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QUARTERLY STATEMENT

As of September 30, 2013

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....84, 84 (Current Period) (Prior Period) | NAIC Company Code..... 16691 | Employer's ID Number..... 31-0501234

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

Incorporated/Organized..... March 7, 1872 | Commenced Business..... March 7, 1872

Statutory Home Office	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street..... 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 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address		
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@GAIC.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. John Linn Doellman	Vice President & Actuary
Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Vincent McLenaghan	Executive Vice President	Dale Eugene Kelley	Senior Vice President
Aaron Beasy Latto #	Senior Vice President and Assistant General Counsel	Michael David Pierce	Senior Vice President
Piyush Kumar Singh	Senior Vice President & Chief Information Officer	Michael Eugene Sullivan Jr.	Senior Vice President
David John Witzgall	Senior Vice President, Chief Financial Officer & Treasurer	Scott Howard Beeken	Vice President
Sue Ann Erhart #	Vice President and Assistant General Counsel	David Paul Faeth	Vice President
Annette Denise Gardner	Vice President & Assistant Treasurer	John William Tholen	Vice President
Stephen Charles Beraha	Assistant Vice President, Assistant General Counsel & Assistant Secretary	Brian Anthony Moning	Assistant Vice President
Lisa Ann Pennekamp	Assistant Vice President & Associate General Counsel	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Gary John Gruber	Donald Dumford Larson	Aaron Beasy Latto #
Carl Henry Lindner III	Michael David Pierce	Eve Cutler Rosen	Piyush Kumar Singh
Michael Eugene Sullivan Jr.	David John Witzgall		

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.

Donald Dumford Larson	Eve Cutler Rosen	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8th day of November, 2013

Notary Public, State of Ohio
My Commission expires November 8, 2016

NOTARIAL SEAL STATE OF OHIO

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

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	2,500,490,245	0	2,500,490,245	2,424,201,154
2. Stocks:				
2.1 Preferred stocks	145,164,064	0	145,164,064	116,277,997
2.2 Common stocks	1,018,369,294	0	1,018,369,294	1,016,407,306
3. Mortgage loans on real estate:				
3.1 First liens	141,517,184	0	141,517,184	160,767,605
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	860,238	0	860,238	952,552
4.2 Properties held for the production of income (less $............0 encumbrances)	49,490,827	0	49,490,827	49,656,033
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....(9,022,069)), cash equivalents ($.....32,174,509) and short-term investments ($.....155,920,868)	179,073,308	0	179,073,308	463,382,126
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	63,495,041	0	63,495,041	48,596,933
9. Receivables for securities	572,359	0	572,359	733,878
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,099,032,560	0	4,099,032,560	4,280,975,586
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	28,755,266	0	28,755,266	27,577,641
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	362,442,906	12,129,427	350,313,478	234,707,866
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	154,603,514	0	154,603,514	118,856,968
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	84,298,447	0	84,298,447	38,577,852
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	3,740,650
18.2 Net deferred tax asset	109,331,243	0	109,331,243	91,196,500
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	58,456,312	56,523,033	1,933,279	1,612,499
21. Furniture and equipment, including health care delivery assets ($..........0)	5,303,506	5,303,506	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	242,680
23. Receivables from parent, subsidiaries and affiliates	5,281,931	785,674	4,496,257	9,646,437
24. Health care ($..........0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	903,422,389	20,856,761	882,565,628	325,458,526
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	5,810,928,074	95,598,402	5,715,329,672	5,132,593,204
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	5,810,928,074	95,598,402	5,715,329,672	5,132,593,204

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation	727,999,874	0	727,999,874	173,977,420
2502. Company owned life insurance	138,531,342	0	138,531,342	134,940,652
2503. Funds held as collateral	8,742,085	0	8,742,085	6,427,917
2598. Summary of remaining write-ins for Line 25 from overflow page	28,149,088	20,856,761	7,292,327	10,112,537
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	903,422,389	20,856,761	882,565,628	325,458,526

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....643,356,423)	2,132,646,276	2,009,357,699
2.	Reinsurance payable on paid losses and loss adjustment expenses	410,500	1,081,211
3.	Loss adjustment expenses	359,589,799	346,742,601
4.	Commissions payable, contingent commissions and other similar charges	54,713,058	26,351,357
5.	Other expenses (excluding taxes, licenses and fees)	100,266,261	90,984,484
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	14,218,128	15,867,877
7.1	Current federal and foreign income taxes (including $.........0 on realized capital gains (losses))	21,853,899	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.........0 and interest thereon $.........0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....480,311,719 and including warranty reserves of $.....15,306,721 and accrued accident and health experience rating refunds including $.........0 for medical loss ratio rebate per the Public Health Service Act	946,841,636	797,854,405
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	61,379,209	65,078,674
13.	Funds held by company under reinsurance treaties	470,604,063	348,462,581
14.	Amounts withheld or retained by company for account of others	40,549,529	36,366,611
15.	Remittances and items not allocated	350,585	1,299,694
16.	Provision for reinsurance (including $.........0 certified)	20,478,514	20,478,514
17.	Net adjustments in assets and liabilities due to foreign exchange rates	3,498,720	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	6,961,700	4,197,488
20.	Derivatives	439,900	44,700
21.	Payable for securities	7,030,711	7,841,211
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.........0 and interest thereon $.........0	0	0
25.	Aggregate write-ins for liabilities	(102,435,069)	(109,060,778)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	4,139,397,420	3,662,948,328
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	4,139,397,420	3,662,948,328
29.	Aggregate write-ins for special surplus funds	136,891,302	144,802,992
30.	Common capital stock	15,440,600	15,440,600
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	313,587,330	308,795,354
35.	Unassigned funds (surplus)	1,110,013,019	1,000,605,930
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $.........0)	0	0
	36.2 ....0.000 shares preferred (value included in Line 31 $.........0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,575,932,251	1,469,644,876
38.	Totals (Page 2, Line 28, Col. 3)	5,715,329,672	5,132,593,204

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	34,456,233	35,729,761
2502.	Retroactive reinsurance ceded	(136,891,302)	(144,802,992)
2503.	Retrospective premium payable	0	12,452
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(102,435,069)	(109,060,778)
2901.	Retroactive reinsurance gain	136,891,302	144,802,992
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	136,891,302	144,802,992
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....1,590,636,518)	1,353,049,656	1,297,676,342	1,830,275,437
1.2 Assumed (written $.....1,087,694,516)	1,017,562,568	887,377,778	1,199,955,734
1.3 Ceded (written $.....1,049,181,261)	890,437,229	869,136,762	1,221,841,165
1.4 Net (written $.....1,629,149,774)	1,480,174,995	1,315,917,357	1,808,390,006
DEDUCTIONS:			
2. Losses incurred (current accident year $.....925,743,617):			
2.1 Direct	1,100,033,931	1,383,837,200	1,874,760,652
2.2 Assumed	457,109,056	427,763,248	675,380,634
2.3 Ceded	813,206,303	1,108,808,106	1,573,492,368
2.4 Net	743,936,684	702,792,342	976,648,917
3. Loss adjustment expenses incurred	154,306,867	158,434,307	206,721,285
4. Other underwriting expenses incurred	527,663,008	454,043,116	618,185,027
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,425,906,559	1,315,269,765	1,801,555,229
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	54,268,435	647,592	6,834,776
INVESTMENT INCOME			
9. Net investment income earned	111,674,664	111,248,823	173,401,661
10. Net realized capital gains (losses) less capital gains tax of $.....35,086,144	69,434,840	(25,214,661)	(3,108,193)
11. Net investment gain (loss) (Lines 9 + 10)	181,109,504	86,034,163	170,293,468
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....913,270)	(913,270)	(1,315,587)	(1,723,794)
13. Finance and service charges not included in premiums	505,990	518,285	692,023
14. Aggregate write-ins for miscellaneous income	(3,269,172)	(1,817,387)	(1,463,117)
15. Total other income (Lines 12 through 14)	(3,676,452)	(2,614,690)	(2,494,889)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	231,701,487	84,067,065	174,633,356
17. Dividends to policyholders	637,778	301,810	425,872
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	231,063,710	83,765,255	174,207,484
19. Federal and foreign income taxes incurred	63,973,639	37,522,386	33,146,250
20. Net income (Line 18 minus Line 19) (to Line 22)	167,090,071	46,242,869	141,061,234
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,469,644,876	1,411,293,119	1,411,293,119
22. Net income (from Line 20)	167,090,071	46,242,869	141,061,234
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(3,444,870)	(929,227)	91,445,370	84,706,800
25. Change in net unrealized foreign exchange capital gain (loss)	(407,700)	193,000	235,075
26. Change in net deferred income tax	14,746,360	13,446,665	(3,297,315)
27. Change in nonadmitted assets	4,737,295	(1,060,731)	617,345
28. Change in provision for reinsurance	0	0	581,238
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	4,791,976	4,587,325	6,286,939
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(80,000,000)	(115,000,000)	(175,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(3,741,400)	5,478,588	3,160,440
38. Change in surplus as regards policyholders (Lines 22 through 37)	106,287,375	45,333,086	58,351,756
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,575,932,251	1,456,626,206	1,469,644,876

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Company owned life insurance	3,590,690	3,586,013	4,804,110
1402. Amortization of intangibles	(6,151,500)	(6,158,700)	(8,210,000)
1403. Miscellaneous (expense) income	(708,362)	755,299	1,942,772
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(3,269,172)	(1,817,387)	(1,463,117)
3701. Change in foreign exchange reserve	(3,741,400)	5,478,588	3,160,440
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(3,741,400)	5,478,588	3,160,440

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	1,472,316,790	1,282,806,361	1,851,701,690
2.	Net investment income	112,937,562	117,331,414	182,402,227
3.	Miscellaneous income	(1,115,641)	(42,003)	911,001
4.	Total (Lines 1 through 3)	1,584,138,711	1,400,095,772	2,035,014,918
5.	Benefit and loss related payments	659,127,723	642,169,207	1,117,234,617
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	632,988,297	592,532,792	838,984,401
8.	Dividends paid to policyholders	637,778	301,810	425,872
9.	Federal and foreign income taxes paid (recovered) net of $.....35,086,144 tax on capital gains (losses)	73,465,233	87,143,517	106,469,064
10.	Total (Lines 5 through 9)	1,366,219,031	1,322,147,327	2,063,113,953
11.	Net cash from operations (Line 4 minus Line 10)	217,919,680	77,948,445	(28,099,036)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	425,335,335	288,901,554	401,790,691
	12.2 Stocks	221,270,115	176,196,276	256,368,385
	12.3 Mortgage loans	22,812,471	3,415,751	4,832,765
	12.4 Real estate	6,166,155	298,710	298,710
	12.5 Other invested assets	18,927,061	19,901,017	36,870,742
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,513,865)	36,214	56,483
	12.7 Miscellaneous proceeds	784,735	32,181,406	8,225,183
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	693,782,008	520,930,928	708,442,959
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	499,507,946	279,150,397	376,102,147
	13.2 Stocks	156,722,446	85,430,649	128,414,153
	13.3 Mortgage loans	3,561,988	30,975,000	53,563,500
	13.4 Real estate	4,036,664	1,875,524	2,647,697
	13.5 Other invested assets	34,765,548	40,641,091	57,967,885
	13.6 Miscellaneous applications	810,500	40,696,369	259,050
	13.7 Total investments acquired (Lines 13.1 to 13.6)	699,405,091	478,769,031	618,954,432
14.	Net increase (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,623,083)	42,161,898	89,488,527
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	4,791,976	4,587,325	6,286,939
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	80,000,000	115,000,000	175,000,000
	16.6 Other cash provided (applied)	(421,397,390)	(45,495,640)	330,437,024
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(496,605,414)	(155,908,315)	161,723,963
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(284,308,817)	(35,797,972)	223,113,455
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	463,382,126	240,268,671	240,268,671
	19.2 End of period (Line 18 plus Line 19.1)	179,073,308	204,470,699	463,382,126

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

20.0001	Stock option compensation (included in L7, L9, and L16.2)	4,791,976	4,587,325	6,286,939
20.0002	Securities acquired in paid in kind interest payment	146,668	60,199	92,201
20.0003	Securities acquired from liquidation distribution	6,914	4,192	4,192
20.0004	Exchange of debt securities	4,711	3,795,902	5,205,282
20.0005	Exchange of equity securities	0	0	2,238,088

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

	State of Domicile		2013		2012
Net income state basis	Ohio	$	167,090,071	$	141,061,234
Effect of state prescribed practices	Ohio		-		-
Effect of state permitted practices	Ohio		-		-
Net income, NAIC SAP		$	167,090,071	$	141,061,234
Statutory surplus state basis	Ohio	$	1,575,932,251	$	1,469,644,876
Effect of state prescribed practices	Ohio		-		-
Effect of state permitted practices	Ohio		-		-
Statutory surplus, NAIC SAP		$	1,575,932,251	$	1,469,644,876

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

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

4.) DISCONTINUED OPERATIONS - No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

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

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2013.

3. The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during 2013:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
75970JAD8	1,633,423	1,547,650	85,773	1,547,650	1,359,170	9/30/13
TOTAL	XXXX	XXXX	85,773	XXXX	XXXX	XXXX

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	$	(6,416,006)
2. 12 months or longer		(3,806,084)

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

1. Less than 12 months	$	357,677,501
2. 12 months or longer		50,302,957

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 2013. The Company has the intent to hold such securities until they recover in value or mature.

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

F – G. No significant change.

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

7.) INVESTMENT INCOME - No significant change.

8.) DERIVATIVE INSTRUMENTS - No significant change.

9.) INCOME TAXES - No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.

B. The Company paid the following dividends to American Financial Group, Inc. (“AFG”):

Date	Amount	Type
3/25/2013	$ 30,000,000	Extraordinary
6/21/2013	$ 50,000,000	Extraordinary

C – L. No significant change.

11.) DEBT - No significant change.

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

A. Defined Benefit Plans

The Company does not have any defined benefit plans.

B – F. No significant change.

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

A – C. No significant change.

D. The Company paid the following dividends to AFG:

Date	Amount	Type
3/25/2013	$ 30,000,000	Extraordinary
6/21/2013	$ 50,000,000	Extraordinary

E – M. No significant change.

14.) CONTINGENCIES - No significant change.

15.) LEASES - No significant change.

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

No significant change.

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

A. The Company did not sell any receivable balances during 2013.

B. Transfer and Servicing of Financial Assets – Not applicable.

C. The Company was not involved in any wash sale transactions during 2013.

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

No significant change.

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

No significant change.

20.) FAIR VALUE

A.

1. Fair Value Measurements at Reporting Date

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

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	758,209	-	758,209
Foreign government	-	-	-	-
Residential MBS	-	23,345,893	240,632	23,586,525
Commercial MBS	-	-	-	-
Asset-backed securities	-	3,591,086	-	3,591,086
All other bonds	-	9,743,373	6,034,966	15,778,339
Total bonds	-	37,438,561	6,275,598	43,714,159
Preferred stocks	60,485,099	42,355,633	-	102,840,732
Non-affiliated common stocks	429,558,179	21,162,190	38,392,798	489,113,167
Affiliated common stocks	-	224,481,597	-	224,481,597
Other investments	-	-	-	-
Total assets accounted for at fair value	$ 490,043,278	$ 325,437,981	$ 44,668,396	$ 860,149,655

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

	Balance at 6/30/2013	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	Sales	Balance at 9/30/2013
States, municipalities and political subdivisions	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Residential MBS	270,532	-	-	(11,952)	4,968	-	(22,916)	240,632
All other bonds	7,279,864	-	(600,556)	11,733	(483,575)	-	(172,500)	6,034,966
Preferred stocks	5,775,000	-	(5,850,000)	-	75,000	-	-	-
Non-affiliated common stocks	34,272,151	-	-	(524,208)	644,855	4,000,000	-	38,392,798
Total	$ 47,597,547	$ -	$ (6,450,556)	$ (524,427)	$ 241,248	$ 4,000,000	$ (195,416)	$ 44,668,396

3. Fair Value Recognition of Transfers Between Levels

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

4. Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item 4 above for a discussion of each of these three levels.

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Assets:					
Bonds:					
U.S. Government and government agencies	$ 7,224,441	$ 7,213,860	$ 7,129,199	$ 95,242	$ -
States, municipalities and political subdivisions	972,618,471	939,733,837	-	936,350,571	36,267,900
Foreign government	200,716,513	192,654,471	-	200,716,513	-
Residential MBS	358,388,363	306,011,119	-	342,910,390	15,477,973
Commercial MBS	165,333,388	153,899,223	-	165,333,388	
Asset-backed securities	369,983,820	366,736,890	-	313,865,004	56,118,816
All other bonds	554,315,222	534,240,845	2,463,750	517,024,849	34,826,623
Total bonds	2,628,580,218	2,500,490,245	9,592,949	2,476,295,957	142,691,312
Preferred stock	147,043,878	145,164,064	76,158,699	55,570,033	15,315,146
Non-affiliated common stock	489,113,167	489,113,167	429,558,179	21,162,190	38,392,798
Affiliated common stock	224,481,597	224,481,597	-	224,481,597	-
Mortgage loans	141,019,000	141,517,184	-	-	141,019,000
Other investments – Schedule BA	73,213,509	63,495,041	-	-	73,213,509
Total financial assets	$ 3,703,451,369	$ 3,564,261,298	$ 515,309,827	$ 2,777,509,777	$ 410,631,765

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

21.) OTHER ITEMS - No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to September 30, 2013, which may have a material effect on the financial condition of the Company.

23.) REINSURANCE - No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS - No significant change.

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by $28 million and $33 million as of September 30, 2013 and September 30, 2012, respectively (see page Q13).

For 2013, the $28 million decrease in reserves for prior years is primarily attributed to (i) $33 million of favorable development relating to the directors & officers liability business (other liability – claims made) (ii) $16 million of favorable development relating to multiple peril crop insurance business and (iii) $12 million of favorable development relating to the excess liability/umbrella business (iv) $8 million of favorable development relating to the excess and surplus lines business (v) $7 million of favorable development relating to the excess casualty business partially offset by (vii) $59 million of reserve increase relating to the run-off asbestos and environmental reserves (see Note 33).

For 2012, the $33 million decrease in reserves for prior years is primarily attributed to (i) $75 million of favorable development relating to multiple peril crop insurance business (ii) $13 million of favorable development relating to the directors & officers liability business (other liability – claims made) (iii) $6 million of favorable development relating insurance coverages associated with not-for-profit businesses (iv) $5 million of favorable development relating to the fidelity & crime business, partially offset by (v) $21 million reserve increase relating to the run-off program business (vi) $9 million adverse development relating to the property & inland marine business (vii) and $38 million of reserve increase relating to the run-off asbestos and environmental reserves (see Note 33).

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

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

33.) ASBESTOS/ENVIRONMENTAL RESERVES -

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

In the third quarter of 2013, the Company recently completed a comprehensive study of its asbestos and environmental ("A&E") exposures relating to its run-off operations. The Company has undertaken periodic reviews of its A&E reserves with the aid of an international independent actuarial firm and specialty outside counsel. As a result of the study, the company recorded 2013 third quarter pre-tax charge of $54.0 million, net of reinsurance recoverable. At September 30, 2013, the Company's A&E reserves were $320.5 million, net of reinsurance recoverable. At that date the Company's three year survival ratio was 11.1 times paid losses for the total A&E reserves excluding the payment of AP Green previously mentioned.

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

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

Not applicable

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

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

1 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.

Not applicable

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 1/25/2013........................

6.4 By what department or departments?

Ohio

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

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

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

7.2 If yes, give full information:

Not applicable

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

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

Not applicable

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

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

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

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

Not applicable

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

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

Not applicable

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

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

Not applicable

PART 1 - FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $........................111,977

PART 1 - INVESTMENT

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

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

Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $...................11,692,863

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	$ 8,084,000	$ 8,071,500
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 532,348,132	$ 529,256,127
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 31,462,928	$ 30,705,137
14.26 All Other	$ 13,110,240	$ 14,729,972
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 585,005,301	$ 582,762,736
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16. For the reporting entity's security lending program, state the amount of the following as current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $...................................0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $...................................0
16.3 Total payable for securities lending reporting on the liability page: $...................................0

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

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

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

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

1 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:

301111ZZ6 Exchange Bank 5.00 A, 61686ZZZ1 Morgan Joseph Triartisan Ser D, 902757AA1 UIRC-GSA II Bond 2.655% 04/05/2018

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]

   If yes, attach an explanation.

   Not applicable

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

   If yes, attach an explanation.

   Not applicable

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

   Not applicable

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent 64.8 %

   5.2 A&H cost containment percent 19.0 %

   5.3 A&H expense percent excluding cost containment expenses 27.7 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
U.S. Insurers				
43460	75-2344200	Aspen American Insurance Company	US	YES
15086	45-5562214	Terra Mar Insurance Company Inc	US	NO
25011	85-0165753	Wesco Insurance Company	US	YES
All Other Insurers				
00000	AA-3191219	American Bankers Mutual Insurance Ltd	BM	NO
00000	AA-0051779	Employers Reinsurance Co Ltd	TC	NO
00000	AA-0040217	International Casualty Co Spc Inc	VG	NO
00000	AA-1120048	Lloyd's Syndicate Number 5820	GB	YES
00000	AA-3190891	New Age Insurance LTD	BM	NO
00000	AA-1560820	Transatlantic Reinsurance Co	CN	YES

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	 7 Prior Year to Date
1.	Alabama AL	L	13,874,054	16,418,084	7,410,726	8,084,062	23,193,662	22,525,839
2.	Alaska AK	L	1,136,167	1,911,541	200,787	175,715	1,745,837	1,353,829
3.	Arizona AZ	L	11,208,570	9,631,041	2,271,385	2,074,365	19,169,037	19,593,040
4.	Arkansas AR	L	22,698,092	18,526,833	4,835,762	15,936,234	30,453,997	16,009,744
5.	California CA	L	86,651,978	79,410,037	28,058,794	32,720,579	148,495,433	140,274,276
6.	Colorado CO	L	27,023,690	25,149,274	42,795,786	13,327,170	32,257,036	41,646,067
7.	Connecticut CT	L	7,504,033	6,877,568	1,367,740	(3,862,159)	12,472,079	12,153,299
8.	Delaware DE	L	24,150,803	23,672,398	1,114,896	663,743	49,411,469	49,409,209
9.	District of Columbia DC	L	4,264,728	4,733,257	685,509	904,139	5,648,956	6,090,114
10.	Florida FL	L	43,643,145	43,174,891	17,301,958	25,759,521	62,401,069	71,888,896
11.	Georgia GA	L	29,482,717	32,061,039	7,680,442	23,705,975	30,945,533	40,530,296
12.	Hawaii HI	L	4,187,450	4,002,632	2,541,291	2,564,047	12,014,789	11,249,786
13.	Idaho ID	L	3,950,736	3,958,320	1,495,094	870,885	3,447,708	5,470,810
14.	Illinois IL	L	182,009,295	172,786,598	479,845,531	60,155,502	100,125,164	324,688,789
15.	Indiana IN	L	68,256,763	70,080,524	146,721,736	29,607,977	22,419,573	113,232,622
16.	Iowa IA	L	124,436,776	123,095,147	124,473,055	28,185,452	39,843,351	154,155,437
17.	Kansas KS	L	87,320,473	88,368,058	104,708,695	95,353,699	27,730,783	112,910,626
18.	Kentucky KY	L	10,334,294	11,772,469	5,831,665	7,417,493	14,045,129	35,496,183
19.	Louisiana LA	L	10,971,414	10,304,671	12,862,370	3,223,558	13,000,701	14,478,005
20.	Maine ME	L	1,484,626	1,230,243	193,336	107,711	773,951	1,024,735
21.	Maryland MD	L	14,746,751	13,625,764	3,367,519	1,305,690	25,708,155	25,086,310
22.	Massachusetts MA	L	14,810,308	12,619,649	5,117,630	4,546,686	22,767,672	22,503,260
23.	Michigan MI	L	37,972,929	38,100,418	149,163,677	8,227,358	38,987,064	189,667,470
24.	Minnesota MN	L	47,185,407	47,557,363	21,516,457	12,483,917	29,127,642	47,860,186
25.	Mississippi MS	L	7,149,809	6,173,585	8,692,293	1,423,804	12,161,849	10,383,715
26.	Missouri MO	L	81,488,911	67,382,979	102,575,900	42,663,024	39,290,117	119,412,192
27.	Montana MT	L	2,511,719	3,202,380	1,122,976	1,655,255	6,170,594	3,170,375
28.	Nebraska NE	L	61,753,985	62,768,344	57,822,059	15,824,438	19,504,345	102,825,187
29.	Nevada NV	L	7,011,245	6,929,865	1,978,386	2,796,172	16,366,379	15,391,517
30.	New Hampshire NH	L	998,419	720,803	1,372,275	392,995	2,848,582	3,411,957
31.	New Jersey NJ	L	17,032,330	15,242,459	6,128,533	5,097,746	28,501,523	33,331,062
32.	New Mexico NM	L	3,060,661	2,858,600	999,144	959,665	3,124,928	3,950,884
33.	New York NY	L	46,940,166	38,470,583	12,937,467	6,330,334	61,127,080	62,264,918
34.	North Carolina NC	L	22,553,020	21,918,594	8,942,731	12,541,671	28,822,913	33,546,649
35.	North Dakota ND	L	79,538,457	69,238,785	21,454,122	22,185,175	38,465,059	43,372,704
36.	Ohio OH	L	30,899,593	34,395,422	27,593,608	11,373,957	21,969,014	44,328,151
37.	Oklahoma OK	L	13,601,624	14,774,166	18,476,513	7,350,594	10,132,772	15,499,848
38.	Oregon OR	L	7,608,882	7,111,363	2,658,093	8,806,469	12,797,908	13,186,137
39.	Pennsylvania PA	L	24,805,800	23,383,642	7,250,514	7,089,097	36,559,635	34,745,917
40.	Rhode Island RI	L	2,265,885	1,839,896	(207,874)	1,274,734	3,989,666	1,426,894
41.	South Carolina SC	L	9,215,864	9,546,057	2,164,552	14,385,166	5,511,787	2,604,517
42.	South Dakota SD	L	106,092,215	88,347,849	41,616,108	18,114,324	27,383,985	131,430,836
43.	Tennessee TN	L	9,248,673	9,162,284	2,693,403	8,084,843	15,435,704	13,105,633
44.	Texas TX	L	58,334,828	53,077,171	36,939,517	31,429,192	82,996,769	92,476,293
45.	Utah UT	L	3,594,782	5,506,600	756,879	2,353,332	8,748,455	7,561,205
46.	Vermont VT	L	307,249	320,377	(32,281)	(452)	482,402	723,007
47.	Virginia VA	L	10,245,702	9,794,804	9,945,890	6,000,316	23,943,661	32,814,492
48.	Washington WA	L	15,553,020	14,699,251	5,120,993	10,044,828	33,998,194	22,916,112
49.	West Virginia WV	L	2,776,298	2,057,650	1,128,386	442,219	2,160,093	2,914,416
50.	Wisconsin WI	L	41,677,966	41,469,756	43,951,410	14,564,649	41,234,730	47,879,159
51.	Wyoming WY	L	2,229,846	2,205,040	1,754,000	(554,671)	1,938,927	3,034,916
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	0	0	0	0	0	0
54.	Puerto Rico PR	L	122,361	71,215	11,820	241,493	362,145	374,198
55.	US Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	41,663,956	40,893,622	23,336,248	24,940,084	58,870,466	60,585,412
58.	Aggregate Other Alien OT	XXX	1,048,055	841,471	(391,512)	16,375,420	790,851	850,107
59.	Totals	(a) 53	1,590,636,518	1,513,472,432	1,620,353,995	667,725,190	1,411,876,323	2,438,817,233

DETAILS OF WRITE-INS

		1	2	3	4	5	6	7
58001.	GBR UNITED KINGDOM	XXX	766,503	801,456	33,862	16,367,960	692,234	448,543
58002.	HKG HONG KONG, SPECIAL AD	XXX	82,681	0	0	0	56,231	254,940
58003.	NLD NETHERLANDS	XXX	175,557	25,000	(443,763)	0	29,629	114,957
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	23,314	15,015	18,389	7,461	12,757	31,667
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	1,048,055	841,471	(391,512)	16,375,420	790,851	850,107

(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 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
— — — QQAgency of Texas, Inc.	TX	34-1947042	
— — Great American Advisors, Inc.	OH	31-1395344	
— Great American Holding, Inc.	OH	42-1575938	
— — Agricultural Services, LLC	OH	27-3062314	
— — — United States Commodities Producers, LLC (75%)	MT	45-4110027	
— — — United States Livestock Producers, LLC (75%)	NV	27-2354685	
— — — — Livestock Market Enhancement Risk Retention Group * ^	NV	27-4395897	14084
— — American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
— — — American Empire Insurance Company *	OH	31-0973761	37990
— — — — American Empire Underwriters, Inc.	TX	59-1671722	
— — GAI Australia Pty Ltd	AUS		
— — Great American International Insurance Limited *	IRL		
— — Mid-Continent Casualty Company *	OH	73-0556513	23418
— — — Mid-Continent Assurance Company *	OH	73-1406844	15380
— — — Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
— — — Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
— — — Oklahoma Surety Company *	OH	73-0773259	23426
— — Premier International Insurance Company *	TCA	98-0627464	

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0		0	31-1544320	0	0000944707	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.000		0
0		0	31-6549738	0	0		American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	16-6543606	0	0		American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	16-6543609	0	0		American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	0
0		0	27-2829629	0	0		MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	0
0		0	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6297584	0	0		The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	37-1094159	0	0		Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	95-2802826	0	0		Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	35-6001691	0	0		The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1236926	0	0		PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1388401	0	0		PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	06-1209709	0	0		Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-1537928	0	0		Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	0
0		0	23-6207599	0	0		Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	0
0		0	23-1707450	0	0		Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-1675796	0	0		Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Lease & Loan Insurance Services Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1262960	0	0		Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0606803	0	0		GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0556144	0	0		GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Group Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Holdings Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Caduceus Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0412245	0	0		Lavenham Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Gabinete Marketform SL	ESP	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Australia Pty Limited	AUS	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Studio Marketform SRL	ITA	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Management Services Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Managing Agency Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Trust Company Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1475936	0	0		AAG Holding Company, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	0
0		0	45-3988240	0	0		FT Liquidation, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	IL	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	52-2179330	0	0		Skipjack Marina Corp	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	74-2180806	0	0		United Teacher Associates, Ltd	TX	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0084	American Financial Group, Inc.	63479	58-0869673	0	0		United Teacher Associates Insurance Company	TX	IA	United Teacher Associates, Ltd.	Ownership	100.000	American Financial Group, Inc.	0

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0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	71404	47-0463747	0	0		Continental General Insurance Company	OH	IA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-4110027	0	0		United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	14084	27-4395897	0	0		Livestock Market Enhancement Risk Retention Group	NV	IA	United States Commodities Producers LLC	Ownership	1.000	American Financial Group, Inc.	2
0		0	27-2354685	0	0		United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	14084	27-4395897	0	0		Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	99.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0627464	0	0		Premier International Insurance Company	TCA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH		American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	20-5173494	0	0		Brothers Le Pavillon, LLC	DE	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5173589	0	0		Brothers Le Pavillon (SPE), LLC	DE	DS	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	0
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4498054	0	0		Crescent Centre Apartments	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0

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0		0		0	0		Financiadora de Primas Condor, S.A. de C.V.	MEX	DS	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	3
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Warranty Company of Canada Inc.	CAN	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC - Sorrento, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1228726	0	0		Great American Claims Services, Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	38024	31-0974853	0	0		Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other	0.000	American Financial Group, Inc.	4
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Insurance (GB) Limited	GBR	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1263251	0	0		Key Largo Group, Inc.	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607394	0	0001301106	NASDAQ	National Interstate Corporation	OH	DS	Great American Insurance Company	Ownership	51.700	American Financial Group, Inc.	0
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	66-0660039	0	0		Hudson Management Group, Ltd.	VIR	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0

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0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	43-1254631	0	0		TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Vanliner Reinsurance Limited	BMU	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5546054	0	0		Safety Claims and Litigation Services, LLC	MT	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-2226948	0	0		Pinecrest Place LLC	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	72-1331800	0	0		Strategic Comp Holdings, L.L.C.	LA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4517754	0	0		Strategic Comp Services, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	32-0050970	0	0		Strategic Comp, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0

Asterisk	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.
5	Company is affiliated but not owned.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	658,272	83,749	12.7	12.9
2. Allied lines	726,010,056	893,553,663	123.1	166.7
3. Farmowners multiple peril	19,896,339	6,253,501	31.4	48.0
4. Homeowners multiple peril	0	176,021	0.0	0.0
5. Commercial multiple peril	40,038,293	21,872,782	54.6	45.0
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	3,533,173	1,349,741	38.2	(6.6)
9. Inland marine	27,540,184	14,480,356	52.6	44.2
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	0	0	0.0	0.0
11.2. Medical professional liability - claims-made	0	0	0.0	0.0
12. Earthquake	165,049	(3,612)	(2.2)	53.8
13. Group accident and health	33,828,080	16,005,094	47.3	56.8
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	1,100,098	6,653,039	604.8	53.9
17.1 Other liability-occurrence	126,052,764	20,148,752	16.0	20.4
17.2 Other liability-claims made	145,149,504	40,383,828	27.8	49.0
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability-occurrence	1,158,932	1,255,536	108.3	2,832.6
18.2 Products liability-claims made	0	(1,754)	0.0	0.0
19.1, 19.2 Private passenger auto liability	0	5,909	0.0	3,056.2
19.3, 19.4 Commercial auto liability	10,696,791	6,859,256	64.1	46.7
21. Auto physical damage	2,224,928	1,431,426	64.3	23.8
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	62,276,026	21,832,409	35.1	28.7
24. Surety	63,231,041	22,694,503	35.9	36.0
26. Burglary and theft	464,278	(87,305)	(18.8)	28.6
27. Boiler and machinery	1,698,872	472,757	27.8	(4.1)
28. Credit	71,842,739	19,791,294	27.5	54.2
29. International	0	0	0.0	0.0
30. Warranty	9,947,424	1,216,106	12.2	30.4
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	5,536,811	3,606,879	65.1	46.4
35. Totals	1,353,049,656	1,100,033,931	81.3	106.6
DETAILS OF WRITE-INS				
3401. Collateral protection	5,371,405	3,541,030	65.9	46.6
3402. Supplemental unemployment	165,406	65,850	39.8	18.1
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	5,536,811	3,606,879	65.1	46.4

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	307,846	779,864	774,247
2. Allied lines	832,970,610	966,082,944	922,953,370
3. Farmowners multiple peril	6,980,029	19,460,839	18,321,079
4. Homeowners multiple peril	(58,229)	0	0
5. Commercial multiple peril	16,016,615	42,939,582	38,358,964
6. Mortgage guaranty	0	0	0
8. Ocean marine	1,624,446	3,852,058	4,193,992
9. Inland marine	8,377,692	25,120,413	29,557,185
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	67,661	179,083	153,506
13. Group accident and health	9,751,620	26,958,203	25,508,400
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	644,764	1,089,365	1,290,765
17.1 Other liability-occurrence	38,435,538	128,158,777	115,548,714
17.2 Other liability-claims made	51,398,214	148,862,368	133,618,331
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	564,453	1,714,139	62,080
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	(1,277)
19.3 19.4 Commercial auto liability	3,978,410	10,593,747	11,591,068
21. Auto physical damage	1,013,445	2,227,389	2,297,228
22. Aircraft (all perils)	0	0	0
23. Fidelity	26,790,954	63,216,144	59,760,340
24. Surety	23,151,642	65,763,137	64,487,081
26. Burglary and theft	205,769	436,845	433,760
27. Boiler and machinery	637,175	1,675,002	1,673,526
28. Credit	26,710,689	70,578,880	72,620,020
29. International	0	0	0
30. Warranty	4,629,640	11,241,779	11,902,955
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	(3,545,912)	(294,040)	(1,632,900)
35. Totals	1,050,653,071	1,590,636,518	1,513,472,432
DETAILS OF WRITE-INS			
3401. Collateral protection	(3,636,537)	(504,957)	(1,739,763)
3402. Supplemental unemployment	90,625	210,917	106,863
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	(3,545,912)	(294,040)	(1,632,900)

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2013 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2010 + Prior	646,228	805,673	1,451,901	224,185	4,152	228,337	489,384	3,371	720,163	1,212,918	67,341	(77,987)	(10,646)
2. 2011	119,847	210,063	329,911	68,317	4,926	73,243	88,521	2,493	164,616	255,630	36,990	(38,029)	(1,038)
3. Subtotals 2011 + Prior	766,075	1,015,736	1,781,812	292,502	9,078	301,580	577,904	5,864	884,779	1,468,548	104,331	(116,015)	(11,684)
4. 2012	176,254	398,034	574,289	153,152	24,989	178,141	109,207	12,980	258,145	380,332	86,104	(101,920)	(15,816)
5. Subtotