2030	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		04/25/2013	MBS Paydown 0.225195868		39,429	39,429	39,232	39,160		117		117		39,429			0	684	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		05/25/2013	MBS Paydown 0.223051912		21,440	21,440	21,332	21,293		6		6		21,440			0	465	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2013	MBS Paydown 0.217973622		50,783	50,783	50,529	50,437		263		263		50,783			0	1,320	09/25/2034	1FM
398186 AA 4	GRIFFIN COAL MIN 9.50 12/01/2016	R	04/12/2013	Paydown 100.0		628,440	628,440	628,440	43,709				0		628,441			0		12/01/2016	6
404225 AE 4	HSART 2012-T2 A2 ABS 1.99 10/15/2045		06/11/2013	CS FIRST BOSTON		9,571,250	9,500,000	9,499,527	9,499,596		70		70		9,499,627		71,623	71,623	93,475	10/15/2045	1FE
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		04/21/2013	MBS Paydown 0.29994897		7,402	7,402	5,219	4,025				0		7,402			0	10	07/21/2036	1FM
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		05/21/2013	MBS Paydown 0.29422645		9,299	9,299	6,556	5,056				0		9,299			0	15	07/21/2036	1FM
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		06/21/2013	MBS Paydown 0.290664657		5,788	5,788	4,080	3,147				0		5,788			0	11	07/21/2036	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		04/19/2013	MBS Paydown 0.60134399		73,824	73,824	59,244	59,642		8,761		8,761		73,824			0	651	06/19/2034	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		05/19/2013	MBS Paydown 0.58383796		87,530	87,530	70,243	70,715		11,697		11,697		87,530			0	951	06/19/2034	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		06/19/2013	MBS Paydown 0.58219445		8,218	8,218	6,595	6,639		77		77		8,218			0	106	06/19/2034	1FM
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		04/19/2013	MBS Paydown 0.277110317		55,200	55,200	38,620	36,804		7,343		7,343		55,200			0	96	11/19/2035	1FM
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		05/19/2013	MBS Paydown 0.27563387		20,670	20,670	14,462	13,782		111		111		20,670			0	45	11/19/2035	1FM
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		06/19/2013	MBS Paydown 0.27386619		24,748	24,748	17,314	16,500		143		143		24,748			0	64	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		04/19/2013	MBS Paydown 0.21327937		16,511	16,511	11,645	11,867		147		147		16,511			0	29	08/19/2045	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		05/19/2013	MBS Paydown 0.21147651		24,789	24,789	17,483	17,817		262		262		24,789			0	54	08/19/2045	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		06/19/2013	MBS Paydown 0.21002458		19,964	19,964	14,080	14,348		1,447		1,447		19,964			0	52	08/19/2045	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		04/19/2013	MBS Paydown 0.36001712		5,711	5,711	4,054	3,662		(8)		(8)		5,711			0	8	09/19/2046	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		05/19/2013	MBS Paydown 0.35504802		11,429	11,429	8,115	7,329		815		815		11,429			0	19	09/19/2046	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		06/19/2013	MBS Paydown 0.353353703		3,897	3,897	2,767	2,499		(2)		(2)		3,897			0	8	09/19/2046	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2013	MBS Paydown 0.99625		31,875	31,875		31,875		(0)		(0)		31,875			0	313	03/20/2043	2FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		04/25/2013	MBS Paydown 0.735662973		43,721	43,721	37,108	38,353		770		770		43,721			0	85	01/25/2036	1FM
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		05/25/2013	MBS Paydown 0.72834642		58,532	58,532	49,679	51,347		1,213		1,213		58,532			0	145	01/25/2036	1FM
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		06/25/2013	MBS Paydown 0.709207892		153,108	153,108	129,951	134,311		3,760		3,760		153,108			0	448	01/25/2036	1FM
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36		04/25/2013	MBS Paydown 0.339655472		388	388	225	32		0		0		388			0	2	11/25/2036	1FM
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36		05/25/2013	MBS Paydown 0.33725413		2,281	2,281	1,323	188		1,417		1,417		2,281			0	18	11/25/2036	1FM
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36		06/25/2013	MBS Paydown 0.3360472		1,147	1,147	665	94		384		384		1,147			0	11	11/25/2036	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		04/25/2013	MBS Paydown 0.178425137		6,119	6,119	4,206	996		268		268		6,119			0	6	02/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		05/25/2013	MBS Paydown 0.176080188		7,738	7,738	5,320	1,260		413		413		7,738			0	10	02/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		06/25/2013	MBS Paydown 0.17461064		4,850	4,850	3,334	789		302		302		4,850			0	8	02/25/2037	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB		04/25/2013	MBS Paydown 0.12145314		54,580	54,580	47,485	48,258		461		461		54,580			0	132	07/25/2034	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB		05/25/2013	MBS Paydown 0.121129629		12,406	12,406	10,794	10,969		132		132		12,406			0	38	07/25/2034	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34 FB		06/25/2013	MBS Paydown 0.120274679		32,786	32,786	28,524	28,989		390		390		32,786			0	119	07/25/2034	1FM
44329H AG 9	HP COMM LLC 5.02 03/15/2023		03/15/2013	Sinking Fund Redemption 100.0.		(125,943)	(125,943)	(123,383)	209,759		(53)		(53)		(125,943)			0	(3,162)	03/15/2023	1FE
44329H AS 3	HP COMM LLC 5.32 03/15/2023		03/15/2013	Sinking Fund Redemption 100.0.		(18,019)	(18,019)	(17,725)	34,175		(6)		(6)		(18,019)			0	(479)	03/15/2023	3AM
448579 AA 0	HYATT HOTELS 5.75 08/15/2015		05/10/2013	Make Whole Call 111.118		7,778,260	7,000,000	6,962,200	6,983,497		18,116		18,116		7,000,000		778,260	778,260	296,285	08/15/2015	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
44970* AA 2	IM BRANDS LLC TERM LOAN 8.50 9/28/2016		04/05/2013	Paydown 100.0		236,250	236,250	204,363	214,853		1,888		1,888		236,250			0	9,958	09/28/2016	5
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017	R	06/01/2013	MBS Paydown 0.348666961		4,935,766	4,935,766	4,820,667	4,824,204		98,690		98,690		4,935,766			0	7,004	12/01/2017	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		04/25/2013	MBS Paydown 0.9825		140,000	140,000	140,000	140,006		6		6		140,000			0	2,401	01/25/2043	1Z
45252H AE 2	IMMUCOR TL B-1 L+450 8/19/2018		12/28/2012	Paydown 100.0			17,500	17,500			77		77					0		08/19/2018	3FE
45252H AE 2	IMMUCOR TL B-1 L+450 8/19/2018		12/28/2012	Paydown 100.0		17,500	17,500	17,500			(76)		(76)		17,500			0		08/19/2018	3FE
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034		04/25/2013	MBS Paydown 0.208741479		7,803	7,803	7,508	7,542		2		2		7,803			0	124	09/25/2034	1FM
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034		05/25/2013	MBS Paydown 0.20539262		47,470	47,470	45,674	45,881		536		536		47,470			0	944	09/25/2034	1FM
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034		06/25/2013	MBS Paydown 0.203755524		23,206	23,206	22,328	22,429		1,355		1,355		23,206			0	553	09/25/2034	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		04/25/2013	MBS Paydown 0.16053297		31,277	31,277	25,413	25,683		262		262		31,277			0	86	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		05/25/2013	MBS Paydown 0.15800994		108,490	108,490	88,148	89,086		4,006		4,006		108,490			0	380	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2013	MBS Paydown 0.15667752		57,294	57,294	46,551	47,047		2,607		2,607		57,294			0	237	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		04/25/2013	MBS Paydown 0.17260992		6,225	6,225	3,237	859		37		37		6,225			0	17	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		05/25/2013	MBS Paydown 0.170601478		24,101	24,101	12,533	3,327		141		141		24,101			0	85	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2013	MBS Paydown 0.169156445		17,340	17,340	9,017	2,394		102		102		17,340			0	73	08/25/2035	4FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36		04/25/2013	MBS Paydown 0.464668386		190	190	133	140		1		1		190			0	0	05/25/2036	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36		05/25/2013	MBS Paydown 0.459912626		1,783	1,783	1,248	1,313		400		400		1,783			0	4	05/25/2036	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36		06/25/2013	MBS Paydown 0.437509446		8,401	8,401	5,881	6,187		2,362		2,362		8,401			0	23	05/25/2036	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		04/25/2013	MBS Paydown 0.170590616		3,146	3,146	2,564	3,146				0		3,146			0	1	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		05/25/2013	MBS Paydown 0.170514768		229	229	187	229				0		229			0	0	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/25/2013	MBS Paydown 0.17029486		664	664	541	664				0		664			0	1	10/25/2013	6*
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		04/25/2013	MBS Paydown 0.308022781		22,978	22,978	13,557	3,605		(310)		(310)		22,978			0	421	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		05/25/2013	MBS Paydown 0.300634319		22,978	22,978	13,557	3,605		(364)		(364)		22,978			0	527	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		06/25/2013	MBS Paydown 0.293245858		22,978	22,978	13,557	3,605		109		109		22,978			0	632	06/25/2035	1FM
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		04/25/2013	MBS Paydown 0.208305291		210,536	210,536	213,036	212,049		(2,284)		(2,284)		210,536			0	4,006	01/25/2033	1FM
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		05/25/2013	MBS Paydown 0.204061852		42,434	42,434	42,938	42,739		(407)		(407)		42,434			0	1,011	01/25/2033	1FM
45660N KZ 7	RAST 2002-A14J A10 SSNR NAS 5.75 01/33		06/25/2013	MBS Paydown 0.187843956		162,179	162,179	164,105	163,345		(1,695)		(1,695)		162,179			0	4,635	01/25/2033	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		04/25/2013	MBS Paydown 0.239796558		48,958	48,958	42,226	44,899		1,765		1,765		48,958			0	932	01/25/2033	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		05/25/2013	MBS Paydown 0.234911604		9,868	9,868	8,511	9,050		57		57		9,868			0	235	01/25/2033	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		06/25/2013	MBS Paydown 0.21624191		37,713	37,713	32,527	34,586		1,340		1,340		37,713			0	1,078	01/25/2033	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		04/25/2013	MBS Paydown 0.131579062		33,797	33,797	27,713	27,992		2,327		2,327		33,797			0	297	10/25/2034	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		05/25/2013	MBS Paydown 0.131133787		4,453	4,453	3,651	3,688		29		29		4,453			0	49	10/25/2034	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2013	MBS Paydown 0.129274528		18,593	18,593	15,246	15,399		133		133		18,593			0	244	10/25/2034	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		04/25/2013	MBS Paydown 0.389497849		4,154	4,154	3,157					0					0	3	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		04/30/2013	Book Value Adjustment					0				0		4,154			0		06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/25/2013	MBS Paydown 0.388359179		1,708	1,708	1,298			32		32					0	2	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/31/2013	Book Value Adjustment					0				0		1,708			0		06/25/2039	6FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		06/25/2013	MBS Paydown 0.388306456		79	79	60			2		2					0	0	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		06/30/2013	Book Value Adjustment					0				0		79			0		06/25/2039	6FE
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36		04/25/2013	MBS Paydown 0.408874353		182,768	182,768	109,547	110,570		55,963		55,963		182,768			0	308	07/25/2036	1FM
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36		05/25/2013	MBS Paydown 0.404197572		88,859	88,859	53,260	53,757		19,946		19,946		88,859			0	187	07/25/2036	1FM
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36		06/25/2013	MBS Paydown 0.401203469		56,888	56,888	34,097	34,416		6,416		6,416		56,888			0	143	07/25/2036	1FM
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		04/15/2013	MBS Paydown 0.793424627		37,591	37,591	37,584	37,585		0		0		37,591			0	479	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		05/15/2013	MBS Paydown 0.784626942		35,191	35,191	35,184	35,184		2		2		35,191			0	560	12/15/2048	1FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		06/15/2013	MBS Paydown 0.775718237		35,635	35,635	35,628	35,628		1		1		35,635			0	681	12/15/2048	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		04/15/2013	MBS Paydown 0.904680607		24,767	24,767	24,760	24,761		0		0		24,767			0	388	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		05/15/2013	MBS Paydown 0.900588404		28,645	28,645	28,638	28,639		2		2		28,645			0	561	10/15/2056	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		06/15/2013	MBS Paydown 0.894571676		42,117	42,117	42,106	42,107		1		1		42,117			0	990	10/15/2056	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56		04/15/2013	MBS Paydown 0.95215413		34,949	34,949	34,928	34,923		1		1		34,949			0	575	09/15/2056	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56		05/15/2013	MBS Paydown 0.946612567		44,333	44,333	44,307	44,300		1		1		44,333			0	913	09/15/2056	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56		06/15/2013	MBS Paydown 0.9431389		27,789	27,789	27,773	27,769		6		6		27,789			0	686	09/15/2056	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065		04/15/2013	MBS Paydown 0.96557162		13,575	13,575	13,572	13,572		0		0		13,575			0	187	02/16/2065	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065		05/15/2013	MBS Paydown 0.963731165		9,202	9,202	9,200	9,200		0		0		9,202			0	159	02/16/2065	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065		06/15/2013	MBS Paydown 0.959886322		19,224	19,224	19,220	19,220		1		1		19,224			0	405	02/16/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		04/15/2013	MBS Paydown 0.993732032		8,095	8,095	8,090	8,090		0		0		8,095			0	85	09/15/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		05/15/2013	MBS Paydown 0.990513196		12,875	12,875	12,867	12,867		1		1		12,875			0	170	09/15/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		06/15/2013	MBS Paydown 0.987145131		13,472	13,472	13,463	13,463		1		1		13,472			0	217	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		05/15/2013	MBS Paydown 0.99979378		1,567	1,567	1,566	1,566		1		1		1,567			0	8	04/15/2067	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		06/15/2013	MBS Paydown 0.999047622		5,671	5,671	5,667	5,667		0		0		5,671			0	44	04/15/2067	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		04/25/2013	MBS Paydown 0.29105357		65,240	65,240	57,900	58,017		248		248		65,240			0	663	07/25/2035	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		05/25/2013	MBS Paydown 0.287684157		77,833	77,833	69,077	69,216		1,229		1,229		77,833			0	977	07/25/2035	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		06/25/2013	MBS Paydown 0.28433713		77,316	77,316	68,618	68,757		20,420		20,420		77,316			0	1,150	07/25/2035	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		04/15/2013	MBS Paydown 0.160039323		35,382	35,382	32,143	34,783		225		225		35,382			0	528	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		05/15/2013	MBS Paydown 0.12252873		75,021	75,021	68,152	73,750		1,263		1,263		75,021			0	2,142	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		06/15/2013	MBS Paydown 0.08774117		69,575	69,575	63,205	68,396		1,419		1,419		69,575			0	2,246	07/15/2041	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		04/15/2013	MBS Paydown 0.065932165		5,447	5,447	4,664	5,284		231		231		5,447			0	11	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		05/15/2013	MBS Paydown 0.063447052		19,881	19,881	17,023	19,286		1,049		1,049		19,881			0	48	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		06/15/2013	MBS Paydown 0.059688294		30,070	30,070	25,747	29,171		1,920		1,920		30,070			0	88	07/15/2019	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		04/25/2013	MBS Paydown 0.4606435		24,741	24,741	23,805	19,651		577		577		24,741			0	495	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		05/25/2013	MBS Paydown 0.456306576		36,864	36,864	35,470	29,280		2,828		2,828		36,864			0	922	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2013	MBS Paydown 0.454221725		17,721	17,721	17,051	14,075		(117)		(117)		17,721			0	532	12/25/2035	3FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		04/25/2013	MBS Paydown 0.40674254		9,773	9,773	9,819	7,026		46		46		9,773			0	90	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		04/25/2013	Pass-Through Loss			92	93					0					0	1	03/25/2036	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		05/25/2013	MBS Paydown 0.399400731		10,652	10,652	10,702	15,686		102		102		10,652			0	123	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		05/25/2013	Pass-Through Loss			11,373	11,426					0					0	131	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2013	MBS Paydown 0.39440678		10,682	10,682	10,732	10,670		70		70		10,682			0	147	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2013	Pass-Through Loss			4,300	4,320					0					0	59	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		04/25/2013	MBS Paydown 0.798995355		11,851	11,851	11,096	14,703		(14)		(14)		11,851			0	227	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		04/25/2013	Pass-Through Loss			6,825	6,390					0					0	131	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		05/25/2013	MBS Paydown 0.795586092		10,228	10,228	9,576	8,052		(19)		(19)		10,228			0	245	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		06/25/2013	MBS Paydown 0.77607344		44,007	44,007	41,202	46,085		5,410		5,410		44,007			0	1,265	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36		06/25/2013	Pass-Through Loss			14,531	13,605					0					0	418	03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		04/25/2013	MBS Paydown 0.59483311		59,650	59,650	44,440	49,138		10,196		10,196		59,650			0	1,100	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		05/25/2013	MBS Paydown 0.546304415		172,376	172,376	128,420	156,429		29,459		29,459		181,518			0	3,965	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		05/25/2013	Pass-Through Loss			17,517	13,050					0				(9,142)	(9,142)	403	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		05/31/2013	Book Value Adjustment					1,966,541				0		(9,142)		9,142	9,142		11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2013	MBS Paydown 0.54610967		129	129	96	628		9		9		1,493			0	4	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2013	Pass-Through Loss			633	472					0				(1,364)	(1,364)	17	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/30/2013	Book Value Adjustment					1,966,541				0		(1,364)		1,364	1,364		11/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/25/2013	MBS Paydown 0.20652786		33,404	33,404	16,964	46,150		38,962		38,962		98,664			0	51	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/25/2013	Pass-Through Loss			363,456	184,584					0		233,732			0	556	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/30/2013	Book Value Adjustment					382,388				0		(716,267)			0		05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/25/2013	MBS Paydown 0.199032153		15,939	15,939	8,095	12,203		(6,309)		(6,309)		40,099			0	30	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/25/2013	Pass-Through Loss			89,001	45,200					0		64,841			0	169	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/31/2013	Book Value Adjustment					382,388				0		297,655			0		05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/25/2013	MBS Paydown 0.174857013		20,548	20,548	10,436	39,358		1,470		1,470		92,962			0	47	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/25/2013	Pass-Through Loss			317,903	161,450					0					0	727	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/30/2013	Book Value Adjustment					382,388				0		(41,794)			0		05/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		04/25/2013	MBS Paydown 0.08324325		5,570	5,570	4,259	4,239		755		755		5,570			0	55	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		05/25/2013	MBS Paydown 0.081745027		8,353	8,353	6,386	6,357		1,399		1,399		8,353			0	103	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2013	MBS Paydown 0.08019646		8,100	8,100	6,194	6,571		1,368		1,368		8,129			0	119	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2013	Pass-Through Loss			533	407					0		505		(533)	(533)	8	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/30/2013	Book Value Adjustment					357,438				0		(533)		533	533		06/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		05/25/2013	MBS Paydown 0.311892833		39,502	39,502	31,306	32,057		468		468		39,502			0	64	07/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		06/25/2013	MBS Paydown 0.304971673		145,344	145,344	115,185	117,950		4,675		4,675		145,344			0	279	07/25/2036	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		04/15/2013	MBS Paydown 0.740420953		279,873	279,873	271,956	279,585		111		111		279,873			0	4,943	05/15/2047	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		05/15/2013	MBS Paydown 0.740229862		1,529	1,529	1,485	1,527		434		434		1,529			0	34	05/15/2047	1FM
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47		06/15/2013	MBS Paydown 0.71237251		222,859	222,859	216,554	222,629		1,472		1,472		222,859			0	5,904	05/15/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		04/12/2013	MBS Paydown 0.323621771		61,786	61,786	59,506	61,009		241		241		61,786			0	1,122	06/12/2047	1FM

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46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		05/12/2013	MBS Paydown 0.31286294		72,515	72,515	69,839	71,604		412		412		72,515			0	1,646	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		06/12/2013	MBS Paydown 0.303915374		60,307	60,307	58,082	59,549		801		801		60,307			0	1,642	06/12/2047	1FM
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36		04/26/2013	MBS Paydown 0.628001988		129,921	129,921	133,534	132,967		(247)		(247)		129,921			0	2,622	11/26/2036	1FM
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36		05/26/2013	MBS Paydown 0.609017314		223,981	223,981	230,211	229,233		(3,061)		(3,061)		223,981			0	5,653	11/26/2036	1FM
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36		06/26/2013	MBS Paydown 0.598148639		128,229	128,229	131,795	131,235		(403)		(403)		128,229			0	3,883	11/26/2036	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35		04/25/2013	MBS Paydown 0.235059927		37,532	37,532	35,092	35,158		1,384		1,384		37,532			0	374	07/25/2035	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35		05/25/2013	MBS Paydown 0.229437552		18,865	18,865	17,639	17,672		221		221		18,865			0	235	07/25/2035	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35		06/25/2013	MBS Paydown 0.216648632		42,911	42,911	40,122	40,197		1,891		1,891		42,911			0	638	07/25/2035	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		04/15/2013	MBS Paydown 0.835174747		121,722	121,722	112,141	117,877		371		371		121,722			0	2,205	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		05/15/2013	MBS Paydown 0.830777283		136,080	136,080	125,369	131,781		517		517		136,080			0	3,081	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		06/15/2013	MBS Paydown 0.826801318		123,036	123,036	113,352	119,150		562		562		123,036			0	3,343	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		04/25/2013	MBS Paydown 0.014977651		924	924	899	924				0		924			0	16	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		05/25/2013	MBS Paydown 0.01481852		1,512	1,512	1,471	1,512				0		1,512			0	33	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2013	MBS Paydown 0.014599986		2,076	2,076	2,020	2,076				0		2,076			0	55	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD		04/12/2013	MBS Paydown 0.880606957		3,426,580	3,426,580	3,478,159	3,456,752		(39,429)		(39,429)		3,426,580			0	65,892	02/12/2049	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD		05/12/2013	MBS Paydown 0.834190829		1,332,143	1,332,143	1,352,195	1,343,872		(14,949)		(14,949)		1,332,143			0	31,960	02/12/2049	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD		06/12/2013	MBS Paydown 0.798695185		1,018,725	1,018,725	1,034,059	1,027,695		(15,169)		(15,169)		1,018,725			0	29,450	02/12/2049	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		12/25/2012	MBS Paydown 0.523430336		3,289	3,289	2,759					0		3,288		1,032	1,032		08/01/2037	3FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		12/25/2012	Pass-Through Loss		3,289	(3,289)	(2,759)					0				2,257	2,257		08/01/2037	3FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		04/25/2013	MBS Paydown 0.494859275		6,462	6,462	5,422	7,257		(44)		(44)		6,475			0	150	08/25/2037	3FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		04/25/2013	Pass-Through Loss			2,194	1,841					0		2,182		(2,194)	(2,194)	51	08/25/2037	3FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		04/30/2013	Book Value Adjustment					422,108				0		(10,850)		10,850	10,850		08/25/2037	3FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		05/25/2013	MBS Paydown 0.486996063		3,980	3,980	3,339	6,592		(40)		(40)		4,002			0	115	08/25/2037	3FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		05/25/2013	Pass-Through Loss			3,883	3,258					0		3,861		(3,883)	(3,883)	112	08/25/2037	3FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		05/31/2013	Book Value Adjustment					422,108				0		4,773		(4,773)	(4,773)		08/25/2037	3FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2013	MBS Paydown 0.48123515		4,439	4,439	3,724	4,830		(29)		(29)		5,761			0	154	08/25/2037	3FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2013	Pass-Through Loss			1,322	1,109					0				(1,322)	(1,322)	46	08/25/2037	3FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/30/2013	Book Value Adjustment					422,108				0		1,966		(1,966)	(1,966)		08/25/2037	3FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		04/27/2013	MBS Paydown 0.509931004		179,685	179,685	144,644	148,010		25,208		25,208		179,685			0	1,511	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		05/27/2013	MBS Paydown 0.502919548		298,688	298,688	240,440	246,035		46,345		46,345		298,688			0	3,132	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2013	MBS Paydown 0.497219522		242,821	242,821	195,468	200,017		75,665		75,665		242,821			0	3,000	07/27/2037	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036		04/26/2013	MBS Paydown 0.416944218		192,767	192,767	167,888	174,448		12,185		12,185		192,767			0	1,920	06/26/2036	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036		05/26/2013	MBS Paydown 0.406263426		289,054	289,054	251,748	261,584		22,111		22,111		289,054			0	3,567	06/26/2036	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036		06/26/2013	MBS Paydown 0.395905215		280,324	280,324	244,145	253,684		33,075		33,075		280,324			0	4,108	06/26/2036	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		06/26/2013	Pass-Through Loss			18,443	2,352					0					0	184	06/26/2036	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE		04/26/2013	MBS Paydown 0.615842821		51,092	51,092	44,706	41,249		(144)		(144)		51,092			0	1,064	08/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE		05/26/2013	MBS Paydown 0.611653018		139,324	139,324	121,908	112,481		(613)		(613)		139,324			0	3,628	08/26/2037	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE		06/26/2013	MBS Paydown 0.593855399		591,824	591,824	517,846	477,800		72,728		72,728		591,824			0	18,495	08/26/2037	1FM
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037		12/26/2012	Pass-Through Loss			155,891	14,810			45,167		45,167		208,537		(208,537)	(208,537)		08/01/2037	1FM
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037		04/26/2013	Pass-Through Loss			151,537	14,396					0		1		(1)	(1)	3,991	08/26/2037	1FM
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037		04/30/2013	Book Value Adjustment					1				0		157,091		(157,091)	(157,091)		08/26/2037	1FM
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037		05/31/2013	Book Value Adjustment					3				0		(312,983)		312,983	312,983		08/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		04/26/2013	MBS Paydown 0.349797857		58,122	58,122	44,536	47,924		1,083		1,083		58,122			0	546	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		05/26/2013	MBS Paydown 0.340693074		91,048	91,048	69,765	75,073		2,128		2,128		91,048			0	1,059	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2013	MBS Paydown 0.329941652		107,514	107,514	82,383	88,650		7,040		7,040		107,514			0	1,490	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		04/26/2013	MBS Paydown 0.473572543		51,246	51,246	39,748	51,246				0		51,246			0	1,242	11/26/2036	2FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		05/26/2013	MBS Paydown 0.473544034		177	177	137	177				0		177			0	5	11/26/2036	2FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2013	MBS Paydown 0.473179142		2,267	2,267	1,758	2,267				0		2,267			0	68	11/26/2036	2FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		04/26/2013	MBS Paydown 0.31160885		81,352	81,352	59,184	69,730		1,709		1,709		81,352			0	2,576	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		05/26/2013	MBS Paydown 0.296909254		176,395	176,395	128,327	151,195		9,557		9,557		176,395			0	6,981	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		06/26/2013	MBS Paydown 0.281641745		183,210	183,210	133,285	157,036		12,392		12,392		183,210			0	8,701	06/26/2037	1FM
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37		04/26/2013	MBS Paydown 0.341761268		72,658	72,658	67,863	69,878		1,213		1,213		72,658			0	513	01/26/2037	1FM
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37		05/26/2013	MBS Paydown 0.334765587		40,771	40,771	38,080	39,211		257		257		40,771			0	359	01/26/2037	1FM
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37		06/26/2013	MBS Paydown 0.322706992		70,277	70,277	65,640	67,589		1,323		1,323		70,277			0	741	01/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		04/26/2013	MBS Paydown 0.252136687		6,540	6,540	6,232	6,372		75,219		75,219		6,540			0	108	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		05/26/2012	MBS Paydown 0.387333849							2,442		2,442					0		05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		05/26/2013	MBS Paydown 0.246586443		129,865	129,865	123,733	126,518		(1,468)		(1,468)		129,865			0	2,659	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		06/26/2013	MBS Paydown 0.24570676		21,031	21,031	20,066	20,508		5,419		5,419		21,031			0	505	05/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		04/26/2013	MBS Paydown 0.417285552		100,581	100,581	93,289	95,410		3,198		3,198		100,581			0	1,027	04/26/2035	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		05/26/2013	MBS Paydown 0.39153966		280,759	280,759	260,404	266,326		12,481		12,481		280,759			0	3,555	04/26/2035	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		06/26/2013	MBS Paydown 0.377502811		153,072	153,072	141,974	145,203		7,798		7,798		153,072			0	2,312	04/26/2035	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		04/27/2013	MBS Paydown 0.503916712		59,359	59,359	59,953	59,820		(157)		(157)		59,359			0	1,187	02/27/2037	2FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		05/27/2013	MBS Paydown 0.494338212		42,768	42,768	43,196	43,100		(27)		(27)		42,768			0	1,069	02/27/2037	2FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		06/27/2013	MBS Paydown 0.480693971		60,922	60,922	61,531	61,394		(160)		(160)		60,922			0	1,828	02/27/2037	2FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		04/27/2013	MBS Paydown 0.280452734		158,192	158,192	146,871	151,229		3,049		3,049		158,192			0	1,489	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		05/27/2013	MBS Paydown 0.268446019		247,807	247,807	230,073	236,900		8,610		8,610		247,807			0	2,641	03/27/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		06/27/2013	MBS Paydown 0.25426784		292,623	292,623	271,683	279,744		14,913		14,913		292,623			0	3,771	03/27/2037	1FM
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036		04/20/2013	MBS Paydown 0.398546622		97,628	97,628	95,652	96,184		582		582		97,628			0	1,909	04/20/2036	1FM
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036		05/20/2013	MBS Paydown 0.380812656		165,742	165,742	162,387	163,291		1,473		1,473		165,742			0	4,048	04/20/2036	1FM
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036		06/20/2013	MBS Paydown 0.367492057		124,494	124,494	121,975	122,653		1,076		1,076		124,494			0	3,647	04/20/2036	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		04/26/2013	MBS Paydown 0.488772206		155,258	155,258	153,512	153,481		943		943		155,258			0	2,994	12/26/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		05/26/2013	MBS Paydown 0.474908506		197,447	197,447	195,226	195,187		1,316		1,316		197,447			0	4,760	12/26/2035	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		06/26/2013	MBS Paydown 0.464775296		144,317	144,317	142,694	142,666		911		911		144,317			0	4,174	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		04/26/2013	MBS Paydown 0.863914776		263,707	263,707	263,707	263,344		(2)		(2)		263,707			0	5,274	04/26/2037	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		05/26/2013	MBS Paydown 0.831945612		511,507	511,507	511,507	510,802		(3)		(3)		511,507			0	12,788	04/26/2037	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		06/26/2013	MBS Paydown 0.807824241		385,942	385,942	385,942	385,410		1,097		1,097		385,942			0	11,576	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		04/26/2013	MBS Paydown 0.677620946		983,175	983,175	996,154	991,674		(10,534)		(10,534)		983,175			0	19,650	07/26/2036	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		05/26/2013	MBS Paydown 0.661350074		555,816	555,816	563,154	560,621		(5,085)		(5,085)		555,816			0	13,888	07/26/2036	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		06/26/2013	MBS Paydown 0.626544605		1,188,962	1,188,962	1,204,657	1,199,240		(13,174)		(13,174)		1,188,962			0	35,651	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		04/26/2013	MBS Paydown 0.659956554		335,073	335,073	359,366	348,476		(7,281)		(7,281)		335,073			0	6,353	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		05/26/2013	MBS Paydown 0.643650458		271,073	271,073	290,725	281,915		(4,608)		(4,608)		271,073			0	6,424	03/26/2039	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		06/26/2013	MBS Paydown 0.621455762		368,965	368,965	395,715	383,723		(9,926)		(9,926)		368,965			0	10,493	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		04/26/2013	MBS Paydown 0.727204201		720,720	720,720	669,369	674,457		21,889		21,889		720,720			0	6,551	06/26/2035	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		05/26/2013	MBS Paydown 0.704067886		671,346	671,346	623,513	628,252		19,992		19,992		671,346			0	7,577	06/26/2035	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		06/26/2013	MBS Paydown 0.686814146		500,652	500,652	464,980	468,514		9,607		9,607		500,652			0	5,651	06/26/2035	1FM
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE		04/26/2013	MBS Paydown 0.700894164		218,288	218,288	203,007	204,712		2,616		2,616		218,288			0	2,365	05/26/2047	1FM
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE		05/26/2013	MBS Paydown 0.698264564		38,758	38,758	36,045	36,347		266		266		38,758			0	525	05/26/2047	1FM
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE		06/26/2013	MBS Paydown 0.679075437		282,829	282,829	263,031	265,239		7,517		7,517		282,829			0	3,830	05/26/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		04/25/2013	MBS Paydown 0.670742111		58,004	58,004	53,116	46,986		(152)		(152)		58,004			0	1,445	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		05/25/2013	MBS Paydown 0.667078189		58,892	58,892	53,930	47,705		(234)		(234)		58,892			0	1,826	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2013	MBS Paydown 0.665290054		28,742	28,742	26,320	23,282		(1,428)		(1,428)		28,742			0	1,062	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		04/26/2013	MBS Paydown 0.472338606		336,332	336,332	257,768	273,287		46,573		46,573		336,332			0	6,727	10/25/2035	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		05/26/2013	MBS Paydown 0.467388437		192,789	192,789	147,755	156,651		20,089		20,089		192,789			0	4,820	10/25/2035	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		06/26/2013	MBS Paydown 0.466304257		42,224	42,224	32,361	34,310		14,761		14,761		42,224			0	1,056	10/25/2035	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		04/26/2013	MBS Paydown 0.388011683		89,321	89,321	77,196	81,045		3,677		3,677		89,321			0	876	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		05/26/2013	MBS Paydown 0.381436737		92,916	92,916	80,303	84,308		4,152		4,152		92,916			0	1,139	01/25/2037	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		06/26/2013	MBS Paydown 0.366368131		212,947	212,947	184,040	193,218		15,844		15,844		212,947			0	2,610	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		04/26/2013	MBS Paydown 0.474855905		252,701	252,701	213,462	224,391		15,854		15,854		252,701			0	2,076	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		05/26/2013	MBS Paydown 0.465206337		285,548	285,548	241,209	253,558		20,054		20,054		285,548			0	2,929	01/25/2039	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		06/26/2013	MBS Paydown 0.457977658		213,910	213,910	180,694	189,945		15,090		15,090		213,910			0	2,210	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		04/26/2013	Pass-Through Loss			59,067	12,702			(54)		(54)		8,795			0	485	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		04/30/2013	Book Value Adjustment					8,795				0		(17,590)			0		01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		05/26/2013	Pass-Through Loss			154,151	33,151			(140)		(140)		17,590			0	1,581	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		05/31/2013	Book Value Adjustment					8,795				0		(8,795)			0		01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		06/26/2013	Pass-Through Loss			84,904	18,259			(77)		(77)					0	871	01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		04/26/2013	Pass-Through Loss			59,022	12,271					0					0	734	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		05/26/2013	Pass-Through Loss			29,661	6,167					0					0	441	01/25/2037	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		04/20/2013	MBS Paydown 0.495865815		67,730	67,730	62,364	65,724		260		260		67,730			0	678	03/20/2036	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		05/20/2013	MBS Paydown 0.488310633		142,937	142,937	131,614	138,703		732		732		142,937			0	1,785	03/20/2036	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		06/20/2013	MBS Paydown 0.486193061		40,063	40,063	36,889	38,876		261		261		40,063			0	599	03/20/2036	1FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		04/25/2013	MBS Paydown 0.463367401		84,408	84,408	80,953	83,826		25		25		84,408			0	828	06/25/2036	2FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		05/25/2013	MBS Paydown 0.460231793		67,506	67,506	64,742	67,040		27		27		67,506			0	821	06/25/2036	2FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		06/25/2013	MBS Paydown 0.459102089		24,321	24,321	23,325	24,153		8		8		24,321			0	353	06/25/2036	2FM
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037		04/25/2013	MBS Paydown 0.370842652		38,611	38,611	33,688	37,689		346		346		38,611			0	383	05/25/2037	1FM
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037		05/25/2013	MBS Paydown 0.365816307		54,948	54,948	47,942	53,635		639		639		54,948			0	680	05/25/2037	1FM
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037		06/25/2013	MBS Paydown 0.363962515		20,266	20,266	17,682	19,782		276		276		20,266			0	251	05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		04/25/2013	Pass-Through Loss			48,538	11,407			(40)		(40)		48,538		(48,538)	(48,538)	482	05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		04/30/2013	Book Value Adjustment					1,226,151				0		(97,077)		97,077	97,077		05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		05/25/2013	Pass-Through Loss			48,538	11,407			(40)		(40)		48,538		(48,538)	(48,538)	600	05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		06/25/2013	Pass-Through Loss			88,511	20,800			(73)		(73)		88,511		(88,511)	(88,511)	1,095	05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		06/30/2013	Book Value Adjustment					1,226,151				0		(88,511)		88,511	88,511		05/25/2037	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		04/20/2013	Pass-Through Loss			1,749	372			(12)		(12)		1,442		(1,749)	(1,749)	18	03/20/2036	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		04/30/2013	Book Value Adjustment					44,764				0		(5,933)		6,149	6,149		03/20/2036	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		05/20/2013	Pass-Through Loss			29,305	6,237			(258)		(258)		29,305		(29,305)	(29,305)	366	03/20/2036	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		05/31/2013	Book Value Adjustment					44,764				0		(24,905)		24,959	24,959		03/20/2036	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		06/20/2013	Pass-Through Loss			39,458	8,397			(461)		(461)		39,020		(39,020)	(39,020)	590	03/20/2036	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		06/30/2013	Book Value Adjustment					44,764				0		(38,930)		38,930	38,930		03/20/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		04/26/2013	MBS Paydown 0.407624568		110,735	110,735	110,733	110,132		116		116		110,735			0	2,425	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		05/26/2013	MBS Paydown 0.401395766		45,411	45,411	45,410	45,163		37		37		45,411			0	1,243	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2013	MBS Paydown 0.395467175		43,222	43,222	43,221	42,987		55		55		43,222			0	1,420	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		04/26/2013	Pass-Through Loss			22,995	17,336			(539)		(539)		22,995			0	504	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		04/30/2013	Book Value Adjustment					149,833				0		(45,990)			0		09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		05/26/2013	Pass-Through Loss			28,595	21,558			(670)		(670)		28,595			0	783	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		05/31/2013	Book Value Adjustment					149,833				0		(5,600)			0		09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2013	Pass-Through Loss			54,733	41,263			(1,283)		(1,283)					0	1,798	09/26/2036	6FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		04/26/2013	MBS Paydown 0.256516054		57,172	57,172	57,172	57,172				0		57,172			0	554	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		05/26/2013	MBS Paydown 0.237439029		82,626	82,626	82,626	82,626				0		82,626			0	1,000	01/26/2047	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		06/26/2013	MBS Paydown 0.220421068		73,707	73,707	73,707	73,707				0		73,707			0	1,070	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		04/26/2013	Pass-Through Loss			104,661	31,674			(556)		(556)		13,717		(13,717)	(13,717)	1,015	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		04/30/2013	Book Value Adjustment					13,717				0		(27,435)		27,435	27,435		01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		05/26/2013	Pass-Through Loss			16,753	5,070			(89)		(89)		16,753		(16,753)	(16,753)	203	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		05/31/2013	Book Value Adjustment					13,717				0		(3,036)		3,036	3,036		01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/26/2013	Pass-Through Loss			21,623	6,544			(115)		(115)		13,717		(13,717)	(13,717)	314	01/26/2047	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/30/2013	Book Value Adjustment					13,717				0		(13,717)		13,717	13,717		01/26/2047	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		04/26/2013	MBS Paydown 0.317264467		54,494	54,494	54,482	54,161		47		47		54,494			0	1,064	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		05/26/2013	MBS Paydown 0.278746473		146,542	146,542	146,507	145,645		166		166		146,542			0	3,568	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		06/26/2013	MBS Paydown 0.264855092		52,850	52,850	52,837	52,526		86		86		52,850			0	1,541	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		04/26/2013	MBS Paydown 0.197659451		32,390	32,390	32,951	32,290		(12)		(12)		32,390			0	597	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		05/26/2013	MBS Paydown 0.192239366		26,146	26,146	26,599	26,065		(12)		(12)		26,146			0	602	01/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		06/26/2013	MBS Paydown 0.189203535		14,645	14,645	14,898	14,599		33		33		14,645			0	404	01/26/2036	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		04/26/2013	MBS Paydown 0.455709014		62,535	62,535	57,468	59,412		371		371		62,535			0	1,251	02/26/2037	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		05/26/2013	MBS Paydown 0.442320634		142,618	142,618	131,063	135,496		1,118		1,118		142,618			0	3,565	02/26/2037	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		06/26/2013	MBS Paydown 0.439668836		28,248	28,248	25,959	26,837		285		285		28,248			0	847	02/26/2037	1FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		04/26/2013	Pass-Through Loss			36,324	5,695					0		36,324		(36,324)	(36,324)	726	02/26/2037	6FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		04/30/2013	Book Value Adjustment					244,932				0		(72,648)		72,648	72,648		02/26/2037	6FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		05/26/2013	Pass-Through Loss			48,905	7,667					0		48,905		(48,905)	(48,905)	1,223	02/26/2037	6FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		05/31/2013	Book Value Adjustment					244,932				0		(12,581)		12,581	12,581		02/26/2037	6FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		06/26/2013	Pass-Through Loss			14,524	2,277					0		14,524		(14,524)	(14,524)	436	02/26/2037	6FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		06/30/2013	Book Value Adjustment					244,932				0		(14,524)		14,524	14,524		02/26/2037	6FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		04/26/2013	MBS Paydown 0.248542559		9,427	9,427	9,427	9,427		0		0		9,427			0	17	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		05/26/2013	MBS Paydown 0.235263561		14,844	14,844	14,844	14,843		0		0		14,844			0	34	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		06/26/2013	MBS Paydown 0.224782515		11,716	11,716	11,716	11,716		0		0		11,716			0	32	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		04/26/2013	Pass-Through Loss			4,635	1,447			(36)		(36)					0	8	09/26/2036	6*
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		05/26/2013	Pass-Through Loss			7,760	2,422			(60)		(60)					0	18	09/26/2036	6*
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/26/2013	Pass-Through Loss			6,278	1,959			(48)		(48)					0	17	09/26/2036	6*
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		04/26/2013	MBS Paydown 0.338068478		35,894	35,894	35,894	35,712		18		18		35,894			0	777	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		05/26/2013	MBS Paydown 0.324310764		63,626	63,626	63,626	63,303		50		50		63,626			0	1,722	07/26/2037	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		06/26/2013	MBS Paydown 0.31090845		61,982	61,982	61,982	61,668		81		81		61,982			0	2,013	07/26/2037	1FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		04/26/2013	Pass-Through Loss			37,758	19,161			(391)		(391)		4,750		(4,750)	(4,750)	818	07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		04/30/2013	Book Value Adjustment					4,750				0		(9,500)		9,500	9,500		07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		05/26/2013	Pass-Through Loss			34,838	17,679			(361)		(361)		9,500		(9,500)	(9,500)	943	07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		05/31/2013	Book Value Adjustment					4,750				0		(4,750)		4,750	4,750		07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		06/26/2013	Pass-Through Loss			34,110	17,310			(354)		(354)		4,750		(4,750)	(4,750)	1,108	07/26/2037	6FM
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		06/30/2013	Book Value Adjustment					4,750				0		(4,750)		4,750	4,750		07/26/2037	6FM
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37		04/26/2013	MBS Paydown 0.283587527		135,722	135,722	125,248	128,253		4,708		4,708		135,722			0	2,488	06/26/2037	1FM
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37		05/26/2013	MBS Paydown 0.267305038		120,497	120,497	111,199	113,867		3,982		3,982		120,497			0	2,761	06/26/2037	1FM
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37		06/26/2013	MBS Paydown 0.256908854		76,936	76,936	70,999	72,703		1,468		1,468		76,936			0	2,116	06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		04/26/2013	Pass-Through Loss			6,668	1,629			(2)		(2)		6,668			0	122	06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment					356,181				0		(23,172)			0		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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		05/26/2013	Pass-Through Loss			63	15			(0)		(0)		63			0	1	06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		05/31/2013	Book Value Adjustment					356,181				0		6,627			0		06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		06/26/2013	Pass-Through Loss			9,813	2,398			262		262		9,813			0	270	06/26/2037	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		04/26/2013	MBS Paydown 0.310543268		388	388	388	386		0		0		388			0	4	02/26/2047	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		05/26/2013	MBS Paydown 0.301800244		61,295	61,295	61,295	60,937		37		37		61,295			0	717	02/26/2047	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		06/26/2013	MBS Paydown 0.291286043		73,712	73,712	73,712	73,282		172		172		73,712			0	1,036	02/26/2047	1FM
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		10/26/2012	Pass-Through Loss			(5,874)	(4,554)					0					0		02/01/2047	6FE
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		04/26/2013	Pass-Through Loss			40,549	31,440			(624)		(624)		7,978		(7,978)	(7,978)	469	02/26/2047	6FE
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		04/30/2013	Book Value Adjustment					7,978				0		(15,956)		15,956	15,956		02/26/2047	6FE
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		05/26/2013	Pass-Through Loss			11,978	9,287			(184)		(184)		11,978		(11,978)	(11,978)	167	02/26/2047	6FE
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		05/31/2013	Book Value Adjustment					7,978				0		(4,000)		4,000	4,000		02/26/2047	6FE
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		06/26/2013	Pass-Through Loss			81,252	63,000			(1,251)		(1,251)		7,978		(7,978)	(7,978)	1,323	02/26/2047	6FE
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47		06/30/2013	Book Value Adjustment					7,978				0		(7,978)		7,978	7,978		02/26/2047	6FE
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		04/21/2013	MBS Paydown 0.368315743		7,274	7,274	7,274	6,429		(845)		(845)		7,274			0	98	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		05/21/2013	MBS Paydown 0.353876406		57,599	57,599	57,599	50,909		(6,690)		(6,690)		57,599			0	906	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2013	MBS Paydown 0.352306892		6,261	6,261	6,261	5,534		(727)		(727)		6,261			0	113	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/31/2013	Book Value Adjustment									0					0		05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		04/21/2013	Pass-Through Loss			4,525	1,387			(33)		(33)					0	61	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		04/30/2013	Book Value Adjustment					35,895				0		(525)			0		05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		05/21/2013	Pass-Through Loss			15,288	4,687			(127)		(127)		2,716			0	241	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		05/31/2013	Book Value Adjustment					35,895				0		(2,702)			0		05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/21/2013	Pass-Through Loss			9,248	2,835			(76)		(76)		9,248			0	167	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/30/2013	Book Value Adjustment					35,895				0		(8,738)			0		05/21/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		04/26/2013	MBS Paydown 0.094162699		26,333	26,333	26,333	26,329		1		1		26,333			0	527	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		05/26/2013	MBS Paydown 0.088928463		23,568	23,568	23,568	23,564		1		1		23,568			0	589	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		06/26/2013	MBS Paydown 0.078985089		44,772	44,772	44,772	44,765		2		2		44,772			0	1,343	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		04/26/2013	Pass-Through Loss			8,930	2,095			(8)		(8)		8,930		(8,930)	(8,930)	179	12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		04/30/2013	Book Value Adjustment					45,672				0		(17,859)		17,859	17,859		12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		05/26/2013	Pass-Through Loss			8,933	2,096			(8)		(8)		8,933		(8,933)	(8,933)	223	12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		05/31/2013	Book Value Adjustment					45,672				0		(4)		4	4		12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/26/2013	Pass-Through Loss			4,460	1,046			(4)		(4)		4,460		(4,460)	(4,460)	134	12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/30/2013	Book Value Adjustment					45,672				0		(4,460)		4,460	4,460		12/26/2036	6FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		04/26/2013	MBS Paydown 0.133928592		16,932	16,932	17,520	16,859		(9)		(9)		16,932			0	57	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		05/26/2013	MBS Paydown 0.106824118		62,775	62,775	64,954	62,504		154		154		62,775			0	264	04/26/2047	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		06/26/2013	MBS Paydown 0.090620968		37,527	37,527	38,830	37,365		818		818		37,527			0	158	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		04/26/2013	MBS Paydown 0.448765379		189,327	189,327	185,626	184,835		2,797		2,797		189,327			0	3,470	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		05/26/2013	MBS Paydown 0.442619185		62,445	62,445	61,225	60,964		236		236		62,445			0	1,431	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		06/26/2013	MBS Paydown 0.413637424		294,455	294,455	288,699	287,468		5,317		5,317		294,455			0	8,096	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		04/26/2013	Pass-Through Loss			20,330	6,105			(177)		(177)		20,330		(20,330)	(20,330)	373	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment					200,565				0		(40,661)		40,661	40,661		06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/26/2013	Pass-Through Loss			34,334	10,311			(298)		(298)		34,334		(34,334)	(34,334)	787	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/31/2013	Book Value Adjustment					200,565				0		(14,004)		14,004	14,004		06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/26/2013	Pass-Through Loss			19,221	5,772			(167)		(167)		19,221		(19,221)	(19,221)	529	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/30/2013	Book Value Adjustment					200,565				0		(19,221)		19,221	19,221		06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		04/26/2013	MBS Paydown 0.310131422		235,472	235,472	235,472	234,506		579		579		235,472			0	4,317	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		05/26/2013	MBS Paydown 0.299897645		101,809	101,809	101,809	101,391		(204)		(204)		101,809			0	2,333	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2013	MBS Paydown 0.294539557		53,304	53,304	53,304	53,085		(438)		(438)		53,304			0	1,466	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		04/26/2013	MBS Paydown 0.411656808		426,507	426,507	423,824	422,108		1,694		1,694		426,507			0	9,891	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		05/26/2013	MBS Paydown 0.405184643		262,681	262,681	261,028	259,972		233		233		262,681			0	7,605	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2013	MBS Paydown 0.39796671		292,949	292,949	291,106	289,927		2,952		2,952		292,949			0	10,167	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		12/26/2012	Pass-Through Loss			(217,041)	23,135					0		(62,869)			0		08/01/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		04/26/2013	Pass-Through Loss			144,812	40,010					0		50,856			0	3,220	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		04/30/2013	Book Value Adjustment					181,590				0		(101,711)			0		08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		05/26/2013	Pass-Through Loss			256,291	70,810					0		146,094			0	7,175	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		05/31/2013	Book Value Adjustment					326,530				0		(50,881)			0		08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/26/2013	Pass-Through Loss			87,271	24,112					0		18,512			0	2,947	08/26/2037	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		04/26/2013	MBS Paydown 0.112627192		75,072	75,072	75,072	75,072				0		75,072			0	730	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		05/26/2013	MBS Paydown 0.068944353		337,890	337,890	337,890	337,890				0		337,890			0	4,098	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		06/26/2013	MBS Paydown 0.062171901		52,385	52,385	52,385	52,385				0		52,385			0	760	09/26/2035	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		04/26/2013	MBS Paydown 0.116208584		70,445	70,445	68,125	69,759		64		64		70,445			0	1,216	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		05/26/2013	MBS Paydown 0.06232931		640,198	640,198	619,112	633,959		4,470		4,470		640,198			0	13,809	04/26/2037	1FM
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		06/26/2013	MBS Paydown 0.062136295		2,293	2,293	2,218	2,271		(4)		(4)		2,293			0	59	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		04/26/2013	Pass-Through Loss			33,023	6,289					0		33,023			0	570	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		04/30/2013	Book Value Adjustment					223,093				0		(66,105)			0		04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		05/26/2013	Pass-Through Loss			71,341	13,587					0		71,341			0	1,539	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		05/31/2013	Book Value Adjustment					223,093				0		(38,318)			0		04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/26/2013	Pass-Through Loss			59	11					0		59			0	2	04/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		04/26/2013	MBS Paydown 0.265990384		13,234	13,234	12,017	13,155				0		13,237			0	218	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		04/26/2013	Pass-Through Loss			3	2					0				(3)	(3)	0	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		05/31/2013	Book Value Adjustment					120,503				0		(3)		(448)	(448)		06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		06/30/2013	Book Value Adjustment					120,503				0				450	450		06/26/2037	1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment					201,032				0					0		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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment					199,675				0					0		06/26/2037	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		04/30/2013	Book Value Adjustment					253,863				0					0		06/26/2037	1FM
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37		04/26/2013	MBS Paydown 0.496720327		44,167	44,167	44,167	43,996		1		1		44,167			0	629	02/26/2037	1FM
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37		05/26/2013	MBS Paydown 0.479228057		192,084	192,084	192,084	191,341		212		212		192,084			0	3,240	02/26/2037	1FM
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37		06/26/2013	MBS Paydown 0.465249658		153,498	153,498	153,498	152,904		3,715		3,715		153,498			0	2,915	02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		04/26/2013	Pass-Through Loss			17,211	4,293			(155)		(155)		17,211		(17,211)	(17,211)	245	02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		04/30/2013	Book Value Adjustment					45,492				0		(34,423)		34,423	34,423		02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		05/26/2013	Pass-Through Loss			41,501	10,353			(373)		(373)		41,501		(41,501)	(41,501)	700	02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		05/31/2013	Book Value Adjustment					45,492				0		(24,290)		24,290	24,290		02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		06/26/2013	Pass-Through Loss			47,223	11,780			(425)		(425)		45,492		(45,492)	(45,492)	897	02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		06/30/2013	Book Value Adjustment					45,492				0		(45,492)		45,492	45,492		02/26/2037	1FM
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37		04/26/2013	MBS Paydown 0.271464467		148,251	148,251	148,251	143,406				0		148,251			0	2,277	05/26/2037	1FM
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37		05/26/2013	MBS Paydown 0.253413592		288,640	288,640	288,640	279,205				0		288,640			0	5,522	05/26/2037	1FM
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37		06/26/2013	MBS Paydown 0.210577403		684,965	684,965	684,965	662,576				0		684,965			0	15,665	05/26/2037	1FM
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37		05/26/2013	Pass-Through Loss			47,996	16,187			(573)		(573)		48,057			0	919	05/26/2037	1FM
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37		05/31/2013	Book Value Adjustment					223,822				0		(48,057)			0		05/26/2037	1FM
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37		06/26/2013	Pass-Through Loss			81,653	27,539			(974)		(974)					0	1,867	05/26/2037	1FM
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37		04/26/2013	MBS Paydown 0.214807036		234,132	234,132	224,881	212,931		17,998		17,998		234,132			0	2,259	08/26/2037	1FM
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37		05/26/2013	MBS Paydown 0.199521031		150,138	150,138	144,206	136,543		10,251		10,251		150,138			0	1,805	08/26/2037	1FM
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37		06/26/2013	MBS Paydown 0.193013491		63,917	63,917	61,391	58,129		1,862		1,862		63,917			0	919	08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		04/26/2013	Pass-Through Loss			74,108	53,233			763		763		55,118			0	715	08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		04/30/2013	Book Value Adjustment					140,693				0		(124,536)			0		08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		05/26/2013	Pass-Through Loss			31,003	22,269			319		319		31,003			0	373	08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		05/31/2013	Book Value Adjustment					140,693				0		24,115			0		08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		06/26/2013	Pass-Through Loss			14,300	10,272			147		147		14,300			0	199	08/26/2037	1FM
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36		04/26/2013	MBS Paydown 0.343468107		91,763	91,763	91,763	91,635		(21)		(21)		91,763			0	1,319	11/26/2036	1FM
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36		05/26/2013	MBS Paydown 0.312647009		581,338	581,338	581,338	580,529		(47)		(47)		581,338			0	9,801	11/26/2036	1FM
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36		06/26/2013	MBS Paydown 0.299807389		242,177	242,177	242,177	241,840		9,457		9,457		242,177			0	4,560	11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		04/30/2013	Book Value Adjustment					541,443				0		2,606			0		11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		05/26/2013	Pass-Through Loss			87,542	24,082			(1,226)		(1,226)		87,840			0	1,478	11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		05/31/2013	Book Value Adjustment					541,443				0		(81,538)			0		11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		06/26/2013	Pass-Through Loss			2,925	805			(101)		(101)		2,925			0	55	11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		06/30/2013	Book Value Adjustment					541,443				0		(11,833)			0		11/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		04/26/2013	MBS Paydown 0.06084579		56,552	56,552	56,552	56,552				0		56,552			0	1,058	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		05/26/2013	MBS Paydown 0.047007611		46,012	46,012	46,012	46,012				0		46,012			0	1,076	12/26/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		06/26/2013	MBS Paydown 0.032773775		47,328	47,328	47,328	47,328				0		47,328			0	1,328	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		04/26/2013	Pass-Through Loss			9,645	1,901			89		89					0	159	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		05/26/2013	Pass-Through Loss			966	190			10		10					0	18	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2013	Pass-Through Loss			3,031	597			123		123					0	72	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		04/26/2013	MBS Paydown 0.47946126		460,526	460,526	448,244	438,711		4,410		4,410		460,526			0	5,842	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		05/26/2013	MBS Paydown 0.473698166		272,018	272,018	264,763	259,132		(1,873)		(1,873)		272,018			0	5,245	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2013	MBS Paydown 0.464351344		441,170	441,170	429,404	420,271		3,789		3,789		441,170			0	10,682	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		04/26/2013	MBS Paydown 0.384199658		12,983	12,983	12,983	12,902		12		12		12,983			0	260	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		05/26/2013	MBS Paydown 0.37805046		19,232	19,232	19,232	19,113		28		28		19,232			0	481	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2013	MBS Paydown 0.368826112		28,850	28,850	28,850	28,671		113		113		28,850			0	865	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		04/26/2013	Pass-Through Loss			5,078	3,990					0					0	102	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		05/26/2013	Pass-Through Loss			6,296	4,947					0					0	157	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		06/26/2013	Pass-Through Loss			13,643	10,720					0					0	409	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		04/26/2013	MBS Paydown 0.384182325		18,317	18,317	18,299	18,228		4		4		18,317			0	351	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		05/26/2013	MBS Paydown 0.378032419		27,134	27,134	27,108	27,002		13		13		27,134			0	650	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		06/26/2013	MBS Paydown 0.368807007		40,703	40,703	40,664	40,505		32		32		40,703			0	1,170	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		04/26/2013	Pass-Through Loss			7,164	3,124			(14)		(14)		5,655			0	137	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		04/30/2013	Book Value Adjustment					32,397				0		(11,310)			0		02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		05/26/2013	Pass-Through Loss			8,882	3,873			(17)		(17)		7,895			0	213	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		05/31/2013	Book Value Adjustment					32,397				0		(2,240)			0		02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2013	Pass-Through Loss			19,248	8,392			(37)		(37)					0	553	02/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		04/26/2013	MBS Paydown 0.531707111		29,924	29,924	29,924	29,699		(29)		(29)		29,924			0	623	07/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		05/26/2013	MBS Paydown 0.523622417		33,961	33,961	33,961	33,705		(43)		(43)		33,961			0	884	07/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		06/26/2013	MBS Paydown 0.514219573		39,498	39,498	39,498	39,201		576		576		39,498			0	1,234	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		04/26/2013	Pass-Through Loss			20,098	13,818			(229)		(229)		12,324		(12,324)	(12,324)	419	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		04/30/2013	Book Value Adjustment					12,324				0		(24,649)		24,649	24,649		07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		05/26/2013	Pass-Through Loss			27,191	18,695			(310)		(310)		24,649		(24,649)	(24,649)	708	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		05/31/2013	Book Value Adjustment					12,324				0		(12,324)		12,324	12,324		07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		06/26/2013	Pass-Through Loss			15,573	10,707			(177)		(177)		12,324		(12,324)	(12,324)	487	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		06/30/2013	Book Value Adjustment					12,324				0		(12,324)		12,324	12,324		07/26/2037	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36		02/26/2013	MBS Paydown 0.636870285		9,965	9,965	9,459	9,487				0					0	100	09/26/2036	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36		04/26/2013	MBS Paydown 0.624205416		31,386	31,386	29,792	29,881		80		80		31,386			0	628	09/26/2036	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36		05/26/2013	MBS Paydown 0.620666562		11,678	11,678	11,085	11,118		8		8		21,643			0	292	09/26/2036	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36		06/26/2013	MBS Paydown 0.605408445		50,352	50,352	47,796	47,937		251		251		50,352			0	1,511	09/26/2036	1FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		04/26/2013	Pass-Through Loss			12,038	7,037			(112)		(112)		12,038		(12,038)	(12,038)	241	09/26/2036	1FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		04/30/2013	Book Value Adjustment					70,583				0		(24,077)		24,077	24,077		09/26/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		05/26/2013	MBS Paydown 0.390153912		3,953	3,953	2,311	674		(37)		(37)					0	99	09/26/2036	1FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		05/31/2013	Book Value Adjustment					70,583				0		12,038		(8,085)	(8,085)		09/26/2036	1FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		06/26/2013	Pass-Through Loss			5,257	3,073			(49)		(49)		5,257		(5,257)	(5,257)	158	09/26/2036	1FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		06/30/2013	Book Value Adjustment					70,583				0		(1,304)		1,304	1,304		09/26/2036	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		04/26/2013	MBS Paydown 0.557892228		17,941	17,941	16,424	16,470		105		105		17,941			0	142	09/26/2035	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		05/26/2013	MBS Paydown 0.556867619		4,558	4,558	4,172	4,184		33		33		4,558			0	45	09/26/2035	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		06/26/2013	MBS Paydown 0.553243346		16,121	16,121	14,758	14,799		664		664		16,121			0	191	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		04/26/2013	Pass-Through Loss			15,244	11,906			409		409		11,407		(11,407)	(11,407)	154	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		04/30/2013	Book Value Adjustment					11,407				0		(22,813)		22,813	22,813		09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		05/26/2013	Pass-Through Loss			3,826	2,988			103		103		3,826		(3,826)	(3,826)	46	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		05/31/2013	Book Value Adjustment					11,407				0		7,581		(7,581)	(7,581)		09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/26/2013	Pass-Through Loss			18,872	14,739			506		506		11,407		(11,407)	(11,407)	264	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/30/2013	Book Value Adjustment					11,407				0		(11,407)		11,407	11,407		09/26/2035	1FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35		04/26/2013	MBS Paydown 0.503821286		57,347	57,347	49,380	49,524		8,158		8,158		57,347			0	116	09/26/2035	1FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35		05/26/2013	MBS Paydown 0.498635356		60,231	60,231	51,864	52,014		8,571		8,571		60,231			0	152	09/26/2035	1FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35		06/26/2013	MBS Paydown 0.493806086		56,089	56,089	48,297	48,437		890		890		56,089			0	169	09/26/2035	1FM
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35		04/26/2013	MBS Paydown 0.464458098		22,601	22,601	3,543					0				22,601	22,601	58	09/26/2035	1FM
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35		05/26/2013	Pass-Through Loss			13,546	2,124					0					0	41	09/26/2035	1FM
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35		05/31/2013	Book Value Adjustment					0				0		22,601		(22,601)	(22,601)		09/26/2035	1FM
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35		06/26/2013	Pass-Through Loss			15,771	2,472			987		987					0	56	09/26/2035	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		04/26/2013	MBS Paydown 0.378529164		30,705	30,705	30,705	30,492		74		74		30,705			0	567	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		05/26/2013	MBS Paydown 0.366358348		49,590	49,590	49,590	49,245		145		145		49,590			0	1,146	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		06/26/2013	MBS Paydown 0.355002679		46,268	46,268	46,268	45,947		201		201		46,268			0	1,284	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		04/26/2013	Pass-Through Loss			12,286	5,919			1,342		1,342					0	227	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		05/26/2013	Pass-Through Loss			7,510	3,618			809		809					0	174	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		06/26/2013	Pass-Through Loss			21,798	10,502			2,318		2,318					0	605	11/26/2036	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		04/26/2013	MBS Paydown 0.745905167		312,017	312,017	312,017	312,017				0		312,017			0	4,343	11/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		05/26/2013	MBS Paydown 0.650691415		145,595	145,595	145,595	145,595				0		145,595			0	2,520	11/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		06/26/2013	MBS Paydown 0.266025678		588,205	588,205	588,205	588,205				0		588,205			0	12,171	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		04/26/2013	Pass-Through Loss			38,087	11,726			809		809		38,087		(38,087)	(38,087)	530	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		04/30/2013	Book Value Adjustment					2,648,086				0		(76,173)		76,173	76,173		11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		05/26/2013	Pass-Through Loss			9,903	3,049			210		210		9,903		(9,903)	(9,903)	171	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		05/31/2013	Book Value Adjustment					2,648,086				0		28,183		(28,183)	(28,183)		11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2013	Pass-Through Loss			101,477	31,242			2,156		2,156		101,477		(101,477)	(101,477)	2,100	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/30/2013	Book Value Adjustment					2,648,086				0		(101,477)		101,477	101,477		11/26/2037	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		04/26/2013	MBS Paydown 0.044001157		28,641	28,641	28,641	28,641				0		28,641			0	568	07/26/2036	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		05/26/2013	MBS Paydown 0.026962625		31,964	31,964	31,964	31,964				0		31,964			0	794	07/26/2036	1FM
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36		06/26/2013	MBS Paydown 0.0		50,581	50,581	50,581	50,581				0		50,581			0	1,496	07/26/2036	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		06/26/2013	MBS Paydown 0.958850794		34,738	34,738	34,738	34,618		12		12		34,738			0	1,027	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		04/26/2013	Pass-Through Loss			20,928	3,858			(191)		(191)		20,928		(20,928)	(20,928)	415	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		04/30/2013	Book Value Adjustment					29,773				0		(41,855)		41,855	41,855		07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		05/26/2013	Pass-Through Loss			4,345	801			(40)		(40)		4,345		(4,345)	(4,345)	108	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		05/31/2013	Book Value Adjustment					29,773				0		16,582		(16,582)	(16,582)		07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2013	Pass-Through Loss			33,808	6,232			(308)		(308)		29,773		(29,773)	(29,773)	1,000	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/30/2013	Book Value Adjustment					29,773				0		(29,773)		29,773	29,773		07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		04/26/2013	MBS Paydown 0.173066393		6,960	6,960	6,960	6,960				0		6,960			0	118	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		05/26/2013	MBS Paydown 0.162316525		27,118	27,118	27,118	27,118				0		27,118			0	568	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		06/26/2013	MBS Paydown 0.157835899		11,303	11,303	11,303	11,303				0		11,303			0	284	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		04/26/2013	MBS Paydown 0.813187363		63,951	63,951	63,849	63,752		27		27		63,951			0	1,176	11/26/2035	2FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		05/26/2013	MBS Paydown 0.805805289		56,842	56,842	56,751	56,665		11		11		56,842			0	1,307	11/26/2035	2FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		06/26/2013	MBS Paydown 0.796956639		68,135	68,135	68,026	67,922		229		229		68,135			0	1,880	11/26/2035	2FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		04/26/2013	Pass-Through Loss			29,422	27,088			(285)		(285)		2,675			0	541	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		04/30/2013	Book Value Adjustment					26,070				0		(5,349)			0		11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		05/26/2013	Pass-Through Loss			15,640	14,400			(151)		(151)		1,422			0	359	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		05/31/2013	Book Value Adjustment					26,070				0		1,253			0		11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		06/26/2013	Pass-Through Loss			19,925	18,345			(193)		(193)					0	550	11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		04/26/2013	MBS Paydown 0.378719489		70,163	70,163	69,221	69,415		164		164		70,163			0	1,367	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		05/26/2013	MBS Paydown 0.372412843		51,358	51,358	50,669	50,811		66		66		51,358			0	1,253	05/26/2036	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		06/26/2013	MBS Paydown 0.351769314		168,111	168,111	165,854	166,319		976		976		168,111			0	4,928	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		04/26/2013	Pass-Through Loss			23,899	15,128					0		17,944			0	464	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		04/30/2013	Book Value Adjustment					84,330				0		(55,951)			0		05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		05/26/2013	Pass-Through Loss			17,854	11,301					0		17,854			0	433	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		05/31/2013	Book Value Adjustment					84,330				0		90			0		05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/26/2013	Pass-Through Loss			20,064	12,700					0		20,064			0	585	05/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36		04/26/2013	MBS Paydown 0.494506362		359,927	359,927	350,063	352,967		3,568		3,568		359,927			0	7,850	11/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36		05/26/2013	MBS Paydown 0.487050775		207,041	207,041	201,367	203,037		1,208		1,208		207,041			0	4,515	11/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36		06/26/2013	MBS Paydown 0.476190269		301,596	301,596	293,330	295,763		2,822		2,822		301,596			0	6,577	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		11/26/2012	Pass-Through Loss			(14)	(4)					0		(8)			0		11/01/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		04/26/2013	Pass-Through Loss			94,935	28,237			(556)		(556)		94,935			0	2,070	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		04/30/2013	Book Value Adjustment					274,104				0		(189,870)			0		11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		05/26/2013	Pass-Through Loss			278,799	82,925			(1,633)		(1,633)		278,799			0	7,603	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		05/31/2013	Book Value Adjustment					274,104				0		(183,864)			0		11/26/2036	1FM

Statement as of June 30, 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		06/26/2013	Pass-Through Loss			28,040	8,340			(164)		(164)		8			0	765	11/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		04/26/2013	MBS Paydown 0.8883509		115,165	115,165	114,518	114,464		468		468		115,165			0	2,014	09/26/2035	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		05/26/2013	MBS Paydown 0.844233688		350,467	350,467	348,496	348,334		1,611		1,611		350,467			0	7,654	09/26/2035	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		06/26/2013	MBS Paydown 0.828876075		122,001	122,001	121,315	121,258		1,327		1,327		122,001			0	3,197	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		03/26/2013	Pass-Through Loss		(4,366)	(123)	(79)					0		(4,366)			0		09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		04/26/2013	MBS Paydown 0.13752786		76,174	76,174	73,264	73,861		474		474		76,174			0	1,523	04/26/2036	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		05/26/2013	MBS Paydown 0.134948138		31,117	31,117	29,928	30,172		257		257		31,117			0	778	04/26/2036	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		06/26/2013	MBS Paydown 0.13175967		38,460	38,460	36,990	37,291		999		999		38,460			0	961	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		01/26/2013	Pass-Through Loss			(11)	(2)					0		(11)			0		04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		04/30/2013	Book Value Adjustment					122,077				0		11			0		04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		05/31/2013	Book Value Adjustment					111,322				0		1			0		04/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		04/26/2013	MBS Paydown 0.501197356		51,566	51,566	51,566	52,107		(239)		(239)		51,566			0	1,031	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		05/26/2013	MBS Paydown 0.487900688		85,568	85,568	85,568	86,467		(1,491)		(1,491)		85,568			0	2,139	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2013	MBS Paydown 0.479671432		52,958	52,958	52,958	53,514		(396)		(396)		52,958			0	1,589	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		04/26/2013	Pass-Through Loss			30,762	13,746			(58)		(58)		10,042		(10,042)	(10,042)	615	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		04/30/2013	Book Value Adjustment					10,042				0		(20,084)		20,084	20,084		04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		05/26/2013	Pass-Through Loss			11,971	5,350			(23)		(23)		11,971		(11,971)	(11,971)	299	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		05/31/2013	Book Value Adjustment					10,042				0		(1,929)		1,929	1,929		04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2013	Pass-Through Loss			10,646	4,757			(20)		(20)		10,042		(10,042)	(10,042)	319	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/30/2013	Book Value Adjustment					10,042				0		(10,042)		10,042	10,042		04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		04/26/2013	MBS Paydown 0.226032288		33,307	33,307	33,260	33,253				0		33,307			0	666	07/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		05/26/2013	MBS Paydown 0.219576198		24,514	24,514	24,480	24,474				0		24,514			0	613	07/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		06/26/2013	MBS Paydown 0.214512243		19,228	19,228	19,201	19,197				0		19,228			0	577	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		04/26/2013	Pass-Through Loss			8,099	6,888			(251)		(251)		1,477			0	162	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		04/30/2013	Book Value Adjustment					25,125				0		(2,954)			0		07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		05/26/2013	Pass-Through Loss			19,177	28,041			(593)		(593)		3,497			0	479	07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		05/31/2013	Book Value Adjustment					25,125				0		(2,020)			0		07/26/2036	6FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/26/2013	Pass-Through Loss			14,376	12,225			(672)		(672)		(3,276)		3,279	3,279	431	07/26/2036	6FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		04/26/2013	MBS Paydown 0.448462576		43,874	43,874	43,874	43,610		(2)		(2)		43,874			0	877	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		05/26/2013	MBS Paydown 0.444334729		26,486	26,486	26,486	26,327		(4)		(4)		26,486			0	662	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2013	MBS Paydown 0.433418189		70,046	70,046	70,046	69,625		12		12		70,046			0	2,101	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		04/26/2013	MBS Paydown 0.307982475		15,399	15,399	15,523	15,362		(20)		(20)		15,399			0	308	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		05/26/2013	MBS Paydown 0.296346408		27,135	27,135	27,354	27,069		(166)		(166)		27,135			0	678	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		06/26/2013	MBS Paydown 0.287396715		20,871	20,871	21,039	20,820		(91)		(91)		20,871			0	626	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		04/26/2013	Pass-Through Loss			14,300	14,415			(205)		(205)					0	286	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		05/26/2013	Pass-Through Loss			11,666	11,760			(167)		(167)					0	292	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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig-nation or Market Indicator (a)
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2013	Pass-Through Loss			9,872	9,951			(141)		(141)					0	296	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		04/26/2013	MBS Paydown 0.232839204		14,427	14,427	14,643	14,374		(173)		(173)		14,427			0	277	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		05/26/2013	MBS Paydown 0.210819607		28,917	28,917	29,350	28,810		(344)		(344)		28,917			0	693	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		06/26/2013	MBS Paydown 0.201728355		11,939	11,939	12,118	11,895		(212)		(212)		11,939			0	343	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		04/26/2013	Pass-Through Loss			7,424	7,536			(90)		(90)					0	142	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		05/26/2013	Pass-Through Loss			8,957	9,091			(109)		(109)					0	215	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2013	Pass-Through Loss			5,875	5,963			(72)		(72)					0	169	04/26/2037	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		04/26/2013	MBS Paydown 0.966424337		51,553	51,553	51,510	51,509				0		51,553			0	988	01/26/2036	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		05/26/2013	MBS Paydown 0.936148579		79,761	79,761	79,694	79,693				0		79,761			0	1,911	01/26/2036	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		06/26/2013	MBS Paydown 0.913082256		60,768	60,768	60,717	60,716				0		60,768			0	1,747	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		04/26/2013	Pass-Through Loss			23,629	22,473			(249)		(249)		1,614		(1,614)	(1,614)	453	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		04/30/2013	Book Value Adjustment					100,448				0		(3,229)		3,229	3,229		01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		05/26/2013	Pass-Through Loss			40,473	38,492			(426)		(426)		2,765		(2,765)	(2,765)	970	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		05/31/2013	Book Value Adjustment					100,448				0		(1,151)		1,151	1,151		01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2013	Pass-Through Loss			40,719	38,727			(428)		(428)		2,782		(2,782)	(2,782)	1,171	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/30/2013	Book Value Adjustment					100,448				0		(2,782)		2,782	2,782		01/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		04/26/2013	MBS Paydown 0.15015831		14,732	14,732	14,732	14,732				0		14,732			0	270	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		05/26/2013	MBS Paydown 0.140380788		26,462	26,462	26,462	26,462				0		26,462			0	606	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		06/26/2013	MBS Paydown 0.129501919		29,443	29,443	29,443	29,443				0		29,443			0	810	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		04/26/2013	Pass-Through Loss			6,753	940			(58)		(58)		6,753		(6,753)	(6,753)	124	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		04/30/2013	Book Value Adjustment					10,455				0		(13,507)		13,507	13,507		02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		05/26/2013	Pass-Through Loss			7,504	1,044			(65)		(65)		7,504		(7,504)	(7,504)	172	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		05/31/2013	Book Value Adjustment					10,455				0		(750)		750	750		02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/26/2013	Pass-Through Loss			7,953	1,107			(69)		(69)		7,953		(7,953)	(7,953)	219	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/30/2013	Book Value Adjustment					10,455				0		(7,953)		7,953	7,953		02/26/2036	5FM
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36		04/26/2013	MBS Paydown 0.328316561		10,582	10,582	10,582	10,546		12		12		10,582			0	185	01/26/2036	1FM
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36		05/26/2013	MBS Paydown 0.252788611		30,381	30,381	30,381	30,279		41		41		30,381			0	665	01/26/2036	1FM
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36		06/26/2013	MBS Paydown 0.240676614		4,872	4,872	4,872	4,856		19		19		4,872			0	128	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		05/26/2013	Pass-Through Loss			2,755	2,681			0		0					0	60	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2013	Pass-Through Loss			1,206	1,174			1		1					0	32	01/26/2036	1FM
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36		04/26/2013	MBS Paydown 0.830786174		120,731	120,731	120,731	119,882		466		466		120,731			0	2,314	01/26/2036	1FM
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36		05/26/2013	MBS Paydown 0.734501116		346,626	346,626	346,626	344,187		1,394		1,394		346,626			0	8,305	01/26/2036	1FM
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36		06/26/2013	MBS Paydown 0.719060417		55,587	55,587	55,587	55,195		253		253		55,587			0	1,598	01/26/2036	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36		05/26/2013	Pass-Through Loss			31,435	31,435			(375)		(375)					0	753	01/26/2036	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36		06/26/2013	Pass-Through Loss			13,763	13,763			(204)		(204)					0	396	01/26/2036	1FM

Statement as of June 30, 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		04/26/2013	MBS Paydown 0.198574264		187,106	187,106	187,032	185,932		276		276		187,106			0	3,154	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		05/26/2013	MBS Paydown 0.182233701		187,106	187,106	187,032	185,932		385		385		187,106			0	3,935	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		06/26/2013	MBS Paydown 0.165893139		187,106	187,106	187,032	185,932		536		536		187,106			0	4,714	06/26/2036	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		04/26/2013	MBS Paydown 0.971956534		151,641	151,641	98,244	122,581		2,163		2,163		151,641			0	646	11/26/2036	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		05/26/2013	MBS Paydown 0.959960152		266,320	266,320	172,541	215,284		4,746		4,746		266,320			0	4,242	11/26/2036	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		06/26/2013	MBS Paydown 0.950723653		205,050	205,050	132,846	165,756		5,080		5,080		205,050			0	4,078	11/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		04/26/2013	MBS Paydown 0.354442251		79,424	79,424	79,424	79,424				0		79,424			0	241	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		05/26/2013	MBS Paydown 0.343394235		52,170	52,170	52,170	52,170				0		52,170			0	198	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		06/26/2013	MBS Paydown 0.334105162		43,864	43,864	43,864	43,864				0		43,864			0	200	01/26/2047	1FM
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		04/26/2013	MBS Paydown 0.411686937		83,074	83,074	83,074	80,010				0		83,074			0	1,320	07/26/2037	1FM
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		05/26/2013	MBS Paydown 0.384879722		199,839	199,839	199,839	192,468				0		199,839			0	3,954	07/26/2037	1FM
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		06/26/2013	MBS Paydown 0.376787493		60,325	60,325	60,325	58,100				0		60,325			0	1,426	07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		03/31/2013	Book Value Adjustment									0					0		07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		04/26/2013	Pass-Through Loss			42,245	9,997			(1,156)		(1,156)		42,245			0	671	07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		04/30/2013	Book Value Adjustment					61,329				0		(83,332)			0		07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		05/26/2013	Pass-Through Loss			14,092	3,335			(434)		(434)		14,092			0	279	07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		05/31/2013	Book Value Adjustment					61,329				0		31,440			0		07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		06/26/2013	Pass-Through Loss			18,428	4,361			(673)		(673)		13,996			0	435	07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		06/30/2013	Book Value Adjustment					61,329				0		(18,442)			0		07/26/2037	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		04/26/2013	MBS Paydown 0.218560624		36,339	36,339	36,339	36,339				0		36,339			0	697	02/26/2036	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		05/26/2013	MBS Paydown 0.216326877		2,442	2,442	2,442	2,442				0		2,442			0	59	02/26/2036	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		06/26/2013	MBS Paydown 0.19534937		22,931	22,931	22,931	22,931				0		22,931			0	659	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		09/26/2012	Pass-Through Loss			(1,441)	(1,117)					0					0		02/01/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		10/26/2012	Pass-Through Loss			(282)	(218)					0					0		02/01/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		04/26/2013	Pass-Through Loss			9,607	7,445			(148)		(148)		4,915		(4,915)	(4,915)	479	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		04/30/2013	Book Value Adjustment					47,892				0		(9,829)		9,829	9,829		02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		05/26/2013	Pass-Through Loss			4,685	3,631			(72)		(72)		2,397		(2,397)	(2,397)	256	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		05/31/2013	Book Value Adjustment					47,892				0		2,518		(2,518)	(2,518)		02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2013	Pass-Through Loss			2,470	1,914			(38)		(38)		1,263		(1,263)	(1,263)	147	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/30/2013	Book Value Adjustment					47,892				0		(1,263)		1,263	1,263		02/26/2036	6FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		04/26/2013	MBS Paydown 0.197930383		187,413	187,413	186,806	185,123		1,507		1,507		187,413			0	4,349	03/26/2036	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		05/26/2013	MBS Paydown 0.176900167		74,081	74,081	73,841	73,176		635		635		74,081			0	2,120	03/26/2036	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		06/26/2013	MBS Paydown 0.163184166		48,316	48,316	48,159	47,725		417		417		48,316			0	1,645	03/26/2036	1FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		04/26/2013	Pass-Through Loss			9,657	2,086			(179)		(179)		9,657			0	224	03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		04/30/2013	Book Value Adjustment					89,077				0		(19,315)			0		03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		05/26/2013	Pass-Through Loss			34,720	7,499			(645)		(645)		34,720			0	993	03/26/2036	6FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		05/31/2013	Book Value Adjustment					89,077				0		(25,063)			0		03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		06/26/2013	Pass-Through Loss			4,382	946			(81)		(81)					0	149	03/26/2036	6FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		04/26/2013	MBS Paydown 0.431984794		69,686	69,686	64,285	65,921		2,072		2,072		69,686			0	629	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		05/26/2013	MBS Paydown 0.426565373		38,623	38,623	35,630	36,537		436		436		38,623			0	433	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2013	MBS Paydown 0.415379823		79,718	79,718	73,539	75,411		2,750		2,750		79,718			0	1,063	03/26/2037	1FM
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46		04/26/2013	MBS Paydown 0.422250241		9,138	9,138	8,446	8,704		148		148		9,138			0	82	08/26/2046	1FM
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46		05/26/2013	MBS Paydown 0.416462747		5,180	5,180	4,788	4,934		33		33		5,180			0	58	08/26/2046	1FM
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46		06/26/2013	MBS Paydown 0.409174218		6,523	6,523	6,029	6,214		48		48		6,523			0	87	08/26/2046	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		04/26/2013	MBS Paydown 0.709471744		959,585	959,585	902,010	937,117		9,490		9,490		959,585			0	19,192	09/26/2036	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		05/26/2013	MBS Paydown 0.650406985		1,303,902	1,303,902	1,225,668	1,273,372		19,706		19,706		1,303,902			0	32,598	09/26/2036	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		06/26/2013	MBS Paydown 0.572340367		1,723,383	1,723,383	1,619,980	1,683,031		33,154		33,154		1,723,383			0	51,701	09/26/2036	1FM
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		04/25/2013	MBS Paydown 0.188880406		36,008	36,008	29,166	10,286		1		1		36,008			0	113	07/25/2029	4AM
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041 FB		04/27/2013	MBS Paydown 0.379259611		847,865	847,865	792,224	798,391		12,435		12,435		847,865			0	2,601	10/28/2041	1FE
49327H AE 5	KSLT 2006-A 2A2 ABS FLT 06/27/2025		06/27/2013	MBS Paydown 0.0		47,033	47,033	33,863	44,424		3,632		3,632		47,033			0	89	06/27/2025	1FE
494550 BM 7	KINDER MORGAN ENER 3.45 02/15/2023		09/07/2012	BANK OF AMER/ML				3,983,920					0		0		(0)	(0)		02/15/2023	2FE
49460Y AS 4	KINETIC CONCEPTS TL C-2 L+375 11/4/2016		06/14/2013	Paydown 100.0		4,937,594	4,937,594	4,956,110	4,966,151		(30,338)		(30,338)		4,937,594			0	113,991	11/04/2016	3FE
50105H AB 7	KRONOS WORLDWIDE T/L L+475 6/13/2018		02/15/2013	Paydown 100.0							3,778		3,778					0		06/13/2018	3FE
506762 AG 8	LAFSQ 2005-1A A3 CLO MEZ FLT 11/15/19 FB		05/15/2013	MBS Paydown 0.0		11,000,000	11,000,000	8,992,500	9,720,568		1,410,881		1,410,881		11,000,000			0	47,022	11/15/2019	1FE
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2013	Sinking Fund Redemption 100.0		278,284	278,284	282,278	279,880		(288)		(288)		278,284			0	8,627	10/01/2022	1FE
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		04/26/2013	MBS Paydown 0.016380197		3,755	3,755	3,585	3,289	444			444		3,755			0		07/26/2024	6*
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		05/26/2013	MBS Paydown 0.01600003		3,726	3,726	3,557	3,263	462			462		3,726			0		07/26/2024	6*
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		06/26/2013	MBS Paydown 0.01557662		4,149	4,149	3,961	3,635	515			515		4,149			0		07/26/2024	6*
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		04/25/2013	MBS Paydown 0.547687279		5,646	5,646	4,100	5,502		20		20		5,646			0	104	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		04/25/2013	Pass-Through Loss			2,156	1,566					0					0	40	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		05/25/2013	MBS Paydown 0.538116879		24,874	24,874	18,065	24,540		89		89		24,874			0	570	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		05/25/2013	Pass-Through Loss			9,924	7,207					0					0	227	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		06/25/2013	MBS Paydown 0.532458305		15,999	15,999	11,619	14,510		52		52		15,999			0	440	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		06/25/2013	Pass-Through Loss			4,576	3,323					0					0	126	12/25/2035	1FM
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037		04/25/2013	MBS Paydown 0.258003964		1,199,597	1,199,597	846,716	1,056,649		144,077		144,077		1,199,597			0	1,819	06/25/2037	1FE
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037		05/25/2013	MBS Paydown 0.233225963		669,006	669,006	472,207	589,285		76,475		76,475		669,006			0	1,290	06/25/2037	1FE
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037		06/25/2013	MBS Paydown 0.194467761		1,046,471	1,046,471	738,635	921,770		231,493		231,493		1,046,471			0	2,379	06/25/2037	1FE
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		04/25/2013	MBS Paydown 0.451486095		261,736	261,736	231,964	250,841		6,741		6,741		261,736			0	5,250	09/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		05/25/2013	MBS Paydown 0.417974374		333,844	333,844	295,869	319,947		10,458		10,458		333,844			0	8,135	09/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		06/25/2013	MBS Paydown 0.400122738		177,838	177,838	157,609	170,435		4,437		4,437		177,838			0	4,921	09/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		04/25/2013	MBS Paydown 0.267443111		62,352	62,352	45,730	46,309		515		515		62,352			0	99	12/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		05/25/2013	MBS Paydown 0.264619682		69,456	69,456	50,940	51,585		755		755		69,456			0	140	12/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		06/25/2013	MBS Paydown 0.262503847		52,050	52,050	38,174	38,657		718		718		52,050			0	124	12/25/2035	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		04/25/2013	MBS Paydown 0.319623188		65,334	61,291	36,162	35,347		2,047		2,047		110,773			0	78	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		04/30/2013	Book Value Adjustment					3,724,248				0		(92,739)			0		10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		05/25/2013	MBS Paydown 0.316985063		40,281	40,281	23,766	30,428		447		447		53,549			0	64	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		05/25/2013	Pass-Through Loss			12,482	7,364					0		(393)			0	20	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		05/31/2013	Book Value Adjustment					3,724,248				0		34,426			0		10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		06/25/2013	MBS Paydown 0.315100658		37,688	37,688	22,236	21,735		5,458		5,458		37,688			0	71	10/25/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		04/25/2013	Pass-Through Loss			2,320	6,736			1		1					0	26	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2013	MBS Paydown 0.389954166		8,437	8,437	5,484	8,034		9		9		8,437			0	132	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2013	Pass-Through Loss			6,225	4,046					0					0	98	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2013	MBS Paydown 0.386603606		8,645	8,645	5,619	11,015		13		13		8,645			0	168	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2013	Pass-Through Loss			11,458	7,448					0					0	222	01/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		04/25/2013	MBS Paydown 0.412862957		14,552	14,552	4,438	16,637		(1,404)		(1,404)		62,670			0		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		04/25/2013	Pass-Through Loss			48,118	14,676					0				(48,118)	(48,118)		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		04/30/2013	Book Value Adjustment					836,771				0		(110,789)		110,789	110,789		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		05/25/2013	MBS Paydown 0.407925794		7,722	7,722	2,355	9,807		(827)		(827)		36,945			0		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		05/25/2013	Pass-Through Loss			29,223	8,913					0				(29,223)	(29,223)		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		05/31/2013	Book Value Adjustment					836,771				0		33,447		(33,447)	(33,447)		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		06/25/2013	MBS Paydown 0.401424421		7,053	7,053	2,151	12,915		(1,090)		(1,090)		48,650			0		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		06/25/2013	Pass-Through Loss			41,597	12,687					0				(41,597)	(41,597)		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		06/30/2013	Book Value Adjustment					836,771				0		(41,597)		41,597	41,597		05/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		04/25/2013	MBS Paydown 0.335254766		406,216	406,216	358,327	360,925		17,639		17,639		406,216			0	7,537	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2013	MBS Paydown 0.311574865		933,414	933,414	823,374	829,343		78,566		78,566		933,414			0	26,345	07/25/2047	1FM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		05/25/2013	MBS Paydown 0.487055893		204,463	204,463	200,374	200,374		347		347		204,463			0	192	02/25/2034	1AM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		06/25/2013	MBS Paydown 0.465417666		162,287	162,287	159,041	159,041		254		254		162,287			0	281	02/25/2034	1AM
54323M AJ 7	LONGVIEW POWER TL FAC L+475 2/28/14		05/01/2013	Paydown 100.0		67,943	67,943	67,943	51,681				0		67,943			0	9	02/28/2014	4FE
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34		04/25/2013	MBS Paydown 0.62850367		230,041	230,041	229,465	229,300		43		43		230,041			0	4,209	02/25/2034	1FM
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34		05/25/2013	MBS Paydown 0.608054192		236,396	236,396	235,805	235,634		66		66		236,396			0	5,405	02/25/2034	1FM
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34		06/25/2013	MBS Paydown 0.60545944		29,995	29,995	29,920	29,899		236		236		29,995			0	822	02/25/2034	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		04/25/2013	MBS Paydown 0.58906082		9,426	9,426	8,796	7,098		246		246		9,426			0	499	09/25/2033	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		05/25/2013	MBS Paydown 0.573809672		25,164	25,164	23,482	18,948		851		851		25,164			0	1,665	09/25/2033	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		06/25/2013	MBS Paydown 0.5476818		43,111	43,111	40,228	32,461		4,450		4,450		43,111			0	3,423	09/25/2033	1FM
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018		04/25/2013	MBS Paydown 0.04150895		17,515	17,515	16,913	17,182		100		100		17,515			0	291	06/25/2018	1FM
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018		05/25/2013	MBS Paydown 0.04045536		23,179	23,179	22,382	22,739		208		208		23,179			0	482	06/25/2018	1FM
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018		06/25/2013	MBS Paydown 0.03897867		32,487	32,487	31,370	31,870		426		426		32,487			0	811	06/25/2018	1FM
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033		04/25/2013	MBS Paydown 0.07356481		25,481	25,481	25,887	25,575		(979)		(979)		25,481			0	424	07/25/2033	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033		05/25/2013	MBS Paydown 0.069802377		24,080	24,080	24,463	24,168		(923)		(923)		24,080			0	501	07/25/2033	1FM
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033		06/25/2013	MBS Paydown 0.06861251		7,615	7,615	7,737	7,643		(265)		(265)		7,615			0	190	07/25/2033	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		04/25/2013	MBS Paydown 0.73878732		155,545	155,545	140,768	137,361		3,535		3,535		155,545			0	3,110	06/25/2036	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		05/25/2013	MBS Paydown 0.721384735		261,039	261,039	236,240	230,522		16,175		16,175		261,039			0	6,522	06/25/2036	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		06/25/2013	MBS Paydown 0.70219911		287,784	287,784	260,445	254,141		20,477		20,477		287,784			0	8,629	06/25/2036	1FM
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048		04/12/2013	MBS Paydown 0.979096946		209,135	209,135	196,314	204,514		4,842		4,842		209,135			0	3,746	08/12/2048	1FM
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048		06/12/2013	MBS Paydown 0.927338597		672,859	672,859	631,610	657,992		15,603		15,603		672,859			0	18,069	08/12/2048	1FM
573275 AN 4	MARTIN MARIETTA 7.375 04/15/2013		04/15/2013	Maturity 100.0		1,000,000	1,000,000	1,202,949	1,001,053		(7,824)		(7,824)		1,000,000			0	36,875	04/15/2013	1FE
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		04/25/2013	MBS Paydown 0.385345183		27,777	27,777	22,361	21,708		309		309		27,777			0	287	11/25/2036	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		04/25/2013	Pass-Through Loss			9,569	7,703					0					0	99	11/25/2036	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		05/25/2013	MBS Paydown 0.385037648		1,010	1,010	813	587		8		8		988			0	13	11/25/2036	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		06/25/2013	MBS Paydown 0.38450414		1,753	1,753	1,411	1,019		15		15		1,775			0	27	11/25/2036	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		04/25/2013	MBS Paydown 0.93595086		84,995	84,995	87,945	87,465		(1,885)		(1,885)		84,995			0	1,629	11/25/2033	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		05/25/2013	MBS Paydown 0.917530834		38,424	38,424	39,757	39,540		(324)		(324)		38,424			0	921	11/25/2033	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		06/25/2013	MBS Paydown 0.90307876		30,147	30,147	31,193	31,023		(128)		(128)		30,147			0	866	11/25/2033	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035		04/25/2013	MBS Paydown 0.1732551		846,265	846,265	703,457	708,103		126,105		126,105		846,265			0	1,705	03/25/2035	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035		05/25/2013	MBS Paydown 0.171657658		71,922	71,922	59,785	60,180		1,024		1,024		71,922			0	181	03/25/2035	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035		06/25/2013	MBS Paydown 0.16300381		389,622	389,622	323,873	326,012		46,778		46,778		389,622			0	1,173	03/25/2035	1FM
57643M KF 0	MASTR 2005-1 2A4 SEQ 5.5 05/25/35		04/25/2013	MBS Paydown 0.93440564		85,379	85,379	82,391	83,458		1,752		1,752		85,379			0	1,563	05/25/2035	1FM
57643M KF 0	MASTR 2005-1 2A4 SEQ 5.5 05/25/35		05/25/2013	MBS Paydown 0.911094322		104,901	104,901	101,229	102,541		2,161		2,161		104,901			0	2,398	05/25/2035	1FM
57643M KF 0	MASTR 2005-1 2A4 SEQ 5.5 05/25/35		06/25/2013	MBS Paydown 0.89662958		65,091	65,091	62,813	63,627		1,348		1,348		65,091			0	1,785	05/25/2035	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		04/25/2013	MBS Paydown 0.9552788		313,048	313,048	305,711	291,203		20,552		20,552		313,048			0	6,000	05/25/2036	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		05/25/2013	MBS Paydown 0.909537865		320,187	320,187	312,682	297,843		20,994		20,994		320,187			0	7,671	05/25/2036	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		06/25/2013	MBS Paydown 0.864688877		313,943	313,943	306,585	292,035		20,643		20,643		313,943			0	9,025	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037		04/25/2013	MBS Paydown 0.42063832		65,765	65,765	50,228	46,017				0		65,765			0	113	09/25/2037	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037		05/25/2013	MBS Paydown 0.415939599		93,974	93,974	71,773	65,756				0		93,974			0	205	09/25/2037	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ FLT 09/25/2037		06/25/2013	MBS Paydown 0.40530168		212,758	212,758	162,494	148,871				0		212,758			0	547	09/25/2037	1FM
587405 AB 7	MERCANTILE BANKS B 4.625 04/15/2013		04/15/2013	Maturity 100.0		340,000	340,000	334,070	339,970		223		223		340,000			0	7,863	04/15/2013	2FE
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27		06/25/2013	MBS Paydown 0.042298547		1,966	1,966	1,966	1,953		9		9		1,966			0	116	07/25/2027	1FM
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027		04/25/2013	MBS Paydown 0.024473665		5,183	5,183	5,182	5,091		7		7		5,183			0	251	07/25/2027	1FM
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027		05/25/2013	MBS Paydown 0.023146466		5,309	5,309	5,308	5,215		6		6		5,309			0	289	07/25/2027	1FM
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027		06/25/2013	MBS Paydown 0.021953794		4,771	4,771	4,770	4,686		24		24		4,771			0	288	07/25/2027	1FM
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028		04/20/2013	MBS Paydown 0.028751032		11,552	11,552	11,549	11,552				0		11,552			0	280	05/20/2028	1FM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035		04/25/2013	MBS Paydown 0.26238473		50,535	50,535	43,965	44,172		2,166		2,166		50,535			0	299	10/25/2035	1FM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035		05/25/2013	MBS Paydown 0.259671887		19,804	19,804	17,229	17,310		188		188		19,804			0	147	10/25/2035	1FM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035		06/25/2013	MBS Paydown 0.256443476		23,567	23,567	20,504	20,600		434		434		23,567			0	209	10/25/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37		06/25/2013	MBS Paydown 0.178449574		44,685	44,685		43,457		113		113		44,685			0	8	08/25/2037	4AM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		04/25/2013	MBS Paydown 0.16212098		66,793	66,793	40,076	9,296		(169)		(169)		59,694		8,763	8,763		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		04/25/2013	Pass-Through Loss			1,665	999					0				(1,665)	(1,665)		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		04/30/2013	Book Value Adjustment					59,694				0		(52,596)		52,596	52,596		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		05/25/2013	MBS Paydown 0.159538884		5,700	5,700	3,420	803		(15)		(15)		5,911			0		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		05/25/2013	Pass-Through Loss			211	127					0				(211)	(211)		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		05/31/2013	Book Value Adjustment					59,694				0		59,483		(59,483)	(59,483)		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		06/25/2013	MBS Paydown 0.15929613		535	535	321	75		18		18				535	535		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		06/25/2013	Pass-Through Loss			21	12					0					0		10/25/2036	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		06/30/2013	Book Value Adjustment					59,694				0		535		(535)	(535)		10/25/2036	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		04/25/2013	MBS Paydown 0.24075815		40,228	40,228	36,004	36,068		131		131		40,228			0	350	10/25/2036	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		05/25/2013	MBS Paydown 0.240057484		9,454	9,454	8,461	8,476		43		43		9,454			0	102	10/25/2036	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		06/25/2013	MBS Paydown 0.236270504		51,098	51,098	45,732	45,813		245		245		51,098			0	662	10/25/2036	1FM
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40		05/15/2013	MBS Paydown 0.502519569		13,599	13,599	13,055	13,158		97		97		13,599			0	326	01/15/2040	1AM
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40		06/15/2013	MBS Paydown 0.499647645		13,168	13,168	12,641	12,740		325		325		13,168			0	378	01/15/2040	1AM
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35		04/01/2013	MBS Paydown 0.179306804		104,095	104,095	103,612	103,870		176		176		104,095			0	3,820	07/01/2035	1FE
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		04/01/2013	MBS Paydown 0.064174966		145,756	145,756	147,036	145,936		(57)		(57)		145,756			0	6,071	04/01/2030	3AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038		04/15/2013	MBS Paydown 0.425131384		10,742	10,742	10,742	10,742		0		0		10,742			0	174	07/15/2038	2AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038		05/15/2013	MBS Paydown 0.422910732		17,765	17,765	17,765	17,765		0		0		17,765			0	360	07/15/2038	2AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038		06/15/2013	MBS Paydown 0.420668425		17,938	17,938	17,938	17,938		0		0		17,938			0	436	07/15/2038	2AM
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		04/15/2013	MBS Paydown 0.864262093		49,999	49,999	49,890	49,868		0		0		49,999			0	583	12/15/2045	1FM
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		05/15/2013	MBS Paydown 0.858658689		39,224	39,224	39,138	39,121		6		6		39,224			0	572	12/15/2045	1FM
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		06/15/2013	MBS Paydown 0.851528203		49,913	49,913	49,804	49,783		1		1		49,913			0	873	12/15/2045	1FM
60253X AA 3	MCS VA 1 CDO FLTR 3/26/2013	R	06/26/2013	MBS Paydown 0.122975947		264,555	264,555	275,164	26,230				0		264,555			0	1,679	03/26/2013	6FE
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		04/20/2013	MBS Paydown 0.561428571		1,166,429	1,166,429	1,168,711	1,168,099		(383)		(383)		1,166,429			0	37,492	10/20/2021	2AM
60687U AC 1	MLCFC 2006-2 A3 SEQ CSTR 6/12/46		05/12/2013	MBS Paydown 0.984832006		30,412	30,412	29,162	30,317		90		90		30,412			0	747	06/12/2046	1FM
60688V AC 8	MMODAL INC TL B L+550 8/17/2019		04/18/2013	ROYAL BANK OF CANADA		1,710,644	1,750,000	1,723,767	1,725,304		881		881		1,725,573		(14,929)	(14,929)		08/17/2019	3FE
60688V AC 8	MMODAL INC TL B L+550 8/17/2019		05/15/2013	Paydown 100.0		66,913	66,913	66,203	66,246		687		687		66,913			0		08/17/2019	3FE
60688V AC 8	MMODAL INC TL B L+550 8/17/2019		06/28/2013	Paydown 100.0		4,304	4,304	4,259	4,261		44		44		4,304			0		08/17/2019	3FE
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		05/25/2013	MBS Paydown 0.31652737		92,331	92,331	89,186	89,186		99		99		92,331			0	31	03/25/2036	2Z
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		06/25/2013	MBS Paydown 0.303695856		147,562	147,562	142,536	142,536		472		472		147,562			0	92	03/25/2036	2Z
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17		04/25/2013	MBS Paydown 0.004488087		114	114	117	106		(2)		(2)		114			0	2	07/25/2017	1FM
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17		05/25/2013	MBS Paydown 0.004414256		114	114	117	107		(2)		(2)		114			0	3	07/25/2017	1FM
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17		06/25/2013	MBS Paydown 0.004340068		115	115	118	107		(3)		(3)		115			0	3	07/25/2017	1FM
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17		04/25/2013	MBS Paydown 7.85276E-4		90	90	93	87		(2)		(2)		90			0	2	04/25/2017	1FM
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17		05/25/2013	MBS Paydown 7.4544E-4		108	108	110	104		(3)		(3)		108			0	2	04/25/2017	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17		06/25/2013	MBS Paydown 7.17767E-4		75	75	76	72		(7)		(7)		75			0	2	04/25/2017	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB		04/25/2013	MBS Paydown 0.34733491		37,330	37,330	27,321	27,607		203		203		37,330			0	305	06/25/2036	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB		05/25/2013	MBS Paydown 0.3404802		291,325	291,325	213,214	215,446		39,079		39,079		291,325			0	2,945	06/25/2036	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036 FB		06/25/2013	MBS Paydown 0.3250947		653,884	653,884	478,561	483,573		131,036		131,036		653,884			0	7,868	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		04/25/2013	MBS Paydown 0.35025845		27,905	27,905	21,661	12,608		13,639		13,639		27,905			0	355	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		05/25/2013	MBS Paydown 0.349380685		1,691	1,691	1,313	764		(921)		(921)		1,691			0	25	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2013	MBS Paydown 0.3484835		1,729	1,729	1,342	781		(802)		(802)		1,729			0	29	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		04/25/2013	MBS Paydown 0.80929093		74,004	74,004	50,137	49,614		5,369		5,369		74,004			0	784	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		05/25/2013	MBS Paydown 0.802506551		86,033	86,033	58,287	57,679		9,488		9,488		86,033			0	1,218	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2013	MBS Paydown 0.7991836		42,138	42,138	28,549	28,251		(345)		(345)		42,138			0	763	10/25/2046	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		04/25/2013	MBS Paydown 0.750919652		28,813	28,813	16,513	12,541		3,912,122		3,912,122		28,813			0	29	12/25/2036	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		05/25/2013	MBS Paydown 0.745607327		49,139	49,139	28,163	21,389		(926)		(926)		49,139			0	54	12/25/2036	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		06/25/2013	MBS Paydown 0.742679447		27,083	27,083	15,522	11,788		(17,034)		(17,034)		27,083			0	41	12/25/2036	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		04/25/2013	MBS Paydown 0.582154807		271,522	271,522	169,701	166,783		662		662		271,522			0	449	11/25/2036	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		05/25/2013	MBS Paydown 0.566167502		255,797	255,797	159,873	157,124		2,364		2,364		255,797			0	442	11/25/2036	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		06/25/2013	MBS Paydown 0.553596915		201,129	201,129	125,706	123,544		1,726		1,726		201,129			0	435	11/25/2036	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		04/25/2013	MBS Paydown 0.2976415		110,721	110,721	93,559	95,510		1,104		1,104		110,721			0	105	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		05/25/2013	MBS Paydown 0.291662517		128,608	128,608	108,674	110,940		1,606		1,606		128,608			0	155	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2013	MBS Paydown 0.28836055		71,025	71,025	60,016	61,268		1,098		1,098		71,025			0	101	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		04/26/2013	MBS Paydown 0.562247854		471,824	471,824	489,987	488,381		(17,078)		(17,078)		471,824			0	9,436	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		05/26/2013	MBS Paydown 0.55221227		338,701	338,701	351,739	350,586		(9,250)		(9,250)		338,701			0	8,468	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2013	MBS Paydown 0.53703717		512,160	512,160	531,875	530,132		(20,727)		(20,727)		512,160			0	15,365	04/26/2036	4FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		04/26/2013	MBS Paydown 0.304948949		61,985	61,985	61,985	62,193		(74)		(74)		61,985			0	1,343	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		05/26/2013	MBS Paydown 0.289842017		184,305	184,305	184,305	184,925		(1,051)		(1,051)		184,305			0	4,992	10/26/2037	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		06/26/2013	MBS Paydown 0.275540259		174,481	174,481	174,481	175,069		(972)		(972)		174,481			0	5,671	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		04/26/2013	Pass-Through Loss			44,868	18,785			(152)		(152)		44,868		(44,868)	(44,868)	972	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		04/30/2013	Book Value Adjustment					2,618,627				0		(89,735)		89,735	89,735		10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		05/26/2013	Pass-Through Loss			11,306	4,733			(38)		(38)		11,306		(11,306)	(11,306)	306	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		05/31/2013	Book Value Adjustment					2,618,627				0		33,562		(33,562)	(33,562)		10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/26/2013	Pass-Through Loss			68,924	28,857			(233)		(233)		68,924		(68,924)	(68,924)	2,240	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/30/2013	Book Value Adjustment					2,618,627				0		(68,924)		68,924	68,924		10/26/2037	1FM
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037		04/26/2013	MBS Paydown 0.296214258		13,525	13,525	13,525	13,525				0		13,525			0	180	01/26/2037	1FM
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037		05/26/2013	MBS Paydown 0.271333773		379,950	379,950	379,950	379,950				0		379,950			0	6,331	01/26/2037	1FM
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037		06/26/2013	MBS Paydown 0.25698356		219,142	219,142	219,142	219,142				0		219,142			0	4,382	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		04/26/2013	Pass-Through Loss			53,456	36,218			2,256		2,256					0	1,238	01/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		05/26/2013	Pass-Through Loss			46,683	31,629			1,970		1,970					0	1,348	01/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		04/19/2013	MBS Paydown 0.549013638		397,919	397,919	391,997	394,010		3,309		3,309		397,919			0	5,637	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		05/19/2013	MBS Paydown 0.526312794		454,017	454,017	447,260	449,556		3,813		3,813		454,017			0	8,040	12/17/2040	1FE
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		06/19/2013	MBS Paydown 0.479533641		935,583	935,583	921,659	926,391		7,947		7,947		935,583			0	19,881	12/17/2040	1FE
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		04/25/2013	MBS Paydown 0.32048348		1,162	1,162	668	745		318		318		1,162			0	2	08/25/2035	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		05/25/2013	MBS Paydown 0.317491866		1,197	1,197	688	767		333		333		1,197			0	3	08/25/2035	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		06/25/2013	MBS Paydown 0.314444848		1,219	1,219	701	781		747		747		1,219			0	3	08/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		04/25/2013	MBS Paydown 0.38754967		36,811	36,811	23,743	25,673		7,594		7,594		36,811			0	57	12/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		05/25/2013	MBS Paydown 0.38567196		30,068	30,068	19,394	20,970		5,546		5,546		30,068			0	59	12/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		06/25/2013	MBS Paydown 0.38157941		65,534	65,534	42,269	45,705		51,520		51,520		65,534			0	152	12/25/2035	1FM
62871N AA 3	NAB HOLDING LLC TL L+550 4/24/2018		04/30/2013	Paydown 100.0		48,000	48,000	47,280	47,372		628		628		48,000			0		04/24/2018	3FE
62912Y AE 2	NGPL PIPECO T/L LIEN 1 LIBOR+550 9/15/17		06/28/2013	Paydown 100.0		61,607	61,607	60,108	60,379		135		135		61,607			0		09/15/2017	3FE
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		04/25/2013	MBS Paydown 0.980471219		210,520	210,520	196,968	196,535		13,823		13,823		210,520			0	94	03/25/2037	1Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		05/25/2013	MBS Paydown 0.960893919		211,043	211,043	197,457	197,024		901		901		211,043			0	162	03/25/2037	1Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		06/25/2013	MBS Paydown 0.944272736		278,903	278,903	261,136	260,768		704		704		278,903			0	214	03/25/2037	1Z
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		04/25/2013	MBS Paydown 0.717911413		79,609	79,609	52,940	52,389		14,006		14,006		79,609			0	915	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		05/25/2013	MBS Paydown 0.711013512		58,632	58,632	38,990	38,585		8,025		8,025		58,632			0	897	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2013	MBS Paydown 0.709620908		11,837	11,837	7,872	7,790		(68)		(68)		11,837			0	225	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		04/25/2013	MBS Paydown 0.717911413		36,320	36,320	24,153	23,905		6,391		6,391		36,320			0	418	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		05/25/2013	MBS Paydown 0.711013512		26,750	26,750	17,789	17,606		3,690		3,690		26,750			0	409	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2013	MBS Paydown 0.709620908		5,401	5,401	3,591	3,554		(30)		(30)		5,401			0	103	10/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		04/25/2013	MBS Paydown 0.27368536		298,755	298,755	257,286	267,279		11,801		11,801		298,755			0	173	04/25/2037	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		05/25/2013	MBS Paydown 0.26779424		215,615	215,615	185,686	192,898		3,358		3,358		215,615			0	190	04/25/2037	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		04/25/2013	MBS Paydown 0.21857871		26,352	26,352	24,475	25,578		107		107		26,352			0	420	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		05/25/2013	MBS Paydown 0.209447799		48,303	48,303	44,861	46,882		722		722		48,303			0	963	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		06/25/2013	MBS Paydown 0.20737414		10,970	10,970	10,188	10,647		239		239		10,970			0	263	03/25/2035	1FM
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035		04/25/2013	MBS Paydown 0.49360145		75,673	75,673	76,922	76,875		(47)		(47)		75,673			0	325	03/25/2035	2Z
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035		05/25/2013	MBS Paydown 0.465247645		131,661	131,661	133,833	133,752		(1,238)		(1,238)		131,661			0	1,132	03/25/2035	2Z
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035		06/25/2013	MBS Paydown 0.45937135		27,287	27,287	27,737	27,720		(46)		(46)		27,287			0	352	03/25/2035	2Z
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		04/25/2013	MBS Paydown 0.45194794		2,266	2,266	804	3,999		166		166		2,266			0	44	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		04/25/2013	Pass-Through Loss			13,297	4,720					0					0	258	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		05/25/2013	MBS Paydown 0.442664413		13,773	13,773	4,890	3,936		163		163		13,773			0	333	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		05/25/2013	Pass-Through Loss			1,544	548					0					0	37	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		06/25/2013	MBS Paydown 0.43317404		13,131	13,131	4,662	4,024		167		167		13,131			0	381	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		06/25/2013	Pass-Through Loss			2,528	897					0					0	73	04/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		04/25/2013	MBS Paydown 0.61951476		237,727	237,727	187,464	195,546		3,346		3,346		237,727			0	297	03/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		05/25/2013	MBS Paydown 0.612036567		104,695	104,695	82,559	86,118		2,010		2,010		104,695			0	166	03/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		06/25/2013	MBS Paydown 0.59871322		186,527	186,527	147,090	153,431		1,471,452		1,471,452		186,527			0	349	03/25/2036	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE		12/27/2012	MBS Paydown 0.915643948			281,977	234,041			4,483		4,483		273,829			0		08/27/2047	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE		03/27/2013	MBS Paydown 0.882794201		(8,148)	(8,148)	(6,763)			6,725		6,725					0		08/27/2047	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE		04/27/2013	MBS Paydown 0.871726127		276,702	276,702	229,663	235,641		9,466		9,466		276,702			0	423	08/27/2047	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE		05/27/2013	MBS Paydown 0.857788813		348,433	348,433	289,199	296,727		23,554		23,554		348,433			0	890	08/27/2047	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 FB RE		06/27/2013	MBS Paydown 0.842353064		385,894	385,894	320,292	328,629		29,658		29,658		103,917			0	986	08/27/2047	1FM
666807 BB 7	NORTHROP GRUMMAN 3.70 08/01/2014		06/27/2013	Make Whole Call 103.605		2,072,100	2,000,000	1,996,280	1,998,942		1,252		1,252		2,000,000		72,100	72,100	67,011	08/01/2014	2FE
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		04/01/2013	Sinking Fund Redemption 100.0.		119,939	119,939	123,129	122,529		(80)		(80)		119,939			0	4,222	04/01/2022	1FE
667294 AY 8	NORTHWEST AIR 01 01-B 7.691 04/01/2017		04/01/2013	Sinking Fund Redemption 100.0.		10,671	10,671	10,404	10,466		16		16		10,671			0	410	04/01/2017	3AM
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19		05/01/2013	Sinking Fund Redemption 100.0.		207,328	207,328	207,328	1,866,046		(1)		(1)		207,328			0	7,284	11/01/2019	2AM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		04/15/2013	MBS Paydown 0.328427873		14,447	14,447	14,446	6,322				0		14,447			0	290	05/15/2024	1AM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		05/15/2013	MBS Paydown 0.323154137		21,095	21,095	21,093	9,231				0		21,095			0	530	05/15/2024	1AM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		06/15/2013	MBS Paydown 0.319607546		14,186	14,186	14,185	6,208				0		14,186			0	428	05/15/2024	1AM
67089B AA 6	OHAIN 2011-1A A CLO FLT 4/20/2021		04/20/2013	MBS Paydown 0.0		14,195,000	14,195,000	14,197,890	14,352,349		(156,441)		(156,441)		14,195,000			0	120,095	04/20/2021	1FE
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		04/15/2013	Pass-Through Loss			22,759	22,556					0					0	583	04/15/2029	6FE
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		05/15/2013	Pass-Through Loss			10,507	10,413					0					0	337	04/15/2029	6FE
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		06/15/2013	Pass-Through Loss			12,454	12,342					0					0	479	04/15/2029	6FE
67572B AB 8	OCT7 2004-7A A2L CLO FLT 12/02/2016		06/02/2013	MBS Paydown 0.0		4,000,000	4,000,000	3,620,000	3,809,085		222,943		222,943		4,000,000			0	18,782	12/02/2016	1FE
677071 AA 0	OHANA MILITARY 5.471 10/01/21		04/01/2013	Sinking Fund Redemption 100.0.		190,000	190,000	189,060	189,759		87		87		190,000			0	5,197	10/01/2021	1FE
677071 AF 9	OHANA MILITARY 5.675 10/01/2026		04/01/2013	Sinking Fund Redemption 100.0.		68,456	68,456	69,282	69,122		(19)		(19)		68,456			0	1,942	10/01/2026	1FE
677071 AM 4	OHANA MILITARY 5.462 10/01/2026		04/01/2013	Sinking Fund Redemption 100.0.		46,222	46,222	47,581	47,414		(34)		(34)		46,222			0	1,262	10/01/2026	1FE
68234K AC 4	ONCURE MEDICAL 11.75 05/15/17		06/06/2013	IMPERIAL CAPITAL		1,237,500	3,000,000	2,947,830	1,462,500				0		1,462,500		(225,000)	(225,000)	176,250	05/15/2017	5Z
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		04/25/2013	MBS Paydown 0.20057783		80,662	80,662	62,009	63,263		5,824		5,824		80,662			0	147	07/25/2035	1FM
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		05/25/2013	MBS Paydown 0.196321979		102,140	102,140	78,520	80,109		11,959		11,959		102,140			0	236	07/25/2035	1FM
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		06/25/2013	MBS Paydown 0.19335481		71,212	71,212	54,744	55,852		4,294		4,294		71,212			0	194	07/25/2035	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		04/25/2013	MBS Paydown 0.22166182		40,252	40,252	34,717	35,818		556		556		40,252			0	56	12/25/2035	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		05/25/2013	MBS Paydown 0.216282342		78,675	78,675	67,857	70,009		1,432		1,432		78,675			0	138	12/25/2035	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		06/25/2013	MBS Paydown 0.21452333		25,726	25,726	22,188	22,892		756		756		25,726			0	53	12/25/2035	1FM
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037		06/25/2013	MBS Paydown 0.10035845		101,200	101,200	101,390	101,390		125		125		101,200			0	357	03/25/2037	1FE
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB		04/25/2013	MBS Paydown 0.07278477		2,123,892	2,123,892	2,003,096	2,149,112		69,795		69,795		2,123,892			0	3,787	05/25/2035	1FM
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB		05/25/2013	MBS Paydown 0.061162223		1,162,255	1,162,255	1,096,151	1,176,056		54,272		54,272		1,162,255			0	2,637	05/25/2035	1FM
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05/25/35 FB		06/25/2013	MBS Paydown 0.05041892		1,074,330	1,074,330	1,013,228	1,087,088		79,200		79,200		1,074,330			0	2,875	05/25/2035	1FM
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019		03/04/2013	Sinking Fund Redemption 100.0.		140,094	140,094	140,094	140,094				0		140,094			0	2,337	11/04/2019	3AM
708130 AB 5	JC PENNEY CORP 5.75 02/15/2018		04/09/2013	UBS WARBURG		1,730,000	2,000,000	1,829,320	1,877,903		5,827		5,827		1,878,549		(148,549)	(148,549)	75,708	02/15/2018	5FE
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		04/25/2013	MBS Paydown 0.400010297		20,576	20,576	20,576	19,312		(545)		(545)		20,576			0	334	01/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		05/25/2013	MBS Paydown 0.398325002		8,285	8,285	8,285	7,776		(12)		(12)		8,285			0	169	01/25/2036	1FM
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		06/25/2013	MBS Paydown 0.392504502		28,614	28,614	28,614	26,856		(746)		(746)		28,614			0	699	01/25/2036	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		04/25/2013	MBS Paydown 0.698872729		65,999	65,999	61,956	62,043		346		346		65,999			0	60	11/25/2046	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		05/25/2013	MBS Paydown 0.682107762		114,002	114,002	107,019	107,169		1,520		1,520		114,002			0	141	11/25/2046	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2013	MBS Paydown 0.658690504		159,237	159,237	149,484	149,693		4,616		4,616		159,237			0	241	11/25/2046	1FM
743674 AR 4	PROTECTIVE LIFE 4.30 06/01/2013		06/01/2013	Maturity 100.0		11,970,000	11,970,000	11,469,874	11,974,253		(10,633)		(10,633)		11,970,000			0	257,355	06/01/2013	2FE
747262 AC 7	QVC INC 7.125 04/15/2017		04/17/2013	Call 103.563		1,035,630	1,000,000	1,000,000	1,000,000				0		1,000,000		35,630	35,630	36,021	04/15/2017	2FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		04/25/2013	MBS Paydown 0.556364247		188,964	188,964	174,555	174,739		1,267		1,267		188,964			0	181	08/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		05/25/2013	MBS Paydown 0.544896937		210,196	210,196	194,168	194,372		3,655		3,655		210,196			0	274	08/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2013	MBS Paydown 0.536222323		159,006	159,006	146,881	147,036		1,445		1,445		159,006			0	254	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		04/25/2013	MBS Paydown 0.807879262		130,420	130,420	125,367	125,346		504		504		130,420			0	82	05/25/2037	1Z
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		05/25/2013	MBS Paydown 0.785654204		105,569	105,569	101,478	101,461		444		444		105,569			0	103	05/25/2037	1Z
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		06/25/2013	MBS Paydown 0.749145778		173,415	173,415	166,695	166,667		2,902		2,902		173,415			0	220	05/25/2037	1Z
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		04/25/2013	MBS Paydown 0.32232867		855,921	855,921	758,762	810,049		24,916		24,916		855,921			0	870	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		05/25/2013	MBS Paydown 0.307530821		494,500	494,500	438,368	467,998		13,730		13,730		494,500			0	639	01/25/2037	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		06/25/2013	MBS Paydown 0.286212739		712,386	712,386	631,521	674,207		23,327		23,327		712,386			0	1,082	01/25/2037	1FM
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		06/25/2013	MBS Paydown 0.14985617		94,257	94,257	90,958	90,958		221		221		94,257			0	24	11/25/2036	1Z
74924Y AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037		04/25/2013	MBS Paydown 0.634100305		201,822	201,822	180,883	186,095		3,424		3,424		201,822			0	259	04/25/2037	1FM
74924Y AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037		05/25/2013	MBS Paydown 0.613533049		205,673	205,673	184,334	189,645		4,206		4,206		205,673			0	335	04/25/2037	1FM
74924Y AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037		06/25/2013	MBS Paydown 0.587076217		264,568	264,568	237,119	243,952		6,293		6,293		264,568			0	508	04/25/2037	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		04/26/2013	MBS Paydown 0.5741736		16,968	16,968	18,305	17,960		(722)		(722)		16,968			0	747	09/26/2037	3FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		05/26/2013	MBS Paydown 0.573905691		536	536	578	567		(2)		(2)		536			0	30	09/26/2037	3FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		06/26/2013	MBS Paydown 0.565235372		17,341	17,341	18,706	18,354		(741)		(741)		17,341			0	1,149	09/26/2037	3FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		04/26/2013	MBS Paydown 0.49520866		450,540	450,540	447,739	448,095		522		522		450,540			0	8,260	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		05/26/2013	MBS Paydown 0.480275689		495,230	495,230	492,150	492,542		684		684		495,230			0	11,349	10/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		06/26/2013	MBS Paydown 0.463616294		552,484	552,484	549,049	549,486		894		894		552,484			0	15,193	10/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		04/26/2013	MBS Paydown 0.209905182		135,319	135,319	137,349	135,866		(533)		(533)		135,319			0	2,035	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		05/26/2013	MBS Paydown 0.193170046		242,559	242,559	246,197	243,539		(1,459)		(1,459)		242,559			0	4,546	06/26/2037	1FM
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		06/26/2013	MBS Paydown 0.173114973		290,678	290,678	295,038	291,853		(1,774)		(1,774)		290,678			0	6,506	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		11/26/2012	Pass-Through Loss			(10,017)	(4,521)					0					0		06/01/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/26/2013	Pass-Through Loss			14,715	6,650			(88)		(88)		14,715			0	(227)	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/30/2013	Book Value Adjustment					3,321,251				0		(34,102)			0		06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/26/2013	Pass-Through Loss			10,510	4,750			(134)		(134)		10,510			0	24	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/31/2013	Book Value Adjustment					3,321,251				0		8,877			0		06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		04/26/2013	Pass-Through Loss			1,718	933			6		6		1,767			0	19	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		04/30/2013	Book Value Adjustment					5,493,495				0		6,848			0		03/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		05/31/2013	Book Value Adjustment					5,493,495				0		(8,615)			0		03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		04/26/2013	MBS Paydown 0.12613404		388,496	388,496	396,265	390,237		(3,904)		(3,904)		388,496			0	7,759	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		05/26/2013	MBS Paydown 0.117622591		158,917	158,917	162,096	159,630		(1,093)		(1,093)		158,917			0	3,968	03/26/2036	1FM
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		06/26/2013	MBS Paydown 0.111302603		118,001	118,001	120,361	118,529		(662)		(662)		118,001			0	3,536	03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		04/16/2013	MBS Paydown 0.96431852		282,486	282,486	285,179	283,638		(1,899)		(1,899)		282,486			0	5,148	09/16/2039	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		05/16/2013	MBS Paydown 0.953307529		198,198	198,198	200,087	199,006		(1,325)		(1,325)		198,198			0	4,515	09/16/2039	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		06/16/2013	MBS Paydown 0.945978		131,932	131,932	133,189	132,469		(879)		(879)		131,932			0	3,606	09/16/2039	1FE
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35		04/26/2013	MBS Paydown 0.475876288		415,096	415,096	392,266	403,281		6,942		6,942		415,096			0	7,610	08/26/2035	1FM
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35		05/26/2013	MBS Paydown 0.438952504		687,336	687,336	649,533	667,772		15,286		15,286		687,336			0	15,751	08/26/2035	1FM
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35		06/26/2013	MBS Paydown 0.41280037		486,822	486,822	460,047	472,965		10,281		10,281		486,822			0	13,388	08/26/2035	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		04/26/2013	MBS Paydown 0.92272895		311,608	311,608	274,215	279,817		30,985		30,985		311,608			0	5,713	12/26/2035	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		05/26/2013	MBS Paydown 0.889173356		339,583	339,583	298,833	304,938		33,814		33,814		339,583			0	7,782	12/26/2035	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		06/26/2013	MBS Paydown 0.870183286		192,180	192,180	169,118	172,573		19,166		19,166		192,180			0	5,285	12/26/2035	1FM
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034		04/26/2013	MBS Paydown 0.765498763		603,905	603,905	582,768	591,869		10,740		10,740		603,905			0	7,634	06/26/2034	1FM
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034		05/26/2013	MBS Paydown 0.725540225		127,571	127,571	123,106	125,028		2,408		2,408		127,571			0	2,341	06/26/2034	1FM
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034		06/26/2013	MBS Paydown 0.665951179		190,243	190,243	183,584	186,451		3,637		3,637		190,243			0	4,368	06/26/2034	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		04/26/2013	MBS Paydown 0.772411258		83,280	83,280	80,781	81,342		984		984		83,280			0	1,404	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		05/26/2013	MBS Paydown 0.750300839		186,236	186,236	180,649	181,902		2,960		2,960		186,236			0	3,906	08/25/2036	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		06/26/2013	MBS Paydown 0.749932293		3,104	3,104	3,011	3,032		4		4		3,104			0	78	08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		04/26/2013	MBS Paydown 0.357846368		60,843	60,843	58,713	59,051		2,072		2,072		60,843			0	1,069	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		05/26/2013	MBS Paydown 0.349478813		55,218	55,218	53,285	53,592		917		917		55,218			0	1,216	10/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		06/26/2013	MBS Paydown 0.343853211		37,123	37,123	35,824	36,030		448		448		37,123			0	987	10/25/2036	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		04/26/2013	MBS Paydown 0.529933137		133,266	133,266	131,607	131,620		1,056		1,056		133,266			0	2,559	06/25/2036	2FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		05/26/2013	MBS Paydown 0.52737628		24,579	24,579	24,273	24,275		13		13		24,579			0	590	06/25/2036	2FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		06/26/2013	MBS Paydown 0.519944856		71,438	71,438	70,549	70,556		234		234		71,438			0	2,058	06/25/2036	2FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		03/31/2013	Book Value Adjustment									0					0		06/25/2036	4FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		04/26/2013	Pass-Through Loss			51,445	22,346			(2,331)		(2,331)		51,445			0	988	06/25/2036	4FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		04/30/2013	Book Value Adjustment					1,940,480				0		(102,678)			0		06/25/2036	4FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		05/26/2013	Pass-Through Loss			10,604	4,606			(473)		(473)		10,604			0	255	06/25/2036	4FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		05/31/2013	Book Value Adjustment					1,940,480				0		37,912			0		06/25/2036	4FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		06/26/2013	Pass-Through Loss			37,262	16,185			(1,635)		(1,635)		37,262			0	1,073	06/25/2036	4FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		06/30/2013	Book Value Adjustment					1,940,480				0		(34,546)			0		06/25/2036	4FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		04/26/2013	Pass-Through Loss			100,367	60,220			455		455		100,367		(100,367)	(100,367)	1,794	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		04/30/2013	Book Value Adjustment					7,542,859				0		(187,065)		187,049	187,049		01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		05/26/2013	Pass-Through Loss			114,025	68,415			645		645		114,025		(114,025)	(114,025)	2,545	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		05/31/2013	Book Value Adjustment					7,542,859				0		(27,884)		28,292	28,292		01/26/2036	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/26/2013	Pass-Through Loss			17,918	10,751			124		124		17,918		(17,918)	(17,918)	400	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/30/2013	Book Value Adjustment					7,542,859				0		(17,361)		16,969	16,969		01/26/2036	1FM
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49		06/16/2013	MBS Paydown 0.999999985		0	0	0	0		741		741		0			0		01/16/2049	1FE
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		04/26/2013	MBS Paydown 0.67341259		244,745	244,745	235,567	231,411		573		573		244,745			0	3,458	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		05/26/2013	MBS Paydown 0.657900821		232,841	232,841	224,109	220,155		988		988		232,841			0	3,833	05/26/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		06/26/2013	MBS Paydown 0.643728239		212,739	212,739	204,761	201,149		1,243		1,243		212,739			0	3,502	05/26/2036	1FM
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		04/27/2013	MBS Paydown 0.721506689		242,679	242,679	236,005	236,220		358		358		242,679			0	4,318	12/27/2035	1FM
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		05/27/2013	MBS Paydown 0.710885912		159,246	159,246	154,867	155,008		315		315		159,246			0	3,540	12/27/2035	1FM
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		06/27/2013	MBS Paydown 0.698581422		184,491	184,491	179,418	179,581		504		504		184,491			0	4,101	12/27/2035	1FM
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE		04/26/2013	MBS Paydown 0.782879309		169,682	169,682	154,411	156,646		2,041		2,041		169,682			0	269	02/26/2036	1FM
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE		05/26/2013	MBS Paydown 0.763437351		344,364	344,364	313,371	317,908		4,908		4,908		344,364			0	693	02/26/2036	1FM
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE		06/26/2013	MBS Paydown 0.730140649		589,765	589,765	536,686	544,457		26,191		26,191		589,765			0	1,188	02/26/2036	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE		04/26/2013	MBS Paydown 0.829893771		120,618	120,618	119,864	119,174		(60)		(60)		120,618			0	2,521	11/26/2036	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE		05/26/2013	MBS Paydown 0.813696291		87,784	87,784	87,235	86,733		(177)		(177)		87,784			0	2,293	11/26/2036	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE		06/26/2013	MBS Paydown 0.796990304		90,540	90,540	89,974	89,456		(228)		(228)		90,540			0	2,838	11/26/2036	1FM
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		04/26/2013	MBS Paydown 0.623647371		432,957	432,957	432,416	429,709		665		665		432,957			0	8,150	08/26/2036	5FM
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		05/26/2013	MBS Paydown 0.601677294		290,991	290,991	290,628	288,809		(261)		(261)		290,991			0	6,843	08/26/2036	5FM
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		06/26/2013	MBS Paydown 0.566130193		470,818	470,818	470,229	467,286		847		847		470,818			0	11,072	08/26/2036	5FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		04/15/2013	MBS Paydown 0.929205568		826	826	826	826		(0)		(0)		826			0	15	11/15/2044	2AM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		05/15/2013	MBS Paydown 0.929012697		964	964	964	964		(0)		(0)		964			0	23	11/15/2044	2AM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		06/15/2013	MBS Paydown 0.928845763		835	835	835	834		687		687		835			0	23	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		04/10/2013	MBS Paydown 0.682726902		120,902	120,902	53,595	46,475		(214)		(214)		120,902			0	319	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		05/10/2013	MBS Paydown 0.676967514		130,813	130,813	57,989	50,285		(232)		(232)		130,813			0	431	03/10/2037	4FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		06/10/2013	MBS Paydown 0.669631739		166,617	166,617	73,861	64,048		27,367		27,367		166,617			0	660	03/10/2037	4FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		04/25/2013	MBS Paydown 0.398562134		5,782	5,782	3,906	3,850		43		43		7,161			0	73	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		04/25/2013	Pass-Through Loss			1,379	932					0				(1,379)	(1,379)	17	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		04/30/2013	Book Value Adjustment					1,121,510				0		(8,540)		8,540	8,540		08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		05/25/2013	MBS Paydown 0.393747313		21,293	21,293	14,386	13,502		150		150		25,109			0	336	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		05/25/2013	Pass-Through Loss			3,816	2,578					0				(3,816)	(3,816)	60	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		05/31/2013	Book Value Adjustment					1,121,510				0		3,345		(3,345)	(3,345)		08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2013	MBS Paydown 0.390206232		11,811	11,811	7,979	9,930		110		110		11,890			0	222	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2013	Pass-Through Loss			6,656	4,497					0		6,576		(6,656)	(6,656)	125	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/30/2013	Book Value Adjustment					1,121,510				0		(6,656)		6,656	6,656		08/25/2036	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		04/25/2013	Pass-Through Loss			15,056	7,979			145		145		15,056		(15,056)	(15,056)	169	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		04/30/2013	Book Value Adjustment					541,274				0		(30,111)		30,111	30,111		02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		05/25/2013	MBS Paydown 0.340615157		27,433	27,433	14,539	7,454		322		322		33,505			0	404	02/25/2037	1FM

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74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		05/25/2013	Pass-Through Loss			6,072	3,218					0				(6,072)	(6,072)	89	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		05/31/2013	Book Value Adjustment					541,274				0		8,983		(8,983)	(8,983)		02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2013	MBS Paydown 0.34018554		1,413	1,413	749	669		29		29		1,471			0	25	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2013	Pass-Through Loss			1,594	845					0		1,536		(1,594)	(1,594)	28	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/30/2013	Book Value Adjustment					541,274				0		(1,594)		1,594	1,594		02/25/2037	1FM
74966U AE 0	RPI FINANCE TRUST TL L+275 5/09/2018		05/23/2013	Paydown 100.0		39,696	39,696	38,307	38,588		1,259		1,259		39,696			0		05/09/2018	2FE
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036		04/25/2013	MBS Paydown 0.689229479		158,748	158,748	124,617	125,427		1,979		1,979		158,748			0	188	08/25/2036	1FM
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036		05/25/2013	MBS Paydown 0.675034884		215,048	215,048	168,813	169,910		3,978		3,978		215,048			0	273	08/25/2036	1FM
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036		06/25/2013	MBS Paydown 0.664892489		153,657	153,657	120,621	121,405		3,964		3,964		153,657			0	273	08/25/2036	1FM
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036		06/25/2013	MBS Paydown 0.175561175		570,929	570,929		553,087		2,157		2,157		570,929			0	139	11/25/2036	6FE
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2013	Paydown 100.0		76,607	76,607	75,999	76,464		23		23		76,607			0	2,442	05/15/2017	2FE
755999 ZA 0	ROC FINANCE TL B LIBOR +700 8/19/2017		06/20/2013	Paydown 100.0		733,333	733,333	737,019	736,539		(3,351)		(3,351)		733,333			0	34,283	08/19/2017	4FE
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		04/25/2013	MBS Paydown 0.960474908		20,749	20,749	14,940	15,254		3,857		3,857		20,749			0	372	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		05/25/2013	MBS Paydown 0.958218239		15,797	15,797	11,374	11,613		2,603		2,603		16,005			0	340	09/25/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		06/25/2013	MBS Paydown 0.955188519		21,208	21,208	15,270	15,591		4,036		4,036		21,000			0	530	09/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		04/25/2013	MBS Paydown 0.33607616		46,499	46,499	43,048	44,702		212		212		46,499			0	736	02/25/2036	4FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		05/25/2013	MBS Paydown 0.330927971		190,711	190,711	176,560	183,342		1,147		1,147		190,711			0	3,762	02/25/2036	4FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		06/25/2013	MBS Paydown 0.325915408		185,687	185,687	171,908	178,512		1,470		1,470		185,687			0	4,383	02/25/2036	4FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		04/25/2013	MBS Paydown 0.284582399		61,711	61,711	57,592	36,090				0		61,711			0	1,074	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		04/25/2013	Pass-Through Loss			1,208	1,127					0		322			0	21	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		04/30/2013	Book Value Adjustment					353,022				0		(22,014)			0		07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		05/25/2013	MBS Paydown 0.256954374		202,311	202,311	188,807	118,856				0		202,556			0	4,396	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		05/25/2013	Pass-Through Loss			4,900	4,573					0		1,062			0	106	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		05/31/2013	Book Value Adjustment					353,022				0		15,472			0		07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		06/25/2013	MBS Paydown 0.250047963		45,929	45,929	42,863	29,711				0		46,222			0	1,198	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		06/25/2013	Pass-Through Loss			5,869	5,477					0		4,621			0	153	07/25/2034	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		04/25/2013	MBS Paydown 0.274665535		2,100	2,100	2,099	2,093		15		15		2,100			0	41	01/25/2032	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		05/25/2013	MBS Paydown 0.273701628		2,892	2,892	2,891	2,882		14		14		2,892			0	71	01/25/2032	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		06/25/2013	MBS Paydown 0.268172918		16,586	16,586	16,582	16,533		42		42		16,586			0	490	01/25/2032	1FM
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34		04/25/2013	MBS Paydown 0.516164331		4,081	4,081	3,826	3,885		12		12		4,081			0	77	01/25/2034	1FM
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34		05/25/2013	MBS Paydown 0.511347007		10,598	10,598	9,936	10,090		40		40		10,598			0	248	01/25/2034	1FM
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34		06/25/2013	MBS Paydown 0.506258772		11,194	11,194	10,494	10,658		53		53		11,194			0	315	01/25/2034	1FM
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034		04/25/2013	MBS Paydown 0.51616433		928	928	835	849		3		3		928			0	17	01/25/2034	1FM
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034		05/25/2013	MBS Paydown 0.511347006		2,409	2,409	2,168	2,204		88		88		2,409			0	56	01/25/2034	1FM
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034		06/25/2013	MBS Paydown 0.506258772		2,544	2,544	2,290	2,328		198		198		2,544			0	71	01/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		04/25/2013	MBS Paydown 0.484402061		15,103	15,103	15,095	13,914		52		52		15,103			0	311	04/25/2033	3FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		05/25/2013	MBS Paydown 0.483415058		5,922	5,922	5,919	5,456		27		27		5,922			0	152	04/25/2033	3FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		06/25/2013	MBS Paydown 0.479390422		24,148	24,148	24,136	22,247		(1,236)		(1,236)		24,148			0	745	04/25/2033	3FM
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034		04/25/2013	MBS Paydown 0.717765047		9,496	9,496	8,476	8,564		285		285		9,496			0	169	03/25/2034	1FM
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034		05/25/2013	MBS Paydown 0.715532851		8,549	8,549	7,630	7,710		200		200		8,549			0	190	03/25/2034	1FM
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034		06/25/2013	MBS Paydown 0.709532913		22,980	22,980	20,509	20,723		2,955		2,955		22,980			0	613	03/25/2034	1FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33		04/25/2013	MBS Paydown 0.671121192		100,785	100,785	100,726	100,613		3		3		100,785			0	1,678	06/25/2033	3FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33		05/25/2013	MBS Paydown 0.667992287		21,902	21,902	21,890	21,865		1		1		21,902			0	463	06/25/2033	3FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33		06/25/2013	MBS Paydown 0.666990998		7,009	7,009	7,005	6,997		100		100		7,009			0	180	06/25/2033	3FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		04/25/2013	MBS Paydown 0.123604898		23,583	23,583	22,717	22,974		549		549		23,583			0	316	04/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		04/25/2013	MBS Paydown 0.123604898		23,583	23,583	22,717	22,974		549		549		23,583			0	316	04/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		05/25/2013	MBS Paydown 0.121021835		4,520	4,520	4,354	4,404		92		92		4,520			0	76	04/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		05/25/2013	MBS Paydown 0.121021835		4,520	4,520	4,354	4,404		92		92		4,520			0	76	04/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2013	MBS Paydown 0.120215207		1,412	1,412	1,360	1,375		17		17		1,412			0	28	04/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2013	MBS Paydown 0.120215207		1,412	1,412	1,360	1,375		17		17		1,412			0	28	04/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		04/25/2013	MBS Paydown 0.865159703		47,191	47,191	47,180	44,034		(1,520)		(1,520)		47,191			0	852	07/25/2033	2FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		05/25/2013	MBS Paydown 0.858879136		50,245	50,245	50,233	46,882		(1,539)		(1,539)		50,245			0	1,134	07/25/2033	2FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		06/25/2013	MBS Paydown 0.853584184		42,360	42,360	42,350	39,525		(7,261)		(7,261)		42,360			0	1,148	07/25/2033	2FM
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034		04/25/2013	MBS Paydown 0.803809453		39,681	39,681	38,491	38,530		223		223		39,681			0	727	11/25/2034	1FM
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034		05/25/2013	MBS Paydown 0.79835744		27,260	27,260	26,442	26,469		33		33		27,260			0	625	11/25/2034	1FM
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034		06/25/2013	MBS Paydown 0.784750878		68,033	68,033	65,992	66,059		1,005		1,005		68,033			0	1,871	11/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		04/25/2013	MBS Paydown 0.079682143		111,816	111,816	101,926	107,115		2,953		2,953		111,816			0	1,621	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		05/25/2013	MBS Paydown 0.076854682		84,824	84,824	77,321	81,258		1,931		1,931		84,824			0	1,537	03/25/2034	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		06/25/2013	MBS Paydown 0.07399465		85,801	85,801	78,212	82,194		7,360		7,360		85,801			0	1,866	03/25/2034	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		04/25/2013	MBS Paydown 0.281868726		149,234	149,234	113,433	103,296		26,413		26,413		149,234			0	1,628	02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		05/25/2013	MBS Paydown 0.281166444		15,296	15,296	11,626	10,587		131		131		15,296			0	209	02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		06/25/2013	MBS Paydown 0.281144323		482	482	366	334		0		0		482			0	8	02/25/2035	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		04/25/2013	MBS Paydown 0.116522514		12,312	12,312	12,375	12,264		1		1		12,312			0	297	10/25/2026	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		05/25/2013	MBS Paydown 0.113010671		14,047	14,047	14,120	13,993		2		2		14,047			0	424	10/25/2026	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		06/25/2013	MBS Paydown 0.111056298		7,818	7,818	7,858	7,787		2		2		7,818			0	283	10/25/2026	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		04/25/2013	MBS Paydown 0.542060028		31,477	31,477	31,472	14,947		364		364		31,477			0	549	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		04/25/2013	Pass-Through Loss			9,967	9,965					0					0	174	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		05/25/2013	MBS Paydown 0.536350809		26,226	26,226	26,222	10,295		250		250		26,226			0	571	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		05/25/2013	Pass-Through Loss			2,320	2,320					0					0	51	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		06/25/2013	MBS Paydown 0.529195867		28,284	28,284	28,280	12,902		314		314		28,284			0	740	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		06/25/2013	Pass-Through Loss			7,490	7,489					0					0	196	02/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		04/25/2013	MBS Paydown 0.32620767		84,671	84,671	72,499	76,595		4,540		4,540		84,671			0	1,202	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		05/25/2013	MBS Paydown 0.307679415		126,919	126,919	108,674	114,814		8,649		8,649		126,919			0	2,253	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/25/2013	MBS Paydown 0.298108121		65,563	65,563	56,139	59,310		3,245		3,245		65,563			0	1,397	11/25/2031	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		04/25/2013	MBS Paydown 0.394788188		262,293	262,293	223,441	202,899		10,685		10,685		262,293			0	3,873	05/25/2034	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		05/25/2013	MBS Paydown 0.359495295		352,929	352,929	300,651	273,010		37,076		37,076		352,929			0	6,514	05/25/2034	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		06/25/2013	MBS Paydown 0.343750389		157,449	157,449	134,127	121,796		142		142		157,449			0	3,488	05/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/25/2013	MBS Paydown 0.345931997		77,494	77,494	70,593	61,878		45		45		77,507			0	1,550	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/25/2013	Pass-Through Loss			2,977	2,712					0		382			0	60	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/30/2013	Book Value Adjustment					452,200				0		(11,081)			0		10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/25/2013	MBS Paydown 0.345273971		4,541	4,541	4,137	5,716		4		4		4,555			0	114	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/25/2013	Pass-Through Loss			2,892	2,634					0		371			0	72	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/31/2013	Book Value Adjustment					452,200				0		10,302			0		10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2013	MBS Paydown 0.344612435		4,572	4,572	4,165	5,746		4		4		4,586			0	137	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2013	Pass-Through Loss			2,900	2,642					0		(13)			0	87	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		04/25/2013	MBS Paydown 0.245027255		2,998	2,998	2,777	3,251		(37)		(37)		2,998			0	55	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		04/25/2013	Pass-Through Loss			1,374	1,273					0					0	25	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/25/2013	MBS Paydown 0.241968685		5,385	5,385	4,987	5,140		(59)		(59)		5,385			0	123	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/25/2013	Pass-Through Loss			1,527	1,414					0					0	35	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2013	MBS Paydown 0.238601242		5,992	5,992	5,549	5,659		(65)		(65)		5,992			0	165	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2013	Pass-Through Loss			1,619	1,499					0					0	45	02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		04/25/2013	MBS Paydown 0.333333836		58,106	58,106	59,939	59,329		(1,158)		(1,158)		58,106			0	1,065	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		05/25/2013	MBS Paydown 0.320684877		191,240	191,240	197,276	195,266		(4,430)		(4,430)		191,240			0	4,383	06/25/2033	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		06/25/2013	MBS Paydown 0.314498343		93,534	93,534	96,486	95,503		(2,032)		(2,032)		93,534			0	2,572	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		04/25/2013	MBS Paydown 0.314696771		9,144	9,144	9,376	9,317		(10)		(10)		9,144			0	175	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		05/25/2013	MBS Paydown 0.306013009		112,889	112,889	115,743	115,020		(2,374)		(2,374)		112,889			0	2,705	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		06/25/2013	MBS Paydown 0.290592202		200,470	200,470	205,538	204,254		(4,430)		(4,430)		200,470			0	5,764	03/25/2033	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		04/25/2013	MBS Paydown 0.160519327		9,176	9,176	8,351	8,373		746		746		9,176			0	176	02/25/2036	3FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		05/25/2013	MBS Paydown 0.157828704		5,087	5,087	4,629	4,910		402		402		5,092			0	122	02/25/2036	3FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		05/25/2013	Pass-Through Loss			294	268					0		289		(294)	(294)	7	02/25/2036	3FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		05/31/2013	Book Value Adjustment					301,307				0		(294)		294	294		02/25/2036	3FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2013	MBS Paydown 0.156254153		2,514	2,514	2,288	2,873		1,329		1,329		2,525			0	72	02/25/2036	3FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2013	Pass-Through Loss			635	578					0		624		(635)	(635)	18	02/25/2036	3FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/30/2013	Book Value Adjustment					301,307				0		(635)		635	635		02/25/2036	3FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		04/25/2013	MBS Paydown 0.196822581		58,884	58,884	55,571	55,616		290		290		58,884			0	59	03/25/2036	2FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		05/25/2013	MBS Paydown 0.189313065		138,701	138,701	130,899	131,004		2,669		2,669		138,701			0	191	03/25/2036	2FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		06/25/2013	MBS Paydown 0.184715146		84,924	84,924	80,147	80,211		783		783		84,924			0	143	03/25/2036	2FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2013	MBS Paydown 0.119702225		10,668	10,668	9,694	10,841		122		122		10,668			0	170	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2013	Pass-Through Loss			486	441					0					0	8	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/25/2013	MBS Paydown 0.116300398		11,868	11,868	10,785	12,564		141		141		11,868			0	236	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/25/2013	Pass-Through Loss			1,059	963					0					0	21	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/25/2013	MBS Paydown 0.109724276		24,989	24,989	22,709	24,289		273		273		24,989			0	596	10/25/2032	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		04/25/2013	MBS Paydown 0.565908896		474,486	474,486	458,194	466,397		6,507		6,507		474,486			0	7,760	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		05/25/2013	MBS Paydown 0.535234169		240,214	240,214	231,966	236,118		3,186		3,186		240,214			0	4,912	09/25/2034	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		06/25/2013	MBS Paydown 0.48088703		425,592	425,592	410,979	418,337		6,203		6,203		425,592			0	10,449	09/25/2034	1FM
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018		05/15/2013	Sinking Fund Redemption 100.0		286,034	286,034	291,206	287,023		(174)		(174)		286,034			0	9,475	05/15/2018	1
77118E AH 9	ROC FINANCE DD 18MM LIBOR+150 08/19/2017		06/20/2013	Paydown 100.0		100,000	100,000	100,000	100,000				0		100,000			0	1,983	08/19/2017	4Z
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		05/15/2013	MBS Paydown 0.515580151		81,243	81,243	81,148	81,210		4		4		81,243			0	2,120	05/17/2021	1FE
780255 ZA 6	RPI FINANCE TRUST TL L+250 11/9/2016		05/23/2013	Paydown 100.0		20,305	20,305	20,283	20,293		38		38		20,305			0		11/09/2016	2FE
780255 ZA 6	RPI FINANCE TRUST TL L+250 11/9/2016		06/28/2013	Paydown 100.0		7,594	7,594	7,586	7,590		1		1		7,594			0		11/09/2016	2FE
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		04/25/2013	MBS Paydown 0.19090991		9,850	9,850	9,590	9,616		(136)		(136)		9,850			0	161	04/25/2039	1FM
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		05/25/2013	MBS Paydown 0.19011605		5,557	5,557	5,410	5,425		(21)		(21)		5,557			0	116	04/25/2039	1FM
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		06/25/2013	MBS Paydown 0.18978554		2,314	2,314	2,252	2,259		43		43		2,314			0	56	04/25/2039	1FM
78442F BG 2	SLM CORP MTNA 5.00 10/01/2013		06/04/2013	BANC OF AMERICA SECURITIES		2,015,000	2,000,000	1,985,060	1,999,064		799		799		1,999,407		15,593	15,593	68,333	10/01/2013	3FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		04/15/2013	MBS Paydown 0.591314808		130,143	130,143	130,143	131,667		1,623		1,623		130,143			0	1,594	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		05/15/2013	MBS Paydown 0.582000818		111,768	111,768		113,076		1,353		1,353		111,768			0	1,713	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2013	MBS Paydown 0.573181354		105,834	105,834	105,834	107,073		2,705		2,705		105,834			0	1,981	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		04/15/2013	MBS Paydown 0.791677691		138,480	138,480	138,480	138,343		8		8		138,480			0	2,011	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		05/15/2013	MBS Paydown 0.783441785		140,010	140,010	140,010	139,872		11		11		140,010			0	2,435	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2013	MBS Paydown 0.776296967		121,462	121,462	121,462	121,342		100		100		121,462			0	2,497	05/16/2044	1FE
790849 AE 3	ST JUDE MEDICAL 3.75 07/15/2014		05/02/2013	Make Whole Call 104.066		10,406,600	10,000,000	9,989,750	9,997,135		3,407		3,407		10,000,000		406,600	406,600	298,958	07/15/2014	1FE
790849 AF 0	ST JUDE MEDICAL 4.875 07/15/2019		05/02/2013	Make Whole Call 123.763		3,712,890	3,000,000	2,961,900	2,973,776		27,111		27,111		3,000,000		712,890	712,890	116,594	07/15/2019	1FE
803440 AA 4	SARA 2006-1 A1 CLO FLT 12/15/2019	R	06/15/2013	MBS Paydown 0.691055186		758,038	758,038	722,979	733,179		7,902		7,902		758,038			0	1,979	12/15/2019	1FE
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47		02/25/2013	MBS Paydown 0.237460184							71		71					0	8	09/25/2047	1FM
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47		04/25/2013	MBS Paydown 0.232231818		512,380	512,380	473,363	480,681		4,180		4,180		512,380			0	587	09/25/2047	1FM
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47		05/25/2013	MBS Paydown 0.221006404		1,100,091	1,100,091	1,016,321	1,032,032		27,374		27,374		1,100,090			0	1,261	09/25/2047	1FM
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47		06/25/2013	MBS Paydown 0.217337525		359,550	359,550	332,171	337,306		5,757		5,757		359,550			0	412	09/25/2047	1FM
80932R AG 0	SCOTLAND INTL BV 4.25 05/23/2013		05/23/2013	Maturity 100.0		5,000,000	5,000,000	4,581,050	4,992,144		21,454		21,454		5,000,000			0	106,250	05/23/2013	2FE
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		04/25/2013	MBS Paydown 0.030918877		12	12	12	12		(0)		(0)		12			0	0	12/25/2023	1FM
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		04/25/2013	MBS Paydown 0.43381577		23,543	23,543	20,828	20,883		11		11		23,543			0	40	10/25/2035	1FM
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		05/25/2013	MBS Paydown 0.42937809		119,711	119,711	105,907	106,187		(155)		(155)		119,711			0	256	10/25/2035	1FM
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		06/25/2013	MBS Paydown 0.42342807		160,508	160,508	141,999	142,375		(358)		(358)		160,508			0	344	10/25/2035	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		04/25/2013	MBS Paydown 0.253221122		164,795	164,795	72,147	59,902				0		164,795			0	162	05/25/2037	1FM
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		05/25/2013	MBS Paydown 0.252025829		70,663	70,663	30,936	25,685				0		70,663			0	88	05/25/2037	1FM
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		06/25/2013	MBS Paydown 0.250422733		94,771	94,771	41,490	34,449				0		94,771			0	139	05/25/2037	1FM
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		04/20/2013	MBS Paydown 0.766794372		83,791	83,791	83,776	83,777		11		11		83,791			0	522	08/20/2029	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		05/20/2013	MBS Paydown 0.732206194		69,176	69,176	69,164	69,164		8		8		69,176			0	539	08/20/2029	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		06/20/2013	MBS Paydown 0.692182267		80,048	80,048	80,033	80,034		11		11		80,048			0	748	08/20/2029	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		04/15/2013	MBS Paydown 0.812898771		346,312	346,312	346,351	346,344		(5)		(5)		346,312			0	3,463	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		05/15/2013	MBS Paydown 0.776319987		384,077	384,077	384,120	384,112		(10)		(10)		384,077			0	4,801	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		06/15/2013	MBS Paydown 0.743856852		340,863	340,863	340,901	340,894		(8)		(8)		340,863			0	5,113	03/17/2025	1FE
83080P AE 3	SKY FINANCIAL GP 5.35 04/01/2013		04/01/2013	Maturity 100.0		3,000,000	3,000,000	3,000,000	3,000,000		(4)		(4)		3,000,000			0	80,250	04/01/2013	2FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		04/20/2013	MBS Paydown 0.9028		28,800	28,800	28,947	28,919		(7)		(7)		28,800			0	522	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		05/20/2013	MBS Paydown 0.9004		28,800	28,800	28,947	28,919		(9)		(9)		28,800			0	653	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		06/20/2013	MBS Paydown 0.898		28,800	28,800		28,919		(11)		(11)		28,800			0	783	05/20/2041	3AM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		04/25/2013	MBS Paydown 0.833721159		55,462	55,462	30,296	19,607		12,888		12,888		55,462			0	1,151	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		05/25/2013	MBS Paydown 0.827294751		35,345	35,345	19,307	12,496		272		272		35,345			0	917	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		06/25/2013	MBS Paydown 0.819346552		43,715	43,715	23,879	15,454		6,225		6,225		43,715			0	1,361	05/25/2035	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		04/25/2013	MBS Paydown 0.86859885		444,147	444,147	424,994	425,181		7,665		7,665		444,147			0	370	03/25/2037	5FE
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		05/25/2013	MBS Paydown 0.785780214		584,700	584,700	559,484	559,732		11,545		11,545		584,700			0	664	03/25/2037	5FE
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		06/25/2013	MBS Paydown 0.67122613		808,752	808,752	773,874	774,217		24,202		24,202		808,752			0	1,122	03/25/2037	5FE
84254Q AA 7	SOUTHERN CAPITAL 5.7 06/30/22		06/30/2013	Sinking Fund Redemption 100.0		18,555	18,555	18,555	18,992		30		30		18,555			0	569	06/30/2022	2AM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		04/25/2013	MBS Paydown 0.55549269		67,664	67,664	61,574	61,617		2,919		2,919		67,664			0	690	01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		05/25/2013	MBS Paydown 0.553082753		44,999	44,999	40,949	40,978		947		947		44,999			0	573	01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2013	MBS Paydown 0.55273589		6,477	6,477	5,894	5,898		10		10		6,477			0	99	01/25/2037	1FM
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031		04/25/2013	MBS Paydown 0.00554371		9,663	9,663	9,059	9,078		456		456		9,663			0	290	09/25/2031	1FM
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031		05/25/2013	MBS Paydown 0.005458882		6,286	6,286	5,893	5,906		267		267		6,286			0	236	09/25/2031	1FM
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031		06/25/2013	MBS Paydown 0.00537372		6,311	6,311	5,917	5,929		943		943		6,311			0	285	09/25/2031	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		04/25/2013	MBS Paydown 0.435927552		152,121	152,121	100,988	104,154		4,248		4,248		152,121			0	205	12/25/2035	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		05/25/2013	MBS Paydown 0.432842349		74,353	74,353	49,361	50,908		2,511		2,511		74,353			0	128	12/25/2035	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		06/25/2013	MBS Paydown 0.428418235		106,621	106,621	70,783	73,001		3,992		3,992		106,621			0	216	12/25/2035	1FM
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036		04/25/2013	MBS Paydown 0.02628053		1,531	1,531	1,378	1,719		34		34		2,265			0	27	02/25/2036	1FM
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036		04/25/2013	Pass-Through Loss			734	661					0				(734)	(734)	13	02/25/2036	1FM
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036		04/30/2013	Book Value Adjustment					270,939				0		(2,999)		2,999	2,999		02/25/2036	1FM
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036		05/25/2013	MBS Paydown 0.02134338		65,451	65,451	58,906	50,577		1,013		1,013		66,652			0	1,454	02/25/2036	1FM
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036		05/25/2013	Pass-Through Loss			1,200	1,080					0				(1,200)	(1,200)	27	02/25/2036	1FM
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036		05/31/2013	Book Value Adjustment					270,939				0		1,065		(1,065)	(1,065)		02/25/2036	1FM
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036		06/25/2013	MBS Paydown 0.01174132		128,970	128,970	116,073	98,365		1,970		1,970		128,970			0	3,435	02/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036		06/25/2013	Pass-Through Loss			658	592					0		658		(658)	(658)	18	02/25/2036	1FM
863579 Q6 8	SARM 2006-1 7A1 SEQ CSTR 02/25/2036		06/30/2013	Book Value Adjustment					270,939				0		(658)		658	658		02/25/2036	1FM
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35		04/25/2013	MBS Paydown 0.34726692		56,940	56,940	43,734	43,878		2,511		2,511		56,940			0	506	06/25/2035	1FM
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35		05/25/2013	MBS Paydown 0.347094742		2,946	2,946	2,263	2,270		19		19		2,946			0	32	06/25/2035	1FM
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35		06/25/2013	MBS Paydown 0.346777777		5,423	5,423	4,165	4,179		31		31		5,423			0	71	06/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		04/25/2013	MBS Paydown 0.3303651		511	511	385	382		1		1		511			0	4	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		05/25/2013	MBS Paydown 0.32813262		13,395	13,395	10,096	10,020		1,101		1,101		13,395			0	144	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		06/25/2013	MBS Paydown 0.32684508		7,725	7,725	5,823	5,779		24		24		7,725			0	99	07/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		04/25/2013	MBS Paydown 0.35194967		173,678	173,678	121,574	117,822		19,739		19,739		173,678			0	292	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		05/25/2013	MBS Paydown 0.351681542		7,695	7,695	5,387	5,220		121		121		7,695			0	16	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2013	MBS Paydown 0.35114318		15,450	15,450	10,815	10,482		250		250		15,450			0	39	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		04/25/2013	MBS Paydown 0.43221332		368,007	368,007	284,285	276,730		75,836		75,836		368,007			0	6,630	09/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		05/25/2013	MBS Paydown 0.418980839		264,650	264,650	204,442	199,009		50,257		50,257		264,650			0	5,954	09/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		06/25/2013	MBS Paydown 0.4034207		311,203	311,203	240,404	234,015		62,097		62,097		311,203			0	8,394	09/25/2035	1FM
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB		04/25/2013	MBS Paydown 0.37144343		106,623	106,623	80,700	84,754		2,798		2,798		106,623			0	144	01/25/2036	1FM
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB		05/25/2013	MBS Paydown 0.365396538		90,703	90,703	68,651	72,100		2,956		2,956		90,703			0	156	01/25/2036	1FM
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036 FB		06/25/2013	MBS Paydown 0.357015131		125,721	125,721	95,155	99,935		4,844		4,844		125,721			0	254	01/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		04/25/2013	MBS Paydown 0.256341257		47,815	47,815	42,497	43,843		152		152		47,815			0	445	08/25/2031	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		05/25/2013	MBS Paydown 0.254173698		58,923	58,923	52,370	54,029		245		245		58,923			0	715	08/25/2031	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		06/25/2013	MBS Paydown 0.251923411		61,172	61,172	54,369	56,091		10,089		10,089		61,172			0	914	08/25/2031	1FM
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031		04/25/2013	MBS Paydown 0.21268088		4,477	4,477	4,494	4,450		(13)		(13)		4,477			0	110	07/25/2031	1FM
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031		05/25/2013	MBS Paydown 0.20250625		40,699	40,699	40,851	40,451		4		4		40,699			0	1,249	07/25/2031	1FM
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031		06/25/2013	MBS Paydown 0.20172772		3,114	3,114	3,126	3,095		(39)		(39)		3,114			0	115	07/25/2031	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32		04/25/2013	MBS Paydown 0.18045361		93,185	93,185	73,397	75,904		11,966		11,966		93,185			0	1,072	02/25/2032	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32		05/25/2013	MBS Paydown 0.17796478		94,837	94,837	74,698	77,250		12,391		12,391		94,837			0	1,363	02/25/2032	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32		06/25/2013	MBS Paydown 0.17600232		74,780	74,780	58,900	60,912		17,384		17,384		74,780			0	1,290	02/25/2032	1FM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32		04/25/2013	MBS Paydown 0.17130699		159,347	159,347	143,853	145,702		10,797		10,797		159,347			0	1,832	02/25/2032	1FM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32		05/25/2013	MBS Paydown 0.16807802		166,631	166,631	150,429	152,362		11,521		11,521		166,631			0	2,395	02/25/2032	1FM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32		06/25/2013	MBS Paydown 0.16501382		158,128	158,128	142,753	144,587		10,896		10,896		158,128			0	2,728	02/25/2032	1FM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		04/25/2013	MBS Paydown 0.1397541		26,055	26,055	18,580	20,543		283		283		26,055			0		02/25/2032	1FM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		05/25/2013	MBS Paydown 0.13788414		20,690	20,690	14,754	16,313		301		301		20,690			0		02/25/2032	1FM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		06/25/2013	MBS Paydown 0.13591538		21,783	21,783	15,534	17,175		2,385		2,385		21,783			0		02/25/2032	1FM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		04/25/2013	MBS Paydown 0.170185531		52,333	52,333	45,635	46,555		4,602		4,602		52,333			0	586	04/25/2031	1FM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		05/25/2013	MBS Paydown 0.166528223		64,277	64,277	56,050	57,180		5,962		5,962		64,277			0	899	04/25/2031	1FM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		06/25/2013	MBS Paydown 0.163101676		60,222	60,222	52,514	53,572		7,767		7,767		60,222			0	1,011	04/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		04/25/2013	MBS Paydown 0.198846795		8,826	8,826	6,216	7,121		141		141		8,826			0		04/25/2031	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359A MG 5	SASC 2003-AL1 APO 4/25/31		05/25/2013	MBS Paydown 0.196564903		10,075	10,075	7,096	8,128		201		201		10,075			0		04/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		06/25/2013	MBS Paydown 0.19467041		8,364	8,364	5,891	6,748		1,499		1,499		8,364			0		04/25/2031	1FM
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		04/28/2013	MBS Paydown 0.006529377		14,354	14,354	14,345	14,336	18			18		14,354			0	95	08/28/2032	6*
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		05/28/2013	MBS Paydown 0.006357159		3,985	3,985	3,983	3,980	5			5		3,985			0	27	08/28/2032	6*
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		06/28/2013	MBS Paydown 0.005731705		14,473	14,473	14,464	14,455	116			116		14,473			0	96	08/28/2032	6*
86359A QS 5	SASC 2003-10 A SEQ 6.0 4/25/33		04/25/2013	MBS Paydown 0.107391598		20,749	20,749	19,971	20,079		585		585		20,749			0	415	04/25/2033	1FM
86359A QS 5	SASC 2003-10 A SEQ 6.0 4/25/33		05/25/2013	MBS Paydown 0.10206926		15,967	15,967	15,368	15,452		452		452		15,967			0	399	04/25/2033	1FM
86359A QS 5	SASC 2003-10 A SEQ 6.0 4/25/33		06/25/2013	MBS Paydown 0.099266584		8,408	8,408	8,093	8,137		232		232		8,408			0	252	04/25/2033	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		04/25/2013	MBS Paydown 0.219126167		213,147	213,147	177,740	182,014		24,036		24,036		213,147			0	2,385	01/25/2031	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		05/25/2013	MBS Paydown 0.216413361		181,107	181,107	151,022	154,654		19,517		19,517		181,107			0	2,533	01/25/2031	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		06/25/2013	MBS Paydown 0.213559609		190,517	190,517	158,869	162,689		33,025		33,025		190,517			0	3,197	01/25/2031	1FM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		04/25/2013	MBS Paydown 0.203397595		39,002	39,002	30,324	32,389		531		531		39,002			0		01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		05/25/2013	MBS Paydown 0.201235963		36,138	36,138	28,097	30,010		627		627		36,138			0		01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2013	MBS Paydown 0.198781447		41,034	41,034	31,904	34,076		834		834		41,034			0		01/25/2031	1AM
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035		04/25/2013	MBS Paydown 0.13301723		71,999	71,999	71,594	71,737		253		253		71,999			0	1,150	03/25/2035	1FM
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035		05/25/2013	MBS Paydown 0.10699039		101,088	101,088	100,519	100,721		416		416		101,088			0	2,018	03/25/2035	1FM
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP 03/25/2035		06/25/2013	MBS Paydown 0.097351922		37,436	37,436	37,225	37,300		190		190		37,436			0	895	03/25/2035	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		04/25/2013	MBS Paydown 0.299487805		98,809	98,809	83,247	89,629		6,096		6,096		98,809			0	1,831	05/25/2034	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		05/25/2013	MBS Paydown 0.293436848		54,459	54,459	45,881	49,399		2,061		2,061		54,459			0	1,262	05/25/2034	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		06/25/2013	MBS Paydown 0.287095865		57,069	57,069	48,081	51,767		2,919		2,919		57,069			0	1,587	05/25/2034	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		04/25/2013	MBS Paydown 0.702964145		9,968	9,968	7,750	2,121		4,339		4,339		9,968			0	183	06/25/2036	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		05/25/2013	MBS Paydown 0.696967289		10,495	10,495	8,159	2,233		5,164		5,164		10,495			0	241	06/25/2036	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		06/25/2013	MBS Paydown 0.690198995		11,845	11,845		2,521		6,189		6,189		11,845			0	326	06/25/2036	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		04/25/2013	MBS Paydown 0.24740395		71,626	71,626	49,753	52,315		3,951		3,951		71,626			0	123	09/25/2045	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		05/25/2013	MBS Paydown 0.245677613		52,446	52,446	36,430	38,306		515		515		52,446			0	115	09/25/2045	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		06/25/2013	MBS Paydown 0.2453782		9,096	9,096	6,318	6,644		110		110		9,096			0	23	09/25/2045	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		04/25/2013	MBS Paydown 0.51500397		235,176	235,176	166,975	171,795		26,703		26,703		235,176			0	286	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		05/25/2013	MBS Paydown 0.513448644		24,885	24,885	17,669	18,179		637		637		24,885			0	38	03/25/2036	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2013	MBS Paydown 0.50492206		136,425	136,425	96,862	99,659		3,774		3,774		136,425			0	248	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/31/2013	Book Value Adjustment									0					0		05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		04/25/2013	MBS Paydown 0.39056779		101,299	101,299	81,292	96,474		12,197		12,197		119,822			0	1,767	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		04/25/2013	Pass-Through Loss			18,522	14,864					0					0	323	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		04/30/2013	Book Value Adjustment					3,241,138				0		(126,858)			0		05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		05/25/2013	MBS Paydown 0.3811973		72,295	72,295	58,017	75,447		5,528		5,528		93,705			0	1,573	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		05/25/2013	Pass-Through Loss			21,410	17,182					0					0	466	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		05/31/2013	Book Value Adjustment					3,241,138				0		92,720			0		05/25/2036	3FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2013	MBS Paydown 0.376429622		27,246	27,246	21,865	38,387		(149)		(149)		21,666			0	709	05/25/2036	3FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2013	Pass-Through Loss			20,431	16,396					0		(0)		(215)	(215)	532	05/25/2036	3FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		04/25/2013	MBS Paydown 0.24793024		160,163	160,163	151,354	151,414		1,615		1,615		160,163			0	77	06/25/2037	1Z
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		05/25/2013	MBS Paydown 0.24431269		101,841	101,841	96,240	96,278		438		438		101,841			0	76	06/25/2037	1Z
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		06/25/2013	MBS Paydown 0.24016077		116,885	116,885	110,456	110,500		692		692		116,885			0	113	06/25/2037	1Z
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037		04/25/2013	MBS Paydown 0.264712346		41,138	41,138	37,847	39,035		457		457		41,138			0	63	11/25/2037	1FM
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037		05/25/2013	MBS Paydown 0.260360155		19,781	19,781	18,198	18,770		289		289		19,781			0	38	11/25/2037	1FM
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037		06/25/2013	MBS Paydown 0.258030423		10,589	10,589	9,742	10,047		184		184		10,589			0	24	11/25/2037	1FM
870537 AA 5	SWEETWATER INVES 5.875 05/15/2014		05/15/2013	Sinking Fund Redemption 100.0		367,602	367,602	373,575	369,879		(1,321)		(1,321)		367,602			0	10,798	05/15/2014	2
871928 AJ 6	IBM-TIERS 97 7.35 6/01/2017		06/01/2013	Sinking Fund Redemption 100.0		447,226	447,226	453,501	449,281		(358)		(358)		447,226			0	16,436	06/01/2017	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		04/20/2013	MBS Paydown 0.808333334		133,333	133,333	134,664	134,498		(142)		(142)		133,333			0	1,963	05/20/2026	1FE
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		05/20/2013	MBS Paydown 0.0		12,933,333	12,933,333	13,062,414	13,046,309		(125,127)		(125,127)		12,933,333			0	233,809	05/20/2026	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		04/20/2013	MBS Paydown 0.908333333		66,667	66,667	66,641	66,643		5		5		66,667			0	858	05/20/2027	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		05/20/2013	MBS Paydown 0.9		66,667	66,667	66,641	66,643		6		6		66,667			0	1,072	05/20/2027	1FE
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		06/20/2013	MBS Paydown 0.891666667		66,667	66,667	66,641	66,643		6		6		66,667			0	1,287	05/20/2027	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		04/20/2013	MBS Paydown 0.983333333		66,667	66,667	66,657	66,657		0		0		66,667			0	278	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		05/20/2013	MBS Paydown 0.975		66,667	66,667	66,657	66,657		0		0		66,667			0	435	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		06/20/2013	MBS Paydown 0.966666667		176,667	176,667	176,711	176,711		(0)		(0)		176,667			0	852	02/22/2038	1FE
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		04/15/2013	Paydown 100.0		6,514	6,514	6,514	6,513		(1)		(1)		6,514			0	51	01/15/2038	4Z
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		05/15/2013	Paydown 100.0		6,534	6,534	6,534	6,534		(1)		(1)		6,534			0	72	01/15/2038	4Z
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		06/15/2013	Paydown 100.0		6,555	6,555	6,555	6,554		(1)		(1)		6,555			0	93	01/15/2038	4Z
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		04/25/2013	MBS Paydown 0.071332467		38,925	38,925	31,189	32,242		5,669		5,669		38,925			0	128	10/25/2035	1FM
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		05/25/2013	MBS Paydown 0.071161394		5,132	5,132	4,112	4,251		34		34		5,132			0	21	10/25/2035	1FM
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		06/25/2013	MBS Paydown 0.06948836		50,191	50,191	40,216	41,573		11,822		11,822		50,191			0	248	10/25/2035	1FM
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		04/25/2013	MBS Paydown 0.055681138		12,617	12,617	9,290	9,782		1,925		1,925		12,617			0	40	10/25/2034	1FM
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		05/25/2013	MBS Paydown 0.055497251		5,517	5,517	4,062	4,277		295		295		5,517			0	22	10/25/2034	1FM
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		06/25/2013	MBS Paydown 0.051621013		116,287	116,287	85,616	90,156		29,583		29,583		116,287			0	551	10/25/2034	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		04/25/2013	MBS Paydown 0.241218186		6,150	6,150	5,966	6,007		10		10		6,150			0	99	08/25/2036	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		05/25/2013	MBS Paydown 0.236037912		31,082	31,082	30,149	30,358		197		197		31,082			0	615	08/25/2036	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		06/25/2013	MBS Paydown 0.227911015		48,761	48,761	47,299	47,627		607		607		48,761			0	1,183	08/25/2036	1FM
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037		04/25/2013	MBS Paydown 0.616732609		296,698	296,698	228,458	234,421		23,867		23,867		296,698			0	372	08/25/2037	1FM
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037		05/25/2013	MBS Paydown 0.610586811		110,624	110,624	85,181	87,404		2,517		2,517		110,624			0	176	08/25/2037	1FM
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037		06/25/2013	MBS Paydown 0.599520375		199,196	199,196	153,381	157,385		5,315		5,315		199,196			0	374	08/25/2037	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		04/25/2013	MBS Paydown 0.887831077		87,541	87,541	45,521	49,915		34,905		34,905		87,541			0	147	08/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		05/25/2013	MBS Paydown 0.885324989		16,474	16,474	8,567	9,393		3,966		3,966		16,474			0	35	08/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2013	MBS Paydown 0.883319194		13,186	13,186	6,857	7,518		2,526		2,526		13,186			0	33	08/25/2038	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	04/15/2013	MBS Paydown 0.816666667		137,917	137,917	140,115	139,996		(137)		(137)		137,917			0	2,143	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	05/15/2013	MBS Paydown 0.808333333		137,917	137,917	140,115	139,996		(177)		(177)		137,917			0	2,683	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	06/15/2013	MBS Paydown 0.8		137,917	137,917	140,115	139,996		(218)		(218)		137,917			0	3,277	06/15/2026	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	04/15/2013	MBS Paydown 0.9		75,000	75,000	74,991	74,991		1		1		75,000			0	1,053	04/15/2027	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	05/15/2013	MBS Paydown 0.891666667		75,000	75,000	74,991	74,991		1		1		75,000			0	1,316	04/15/2027	1FE
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	06/15/2013	MBS Paydown 0.883333333		75,000	75,000	74,991	74,991		1		1		75,000			0	1,579	04/15/2027	1FE
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		04/25/2013	MBS Paydown 0.143134092		64,993	64,993	54,919	55,126		850		850		64,993			0	185	09/25/2043	1FM
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		05/25/2013	MBS Paydown 0.14212519		28,168	28,168	23,802	23,891		437		437		28,168			0	100	09/25/2043	1FM
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		06/25/2013	MBS Paydown 0.13731953		134,169	134,169	113,373	113,800		5,415		5,415		134,169			0	572	09/25/2043	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		04/25/2013	MBS Paydown 0.2288496		88,612	88,612	58,706	18,203		7,492		7,492		88,612			0	2,025	10/25/2046	5FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		05/25/2013	MBS Paydown 0.226077219		55,448	55,448	36,734	11,390		4,688		4,688		55,448			0	1,527	10/25/2046	5FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		06/25/2013	MBS Paydown 0.221207319		97,398	97,398	64,526	20,008		20,091		20,091		97,398			0	3,138	10/25/2046	5FM
88948A AR 8	TOLL ROAD INV II 0.00 02/15/16		04/09/2013	CITIGROUP		7,334,400	8,000,000	5,060,880	6,510,067		130,246		130,246		6,524,474		809,926	809,926		02/15/2016	2FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		04/16/2013	MBS Paydown 0.86415249		56,477	56,477	57,712	57,658		(34)		(34)		56,477			0	1,253	11/16/2039	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		05/16/2013	MBS Paydown 0.86058949		57,008	57,008	58,255	58,200		(45)		(45)		57,008			0	1,581	11/16/2039	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2013	MBS Paydown 0.8569949		57,513	57,513	58,772	58,716		(55)		(55)		57,513			0	1,914	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		04/16/2013	MBS Paydown 0.911842292		40,034	40,034	41,846	41,790		(509)		(509)		40,034			0	693	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		05/16/2013	MBS Paydown 0.908489192		40,237	40,237	42,058	42,001		(523)		(523)		40,237			0	871	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2013	MBS Paydown 0.905120481		40,425	40,425	42,254	42,197		(537)		(537)		40,425			0	1,050	10/16/2040	1AM
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		05/08/2013	Consent Fee		5,625							0		5,625			0		01/15/2043	1FE
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		04/14/2013	MBS Paydown 0.908333334		58,333	58,333	58,326	58,327		0		0		58,333			0	819	05/14/2027	1FE
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		05/14/2013	MBS Paydown 0.9		58,333	58,333	58,326	58,327		1		1		58,333			0	1,023	05/14/2027	1FE
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		06/14/2013	MBS Paydown 0.891666666		58,333	58,333	58,326	58,327		1		1		58,333			0	1,228	05/14/2027	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		04/15/2013	MBS Paydown 0.790387299		107,769	107,769	107,769	107,769		(0)		(0)		107,769			0	1,570	07/15/2041	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		05/15/2013	MBS Paydown 0.780541303		108,306	108,306	108,306	108,306		(0)		(0)		108,306			0	1,972	07/15/2041	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		06/15/2013	MBS Paydown 0.770650221		108,802	108,802	108,802	108,802		(0)		(0)		108,802			0	2,377	07/15/2041	1FE
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23		04/22/2013	Sinking Fund Redemption 100.0.		65,939	65,939	65,939	65,931		0		0		65,939			0	2,349	10/22/2023	3AM
90345W AA 2	US AIR 2012-1A 5.90 10/01/2024		04/01/2013	Sinking Fund Redemption 100.0.		9,008	9,008	9,008	9,008		0		0		9,008			0	266	10/01/2024	2FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2013	Sinking Fund Redemption 100.0.		818,182	818,182	818,182	818,169		1		1		818,182			0	19,268	05/15/2020	1
92334N AB 9	VEOLIA ENVRNMT 6.00 06/01/2018		06/12/2013	Cash Tender 118.11		9,448,800	8,000,000	8,292,930	8,272,748		(8,928)		(8,928)		8,276,050		1,172,750	1,172,750	254,667	06/01/2018	2FE
92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035		04/25/2013	MBS Paydown 0.033169245		452,901	452,901	434,502	442,686		9,178		9,178		452,901			0	3,716	10/25/2035	1FM
92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035		05/25/2013	MBS Paydown 0.022142536		441,068	441,068	423,150	431,120		11,065		11,065		441,068			0	4,519	10/25/2035	1FM
92922F 3G 1	WAMU 2005-AR12 1A2 SEQ SSNR CSTR 10/2035		06/25/2013	MBS Paydown 0.011443521		427,961	427,961	410,575	418,308		13,043		13,043		427,961			0	5,256	10/25/2035	1FM
92922F W3 8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035		04/25/2013	MBS Paydown 0.859891361		152,491	152,491	150,395	150,459		65		65		152,491			0	316	09/25/2035	1Z
92922F W3 8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035		05/25/2013	MBS Paydown 0.836489943		116,235	116,235	114,637	114,686		143		143		116,235			0	482	09/25/2035	1Z

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92922F W3 8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035		06/25/2013	MBS Paydown 0.777084339		295,068	295,068	291,010	291,135		1,392		1,392		295,068			0	1,836	09/25/2035	1Z
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		04/25/2013	MBS Paydown 0.380844525		14,841	14,841	11,984	10,788		339		339		14,841			0	61	01/25/2046	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		05/25/2013	MBS Paydown 0.37907647		10,608	10,608	8,566	7,711		17		17		10,608			0	55	01/25/2046	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2013	MBS Paydown 0.377841688		7,409	7,409	5,983	5,385		16		16		7,409			0	46	01/25/2046	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		04/25/2013	MBS Paydown 0.435266544		26,641	26,641	21,246	30,660		(221)		(221)		39,311			0	438	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		04/25/2013	Pass-Through Loss			12,670	10,104					0					0	208	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		04/30/2013	Book Value Adjustment					2,266,807				0		(79,543)			0		02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		05/25/2013	MBS Paydown 0.425528998		55,148	55,148	43,981	50,026		4,663		4,663		64,141			0	1,132	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		05/25/2013	Pass-Through Loss			8,993	7,172					0					0	185	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		05/31/2013	Book Value Adjustment					2,266,807				0		34,830			0		02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2013	MBS Paydown 0.417625669		41,645	41,645	33,212	40,603		2,290		2,290		41,845			0	1,023	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2013	Pass-Through Loss			10,414	8,305					0		22,849			0	256	02/25/2037	1FM
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		04/15/2013	Sinking Fund Redemption 100.0		77,102	77,102	76,910	76,947		(577)		(577)		11,111			0	1,070	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		05/15/2013	Sinking Fund Redemption 100.0		85,631	85,631	85,417	85,459		(111)		(111)		85,631			0	1,484	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		06/15/2013	Sinking Fund Redemption 100.0		15,133	81,124	80,921	80,961		(117)		(117)		81,124			0	1,685	11/15/2015	1FE
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		04/25/2013	MBS Paydown 0.177267897		11,199	11,199	10,919	11,095		57		57		11,199			0	186	03/25/2018	1FM
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		05/25/2013	MBS Paydown 0.169874624		10,498	10,498	10,236	10,400		55		55		10,498			0	218	03/25/2018	1FM
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		06/25/2013	MBS Paydown 0.161371182		12,075	12,075	11,773	11,962		96		96		12,075			0	301	03/25/2018	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		04/25/2013	MBS Paydown 0.057952376		1,150	1,150	736	694		26		26		1,150			0		03/25/2033	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		05/25/2013	MBS Paydown 0.05539437		640	640	409	386		41		41		640			0		03/25/2033	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		06/25/2013	MBS Paydown 0.054357993		259	259	166	156		230		230		259			0		03/25/2033	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		04/25/2013	MBS Paydown 0.197022516		5,908	5,908	4,667	4,693		74		74		5,908			0	16	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		04/25/2013	Pass-Through Loss			4,554	3,597					0					0	12	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2013	MBS Paydown 0.194411757		5,781	5,781	4,567	4,684		74		74		5,781			0	19	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2013	Pass-Through Loss			4,662	3,683					0					0	15	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2013	MBS Paydown 0.19165271		5,862	5,862	4,565	4,950		78		78		5,862			0	23	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2013	Pass-Through Loss			5,174	4,029					0					0	20	07/25/2036	1FM
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036		06/25/2013	MBS Paydown 0.980187358		59,438	59,438	50,076	54,409		896		896		59,438			0	129	05/25/2036	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		05/25/2013	MBS Paydown 0.93850679		614,932	614,932	620,385	601,269		(643)		(643)		614,932			0	14,725	01/25/2036	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		06/25/2013	MBS Paydown 0.87674735		617,594	617,594	623,071	603,872		(663)		(663)		617,594			0	17,747	01/25/2036	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		04/25/2013	MBS Paydown 0.37515409		72,920	70,493	75,956	47,298				0		67,579			0	6,656	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		05/25/2013	MBS Paydown 0.36557166		63,883	63,883	68,834	42,863				0		59,938			0	8,044	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2013	MBS Paydown 0.35568181		63,471	63,471	68,390	44,238				0		63,471			0	9,994	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2013	Pass-Through Loss			2,461	2,652					0		9,286			0	388	07/25/2037	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		04/25/2013	MBS Paydown 0.37927538		44,200	44,200	33,813	34,911		8,103		8,103		44,200			0	388	03/25/2036	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		05/25/2013	MBS Paydown 0.37307283		50,855	50,855	38,904	40,168		9,541		9,541		50,855			0	559	03/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		06/25/2013	MBS Paydown 0.36765012		44,461	44,461	34,013	35,117		22,472		22,472		44,461			0	586	03/25/2036	1FM
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036		04/25/2013	MBS Paydown 0.07247371		8,817	8,817	8,619	8,741		49		49		8,817			0	162	03/25/2036	1FM
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036		05/25/2013	MBS Paydown 0.067359352		3,989	3,989	3,899	3,954		23		23		3,989			0	91	03/25/2036	1FM
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036		06/25/2013	MBS Paydown 0.05289458		404,652	404,652	407,594	407,750		(1,457)		(1,457)		404,652			0	2,113	03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		04/25/2013	MBS Paydown 0.223891573		1,629	1,629	929	844		38		38		2,240			0		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		04/25/2013	Pass-Through Loss			0	0					0		(306)		(0)	(0)		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		04/30/2013	Book Value Adjustment					87,469				0		(995)		690	690		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		05/25/2013	MBS Paydown 0.223021935		650	650	370	336		20		20		650			0		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		05/31/2013	Book Value Adjustment					87,469				0		690		(690)	(690)		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		06/25/2013	MBS Paydown 0.22051034		1,876	1,876	1,070	972		61		61		1,876			0		03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		04/25/2013	MBS Paydown 0.23849072		74,940	74,940	66,415	65,637		389		389		74,940			0	657	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		05/25/2013	MBS Paydown 0.23782838		15,896	15,896	14,088	13,923		106		106		15,896			0	174	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2013	MBS Paydown 0.23472667		74,441	74,441	65,973	65,200		504		504		74,441			0	979	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		04/25/2013	MBS Paydown 0.21656618		67,224	67,224	53,989	52,060		860		860		67,224			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		05/25/2013	MBS Paydown 0.205759591		115,139	115,139	92,471	89,166		18,295		18,295		115,139			0		12/28/2037	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2013	MBS Paydown 0.19193463		147,298	147,298	118,299	114,071		49,010		49,010		147,298			0		12/28/2037	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		04/25/2013	MBS Paydown 0.32979337		39,762	39,762	39,985	39,868		(256)		(256)		39,762			0	793	01/25/2038	3FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		05/25/2013	MBS Paydown 0.32450821		105,703	105,703	106,298	105,985		(707)		(707)		105,703			0	2,641	01/25/2038	3FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		06/25/2013	MBS Paydown 0.299807389		494,016	494,016	496,795	495,335		(4,092)		(4,092)		494,016			0	14,825	01/25/2038	3FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		04/25/2013	MBS Paydown 0.04054457		41,097	41,097	38,118	38,401		1,742		1,742		41,097			0	788	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		05/25/2013	MBS Paydown 0.040267024		4,441	4,441	4,119	4,149		30		30		4,441			0	106	09/25/2033	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		06/25/2013	MBS Paydown 0.03709318		50,782	50,782	47,100	47,450		2,518		2,518		50,782			0	1,460	09/25/2033	1FM
950840 AA 6	WESFARMERS LTD 6.998 04/10/2013		04/10/2013	Maturity 100.0		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	139,960	04/10/2013	1FE
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		04/15/2013	Paydown 100.0		13,722	13,722	14,794	14,266		(32)		(32)		13,722			0	306	12/15/2018	1
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		05/15/2013	Paydown 100.0		13,799	13,799	14,876	14,346		(41)		(41)		13,799			0	385	12/15/2018	1
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		06/15/2013	Paydown 100.0		13,876	13,876	14,959	14,426		(51)		(51)		13,876			0	464	12/15/2018	1
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		04/20/2013	MBS Paydown 0.608913926		138,418	138,418	138,418	137,962		46		46		138,418			0	2,076	09/20/2025	1FE
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		05/20/2013	MBS Paydown 0.58221652		133,487	133,487	133,487	133,048		98		98		133,487			0	2,503	09/20/2025	1FE
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		06/20/2013	MBS Paydown 0.533805662		242,054	242,054	242,054	241,258		172		172		242,054			0	5,446	09/20/2025	1FE
96032T AA 4	WESTR 2012-2A A ABS 3.0 01/20/2025		10/20/2012	MBS Paydown 0.937609562				405,538					0					0		01/01/2025	1FE
96032T AA 4	WESTR 2012-2A A ABS 3.0 01/20/2025		04/20/2013	MBS Paydown 0.782114194		175,257	175,257	175,257	174,767		38		38		175,257			0	1,753	01/20/2025	1FE
96032T AA 4	WESTR 2012-2A A ABS 3.0 01/20/2025		05/20/2013	MBS Paydown 0.755127066		175,416	175,416	175,416	174,926		53		53		175,416			0	2,193	01/20/2025	1FE
96032T AA 4	WESTR 2012-2A A ABS 3.0 01/20/2025		06/20/2013	MBS Paydown 0.728832543		170,914	170,914	170,914	170,437		738		738		170,914			0	2,564	01/20/2025	1FE
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		06/20/2013	MBS Paydown 0.93734751		626,525	626,525	626,525	626,525		681		681		626,525			0	940	08/20/2025	1FE
96032V AB 7	WESTR 2013-1A B ABS 3.75 08/20/2025		06/20/2013	MBS Paydown 0.93734751		106,509	106,509	106,509	106,509		193		193		106,509			0	266	08/20/2025	2AM
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2013	Sinking Fund Redemption 100.0		574,000	574,000	581,181	579,957		(6,017)		(6,017)		574,000			0	21,525	06/15/2027	2FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		04/15/2013	Paydown 100.0		7,241	7,241	7,241	7,241				0		7,241			0	161	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		05/15/2013	Paydown 100.0		7,282	7,282	7,282	7,282				0		7,282			0	202	09/15/2031	1
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		06/15/2013	Paydown 100.0		7,322	7,322	7,322	7,322				0		7,322			0	244	09/15/2031	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		04/15/2013	Paydown 100.0		8,427	8,427	8,427	8,427				0		8,427			0	187	10/15/2032	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		05/15/2013	Paydown 100.0		8,474	8,474	8,474	8,474				0		8,474			0	235	10/15/2032	1
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		06/15/2013	Paydown 100.0		8,521	8,521	8,521	8,521				0		8,521			0	284	10/15/2032	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		04/15/2013	Paydown 100.0		6,896	6,896	6,896	6,896				0		6,896			0	153	06/15/2033	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		05/15/2013	Paydown 100.0		6,934	6,934	6,934	6,934				0		6,934			0	192	06/15/2033	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2013	Paydown 100.0		6,972	6,972	6,972	6,972				0		6,972			0	232	06/15/2033	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		04/15/2013	Paydown 100.0		8,443	8,443	8,443	8,443				0		8,443			0	187	05/15/2034	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		05/15/2013	Paydown 100.0		8,490	8,490	8,490	8,490				0		8,490			0	236	05/15/2034	1
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2013	Paydown 100.0		8,537	8,537	8,537	8,537				0		8,537			0	284	05/15/2034	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		04/15/2013	Paydown 100.0		5,633	5,633	5,633	5,633				0		5,633			0	125	10/15/2033	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		05/15/2013	Paydown 100.0		5,664	5,664	5,664	5,664				0		5,664			0	157	10/15/2033	1
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		06/15/2013	Paydown 100.0		5,696	5,696	5,696	5,696				0		5,696			0	190	10/15/2033	1
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029		04/15/2013	Paydown 100.0		36,582	36,582	36,927	36,878		(8)		(8)		36,582			0	719	02/15/2029	1
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029		05/15/2013	Paydown 100.0		36,761	36,761	37,108	37,059		(10)		(10)		36,761			0	904	02/15/2029	1
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029		06/15/2013	Paydown 100.0		36,942	36,942	37,290	37,241		(12)		(12)		36,942			0	1,090	02/15/2029	1
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		04/15/2013	Paydown 100.0		13,640	13,640	13,777	13,765		(2)		(2)		13,640			0	281	01/15/2035	1
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		05/15/2013	Paydown 100.0		13,710	13,710	13,848	13,836		(2)		(2)		13,710			0	354	01/15/2035	1
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		06/15/2013	Paydown 100.0		13,781	13,781	13,920	13,908		(3)		(3)		13,781			0	427	01/15/2035	1
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036		04/15/2013	Paydown 100.0		5,017	5,017	5,068	5,064		(1)		(1)		5,017			0	121	01/15/2036	2
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036		05/15/2013	Paydown 100.0		5,047	5,047	5,098	5,095		(1)		(1)		5,047			0	152	01/15/2036	2
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036		06/15/2013	Paydown 100.0		5,078	5,078	5,129	5,125		(1)		(1)		5,078			0	184	01/15/2036	2
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		04/15/2013	Paydown 100.0		39,324	39,324	39,747	39,690		(8)		(8)		39,324			0	704	08/15/2031	1
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		05/15/2013	Paydown 100.0		39,500	39,500	39,925	39,867		(10)		(10)		39,500			0	884	08/15/2031	1
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		06/15/2013	Paydown 100.0		39,676	39,676	40,104	40,046		(13)		(13)		39,676			0	1,065	08/15/2031	1
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		04/25/2013	Paydown 100.0		54,295	54,295	54,800	54,738		(13)		(13)		54,295			0	1,050	01/25/2029	2
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		05/25/2013	Paydown 100.0		54,558	54,558	55,065	55,002		(16)		(16)		54,558			0	1,318	01/25/2029	2
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		06/25/2013	Paydown 100.0		54,821	54,821	55,331	55,268		(20)		(20)		54,821			0	1,590	01/25/2029	2
96928* DH 7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030		04/15/2013	Paydown 100.0		28,830	28,830	29,101	29,071		(6)		(6)		28,830			0	438	08/15/2030	1
96928* DH 7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030		05/15/2013	Paydown 100.0		28,939	28,939	29,212	29,182		(8)		(8)		28,939			0	550	08/15/2030	1
96928* DH 7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030		06/15/2013	Paydown 100.0		29,049	29,049	29,323	29,293		(10)		(10)		29,049			0	662	08/15/2030	1
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		04/15/2013	Paydown 100.0		13,062	13,062	13,062	13,062				0		13,062			0	229	09/15/2031	1
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		05/15/2013	Paydown 100.0		13,109	13,109	13,109	13,109				0		13,109			0	287	09/15/2031	1
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		06/15/2013	Paydown 100.0		13,176	13,176	13,176	13,176				0		13,176			0	347	09/15/2031	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		04/15/2013	Paydown 100.0		21,788	21,788	21,989	21,970		(4)		(4)		21,788			0	407	10/15/2029	1
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		05/15/2013	Paydown 100.0		21,890	21,890	22,091	22,072		(5)		(5)		21,890			0	511	10/15/2029	1
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		06/15/2013	Paydown 100.0		21,992	21,992	22,194	22,175		(6)		(6)		21,992			0	616	10/15/2029	1
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		05/15/2013	Paydown 100.0		39,515	39,515	39,515	39,515		0		0		39,515			0	284	04/15/2025	4Z
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		06/15/2013	Paydown 100.0		38,554	38,554	38,554	38,554		0		0		38,554			0	476	04/15/2025	4Z
971807 AC 6	WILMINGTON TRUST 4.875 04/15/2013		04/15/2013	Maturity 100.0		8,500,000	8,500,000	8,463,714	8,500,662		(4,918)		(4,918)		8,500,000			0	207,188	04/15/2013	2FE
973582 ZZ 5	WINDSOR FINANCING TL B L+500 12/5/2017		06/27/2013	Paydown 100.0		17,709	17,709	17,531	17,538		178		178		17,709			0	641	12/05/2017	3FE
973582 ZZ 5	WINDSOR FINANCING TL B L+500 12/5/2017		06/28/2013	Paydown 100.0		10,000	10,000	9,900	9,903		100		100		10,000			0	134	12/05/2017	3FE
3899999.	Total - Bonds - Industrial & Miscellaneous					464,283,317	469,300,787	433,466,430	777,263,708	942	15,715,268	0	15,716,210	0	457,716,845	0	6,566,437	6,566,437	9,039,387	XXX	XXX
Bonds - Hybrid Securities																					
06423W 20 4	BANK ONE CAP TR 7.20 10-15-31		05/08/2013	Call 25.0		192,975		210,111	192,975				0		192,975			0	7,835	10/15/2031	2FE
4899999.	Total - Bonds - Hybrid Securities					192,975	0	210,111	192,975	0	0	0	0	0	192,975	0	0	0	7,835	XXX	XXX
8399997.	Total - Bonds - Part 4					484,056,378	497,419,883	462,860,578	806,565,409	942	14,719,812	0	14,720,754	0	477,489,906	0	6,566,437	6,566,437	9,852,337	XXX	XXX
8399999.	Total - Bonds					484,056,378	497,419,883	462,860,578	806,565,409	942	14,719,812	0	14,720,754	0	477,489,906	0	6,566,437	6,566,437	9,852,337	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R	04/15/2013	Book Value Adjustment		778,917	XXX						0		778,917			0		XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	04/11/2013	Book Value Adjustment		870,295	XXX						0		870,295			0		XXX	U
009158 10 6	AIR PRODUCTS & CHEMICALS INC		06/06/2013	RAYMOND JAMES & ASSOCIATES	55,000.000	5,185,937	XXX	4,752,913	4,791,600	131,813			131,813		4,752,913		433,023	433,023	74,250	XXX	L
086516 10 1	BEST BUY CO INC		04/05/2013	BERNSTEIN	4,000.000	98,837	XXX	98,430	1,410				0		47,400		51,437	51,437	680	XXX	L
086516 10 1	BEST BUY CO INC		04/08/2013	BERNSTEIN	5,000.000	125,954	XXX	119,869	4,932				0		59,250		66,704	66,704	850	XXX	L
086516 10 1	BEST BUY CO INC		04/30/2013	INTERSTATE GROUP	3,250.000	86,552	XXX	70,987	10,133				0		38,513		48,040	48,040	553	XXX	L
086516 10 1	BEST BUY CO INC		05/01/2013	INTERSTATE GROUP	18,750.000	485,682	XXX	345,591	122,409				0		222,188		263,494	263,494	3,188	XXX	L
17275R 10 2	CISCO SYSTEMS INC		05/16/2013	ISI GROUP	50,000.000	1,190,968	XXX	852,435	1,044,750				0		852,435		338,533	338,533	8,500	XXX	L
17275R 10 2	CISCO SYSTEMS INC		10/01/2012	BERNSTEIN			XXX			(130,035)			(130,035)					0		XXX	L
25213A 10 7	DEX MEDIA INC		05/01/2013	Stock Split 1.0 for 5.0	8,618.000		XXX						0					0		XXX	L
302104 10 4	EXONE COMPANY		04/10/2013	FRIEDMAN BILLINGS RAMSEY	6,000.000	205,822	XXX	108,000	201,000				0		108,000		97,822	97,822		XXX	L
302104 10 4	EXONE COMPANY		04/30/2013	INTERSTATE GROUP	6,250.000	238,708	XXX	112,500	209,375				0		112,500		126,208	126,208		XXX	L
302104 10 4	EXONE COMPANY		05/14/2013	FRIEDMAN BILLINGS RAMSEY	3,120.000	148,356	XXX	56,160	104,520				0		56,160		92,196	92,196		XXX	L
428236 10 3	HEWLETT-PACKARD CO		05/24/2013	BERNSTEIN	13,250.000	323,098	XXX	396,033	53,672	37,233			37,233		226,045		97,053	97,053	3,498	XXX	L
428236 10 3	HEWLETT-PACKARD CO		06/06/2013	ISI GROUP	100,000.000	2,386,458	XXX	2,590,419	803,582	281,000			281,000		1,706,000		680,458	680,458	26,400	XXX	L
67572A 20 3	OCTAGON VII 0.00 12/02/2016	R	06/30/2013	Book Value Adjustment		2,000,000	XXX						0		2,000,000			0		XXX	U
92870X 30 9	VOLTARI CORP		04/24/2013	Stock Split 1.0 for 10.0	76,309.930		XXX						0					0		XXX	L
G79441 10 4	SEACO LTD	F	12/31/2012	Liquidating Distribution		52,188	XXX						0				52,188	52,188		XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					14,177,772	XXX	9,503,336	7,347,383	320,011	0	0	320,011	0	11,830,615	0	2,347,157	2,347,157	117,918	XXX	XXX
9799997	Total - Common Stocks - Part 4					14,177,772	XXX	9,503,336	7,347,383	320,011	0	0	320,011	0	11,830,615	0	2,347,157	2,347,157	117,918	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
9799999.	Total - Common Stocks					14,177,772	XXX	9,503,336	7,347,383	320,011	0	0	320,011	0	11,830,615	0	2,347,157	2,347,157	117,918	XXX	XXX
9899999.	Total - Preferred and Common Stocks					14,177,772	XXX	9,503,336	7,347,383	320,011	0	0	320,011	0	11,830,615	0	2,347,157	2,347,157	117,918	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					498,234,150	XXX	472,363,914	813,912,792	320,953	14,719,812	0	15,040,765	0	489,320,521	0	8,913,594	8,913,594	9,970,255	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....3.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/13/2012	07/11/2013		2,197,825	1,341.5300	99,625			271,032	*#	271,032	189,607		(49,812)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/10/2012	08/09/2013		2,376,476	1,399.8800	96,340			205,864	*#	205,864	185,851		(48,170)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/12/2012	09/14/2013		2,060,372	1,434.3700	97,864			144,859	*#	144,859	152,658		(48,932)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/12/2012	10/11/2013		2,007,124	1,434.4600	66,183			162,796	*#	162,796	148,650		(33,092)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/12/2012	10/11/2013		1,013,353	1,432.5600	18,073			83,644	*#	83,644	68,179		(9,037)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2012	11/08/2013		2,365,051	1,397.7600	76,141			283,194	*#	283,194	219,114		(38,071)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/14/2012	12/13/2013		3,680,783	1,418.6800	133,488			426,273	*#	426,273	341,380		(66,744)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/11/2013	01/10/2014		1,531,393	1,461.0200		56,182		139,427	*#	139,427	106,655		(23,409)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/15/2013	02/14/2014		2,356,648	1,519.3000		69,258		139,570	*#	139,570	93,397		(23,086)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/18/2013	03/14/2014		2,515,764	1,552.3100		72,926		116,944	*#	116,944	62,259		(18,241)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/12/2013	04/10/2014		2,792,938	1,586.8200		80,035		98,648	*#	98,648	31,952		(13,339)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/10/2013	05/08/2014		2,450,881	1,631.2500		68,227		57,139	*#	57,139	(5,402)		(5,686)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/14/2013	06/12/2014		2,297,427	1,613.4800		102,420		77,779	*#	77,779	(24,641)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/09/2012	07/06/2013		88,131,530	1,354.6800	1,805,984			3,525,134	*#	3,525,134	2,123,786		(902,992)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/09/2012	07/06/2013		94,813,365	1,354.6800	2,782,082			5,688,524	*#	5,688,524	3,528,422		(1,391,041)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/09/2012	07/06/2013		48,157,788	1,354.6800	1,061,499			2,407,812	*#	2,407,812	1,203,673		(530,750)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/09/2012	07/06/2013		4,203,317	1,354.6800	92,473			558,734	*#	558,734	532,768		(46,236)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/23/2012	07/20/2013		82,217,797	1,362.6600	1,605,548			3,267,901	*#	3,267,901	1,974,533		(802,774)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/23/2012	07/20/2013		86,703,303	1,362.6600	2,438,860			5,196,562	*#	5,196,562	3,239,518		(1,219,430)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/23/2012	07/20/2013		41,988,501	1,362.6600	868,020			2,141,185	*#	2,141,185	1,152,741		(434,010)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/23/2012	07/20/2013		4,573,340	1,362.6600	96,040			229,513	*#	229,513	223,540		(48,020)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/07/2012	08/06/2013		97,716,344	1,394.2300	2,212,623			4,110,467	*#	4,110,467	2,803,927		(1,106,311)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/07/2012	08/06/2013		114,204,272	1,394.2300	3,434,573			6,611,361	*#	6,611,361	4,616,563		(1,717,287)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2012	08/06/2013		49,882,060	1,394.2300	1,221,444			2,693,100	*#	2,693,100	2,006,512		(610,722)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2012	08/06/2013		6,342,475	1,394.2300	141,437			468,776	*#	468,776	472,072		(70,719)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/22/2012	08/20/2013		73,751,225	1,418.1300	1,600,224			2,950,569	*#	2,950,569	2,126,206		(800,112)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/22/2012	08/20/2013		87,305,211	1,418.1300	2,413,909			4,535,511	*#	4,535,511	3,333,353		(1,206,955)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/22/2012	08/20/2013		45,056,896	1,418.1300	1,006,539			2,386,893	*#	2,386,893	2,027,221		(503,269)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/22/2012	08/20/2013		3,935,491	1,418.1300	90,123			104,772	*#	104,772	114,258		(45,061)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/07/2012	09/06/2013		67,304,278	1,432.1200	1,350,202			2,323,271	*#	2,323,271	1,758,741		(675,101)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/07/2012	09/06/2013		64,747,999	1,432.1200	1,579,682			2,752,227	*#	2,752,227	2,102,433		(789,841)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/07/2012	09/06/2013		42,764,402	1,432.1200	931,660			2,047,720	*#	2,047,720	1,830,116		(465,830)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	09/07/2012	09/06/2013		5,065,050	1,432.1200	97,755			232,212	*#	232,212	254,248		(48,878)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/21/2012	09/20/2013		59,758,350	1,460.2600	1,179,813			1,942,030	*#	1,942,030	1,557,248		(589,906)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2012	09/20/2013		59,236,987	1,460.2600	1,481,067			2,474,762	*#	2,474,762	2,005,862		(740,533)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2012	09/20/2013		36,123,463	1,460.2600	737,678			1,581,454	*#	1,581,454	1,555,760		(368,839)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2012	09/20/2013		4,216,250	1,460.2600	86,012			44,635	*#	44,635	71,297		(43,006)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	10/09/2012	10/06/2013		68,368,591	1,460.9300	1,275,713			2,211,291	*#	2,211,291	1,713,161		(637,857)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/09/2012	10/06/2013		68,569,312	1,460.9300	1,593,456			2,818,145	*#	2,818,145	2,202,369		(796,728)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/09/2012	10/06/2013		42,264,756	1,460.9300	760,571			1,866,747	*#	1,866,747	1,752,816		(380,285)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/09/2012	10/06/2013		5,775,432	1,460.9300	106,268			180,186	*#	180,186	213,337		(53,134)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	10/23/2012	10/20/2013		55,927,765	1,433.1900	998,605			1,841,714	*#	1,841,714	1,297,727		(499,303)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/23/2012	10/20/2013		57,842,034	1,433.1900	1,277,360			2,414,723	*#	2,414,723	1,713,037		(638,680)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/23/2012	10/20/2013		34,054,649	1,433.1900	593,561			1,593,153	*#	1,593,153	1,316,840		(296,780)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/23/2012	10/20/2013		4,961,161	1,433.1900	88,805			72,117	*#	72,117	89,555		(44,402)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2012	11/06/2013		83,534,761	1,428.3900	1,467,015			2,735,422	*#	2,735,422	1,873,139		(733,507)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2012	11/06/2013		72,703,820	1,428.3900	1,669,492			3,220,526	*#	3,220,526	2,223,501		(834,746)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2012	11/06/2013		49,405,918	1,428.3900	852,953			2,405,695	*#	2,405,695	1,898,979		(426,477)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2012	11/06/2013		6,367,579	1,428.3900	116,527			240,584	*#	240,584	264,381		(58,263)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	11/21/2012	11/20/2013		87,894,456	1,387.8100	1,672,630			2,977,278	*#	2,977,278	1,864,756		(836,315)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/21/2012	11/20/2013		44,442,471	1,387.8100	1,086,235			1,990,018	*#	1,990,018	1,258,089		(543,118)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/21/2012	11/20/2013		41,025,045	1,387.8100	813,223			1,880,897	*#	1,880,897	1,277,437		(406,612)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/21/2012	11/20/2013		3,732,589	1,387.8100	77,638			82,388	*#	82,388	89,048		(38,819)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/10/2012	12/06/2013		82,268,522	1,413.9400	1,605,875			2,670,649	*#	2,670,649	1,811,981		(802,938)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/10/2012	12/06/2013		39,115,835	1,413.9400	977,937			1,664,878	*#	1,664,878	1,135,202		(488,969)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/10/2012	12/06/2013		38,479,896	1,413.9400	799,295			1,762,084	*#	1,762,084	1,351,286		(399,647)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/10/2012	12/06/2013		5,853,803	1,413.9400	127,613			218,646	*#	218,646	249,286		(63,806)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/21/2012	12/20/2013		83,785,676	1,443.6900	1,559,422			2,576,683	*#	2,576,683	1,825,525		(779,711)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/21/2012	12/20/2013		40,761,714	1,443.6900	971,546			1,639,955	*#	1,639,955	1,168,681		(485,773)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/21/2012	12/20/2013		40,582,644	1,443.6900	779,219			1,818,185	*#	1,818,185	1,484,389		(389,610)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	12/21/2012	12/20/2013		4,298,530	1,443.6900	79,093			64,256	*#	64,256	78,423		(39,546)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013	01/06/2014		81,374,271	1,466.4700		1,472,702		2,360,104	*#	2,360,104	1,501,028		(613,626)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013	01/06/2014		41,405,067	1,466.4700		963,644		1,586,491	*#	1,586,491	1,024,365		(401,518)			1	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		1,479,562	*#	1,479,562	1,107,134		(266,020)			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		141,666	*#	141,666	82,969		(41,926)			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		2,190,560	*#	2,190,560	1,322,966		(619,710)			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		1,530,143	*#	1,530,143	938,517		(422,590)			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		1,234,648	*#	1,234,648	872,130		(258,941)			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		56,108	*#	56,108	(17,593)		(52,644)			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		2,515,384	*#	2,515,384	1,290,003		(612,690)			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		1,727,577	*#	1,727,577	903,183		(412,197)			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		1,498,848	*#	1,498,848	905,054		(296,897)			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		129,698	*#	129,698	22,494		(53,603)			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		1,990,521	*#	1,990,521	1,072,280		(459,121)			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		1,675,050	*#	1,675,050	919,707		(377,671)			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		1,195,595	*#	1,195,595	767,147		(214,224)			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		47,964	*#	47,964	(52,724)		(50,343)			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		1,893,351	*#	1,893,351	738,917		(384,811)			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		2,264,247	*#	2,264,247	896,451		(455,932)			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		1,143,673	*#	1,143,673	527,113		(205,520)			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		87,056	*#	87,056	(23,159)		(36,739)			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		1,666,632	*#	1,666,632	637,714		(342,972)			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		2,537,382	*#	2,537,382	995,497		(513,962)			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		1,077,719	*#	1,077,719	492,163		(195,185)			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		24,840	*#	24,840	(63,442)		(29,427)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/09/2013	04/06/2014		94,181,171	1,553.2800		1,860,243		2,137,949	*#	2,137,949	587,746		(310,041)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/09/2013	04/06/2014		145,007,215	1,553.2800		3,876,120		4,488,175	*#	4,488,175	1,258,076		(646,020)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/09/2013	04/06/2014		58,854,559	1,553.2800		1,290,171		1,607,516	*#	1,607,516	532,374		(215,029)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/09/2013	04/06/2014		9,255,650	1,553.2800		211,954		101,803	*#	101,803	(74,825)		(35,326)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/23/2013	04/20/2014		64,944,045	1,555.2500		1,327,485		1,465,832	*#	1,465,832	359,594		(221,248)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/23/2013	04/20/2014		125,080,534	1,555.2500		3,397,140		3,791,572	*#	3,791,572	960,623		(566,190)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/23/2013	04/20/2014		45,963,727	1,555.2500		1,070,147		1,245,415	*#	1,245,415	353,625		(178,358)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	04/23/2013	04/20/2014		8,038,265	1,555.2500		202,564		36,394	*#	36,394	(132,410)		(33,761)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/07/2013	05/06/2014		66,745,689	1,617.5000		1,268,890		1,200,560	*#	1,200,560	37,411		(105,741)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/07/2013	05/06/2014		161,875,744	1,617.5000		4,173,242		3,957,955	*#	3,957,955	132,483		(347,770)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/07/2013	05/06/2014		56,286,781	1,617.5000		1,184,197		998,582	*#	998,582	(86,933)		(98,683)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	05/07/2013	05/06/2014		7,094,753	1,617.5000		178,788		55,916	*#	55,916	(107,973)		(14,899)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	05/21/2013	05/20/2014		73,796,150	1,666.2900		1,393,734		1,109,586	*#	1,109,586	(168,004)		(116,144)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2013	05/20/2014		152,739,736	1,666.2900		3,805,913		3,001,662	*#	3,001,662	(487,092)		(317,159)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/21/2013	05/20/2014		52,123,206	1,666.2900		1,077,317		583,498	*#	583,498	(404,044)		(89,776)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2013	05/20/2014		11,024,851	1,666.2900		278,929		32,269	*#	32,269	(223,416)		(23,244)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/07/2013	06/06/2014		79,857,303	1,622.5600		1,568,541		1,385,832	*#	1,385,832	(182,709)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/07/2013	06/06/2014		188,277,922	1,622.5600		5,023,266		4,441,257	*#	4,441,257	(582,010)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/07/2013	06/06/2014		61,731,368	1,622.5600		1,454,105		1,100,791	*#	1,100,791	(353,314)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2013	06/06/2014		8,039,834	1,622.5600		195,368		48,128	*#	48,128	(147,240)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/21/2013	06/20/2014		85,172,397	1,588.1900		1,694,663		1,702,709	*#	1,702,709	8,045					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/21/2013	06/20/2014		119,025,476	1,588.1900		3,104,185		3,150,033	*#	3,150,033	45,848					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/21/2013	06/20/2014		54,264,820	1,588.1900		1,282,656		1,233,120	*#	1,233,120	(49,536)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/21/2013	06/20/2014		6,856,898	1,588.1900		144,681		37,168	*#	37,168	(107,513)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										52,253,013	64,026,522	0	174,397,055	XXX	174,397,055	92,366,122	0	(36,847,926)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										52,253,013	64,026,522	0	174,397,055	XXX	174,397,055	92,366,122	0	(36,847,926)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										52,253,013	64,026,522	0	174,397,055	XXX	174,397,055	92,366,122	0	(36,847,926)	0	0	XXX	XXX
0429999. Total-Purchased Options										52,253,013	64,026,522	0	174,397,055	XXX	174,397,055	92,366,122	0	(36,847,926)	0	0	XXX	XXX

Swaps - Hedging Other - Interest Rate

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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			896,354	*#	896,354	469,423					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			946,754	*#	946,754	454,153					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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			4,421	*#	4,421	(73)					1	D
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			2,295	*#	2,295	464					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			9,398	*#	9,398	2,064					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			13,667	*#	13,667	(14,398)					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			124,480	*#	124,480	86,946					1	D
0919999. Total-Swaps-Hedging Other-Interest Rate										28,720,000	0	0	1,997,369	XXX	1,997,369	998,579	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other										28,720,000	0	0	1,997,369	XXX	1,997,369	998,579	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate										28,720,000	0	0	1,997,369	XXX	1,997,369	998,579	0	0	0	0	XXX	XXX
1209999. Total-Swaps										28,720,000	0	0	1,997,369	XXX	1,997,369	998,579	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										80,973,013	64,026,522	0	176,394,424	XXX	176,394,424	93,364,701	0	(36,847,926)	0	0	XXX	XXX
1449999. TOTAL										80,973,013	64,026,522	0	176,394,424	XXX	176,394,424	93,364,701	0	(36,847,926)	0	0	XXX	XXX

(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

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		1,546,549		1,546,549	1,546,549		1,546,549		0
BARCLAYS	Y	N		31,108,098		31,108,098	31,108,098		31,108,098		0
BNP PARIBAS NEW YORK	Y	N		42,974,935		42,974,935	42,974,935		42,974,935		0
CREDIT SUISSE	Y	N		61,024,284		61,024,284	61,024,284		61,024,284		0
GOLDMAN SACHS	Y	N		923,840		923,840	923,840		923,840		0
J.P. MORGAN CHASE	Y	N		2,241,263		2,241,263	2,241,263		2,241,263		0
MORGAN STANLEY	Y	N		32,417,540		32,417,540	32,417,540		32,417,540		0
WELLS FARGO	Y	N		4,157,915		4,157,915	4,157,915		4,157,915		0
0299999. Total NAIC 1 Designation			0	176,394,424	0	176,394,424	176,394,424	0	176,394,424	0	0
0999999. Totals			0	176,394,424	0	176,394,424	176,394,424	0	176,394,424	0	0

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
AM South	Birmingham, AL					(93,805)	(93,805)	(93,805)	XXX..
Bank of New York	New York, NY		0.010	40		32,294,175	7,437,878	32,410,049	XXX..
Bank One	Austin, TX					(682,859)	59,807	72,277	XXX..
Charleston Harbor	Charleston, SC		VAR			367,638	363,073	414,743	XXX..
Community Bank of the Bay	Oakland, CA		0.350	59		100,000	100,000	100,000	XXX..
Skipjack Cove	Georgetown, MD		VAR			267,978	364,116	255,193	XXX..
Sailfish Marina	Palm Beach Shores, FL		VAR			592,591	383,763	89,230	XXX..
PNC Bank	Pittsburgh, PA					16,182,837	(9,971,612)	(2,146,963)	XXX..
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					114,227	265,445	296,971	XXX..
Bay Bridge Marina	Stevensville, MD					299,625	246,377	276,654	XXX..
Mountain View Grand	Whitefield, NH					515,426	382,372	290,476	XXX..
U.S. Bank	Rapid City, SD					3,590	3,590	3,590	XXX..
Barclays Bank PLC	New York, NY			1,410		4,000,000	4,000,000	4,000,000	XXX..
Tropical Storage	Miami, FL					161,988	165,231	139,976	XXX..
Huntington Bank	Columbus, OH					18,595	17,199	15,803	XXX..
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		0.004	216	5	11,532,533	12,567,899	9,873,275	XXX..
Fifth Third Bank	Cincinnati, OH		0.150			943,290	822,870	822,870	XXX..
0199999. Total Open Depositories		XXX	XXX	1,725	5	66,617,830	17,114,204	46,820,340	XXX..
0399999. Total Cash on Deposit		XXX	XXX	1,725	5	66,617,830	17,114,204	46,820,340	XXX..
0599999. Total Cash		XXX	XXX	1,725	5	66,617,830	17,114,204	46,820,340	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE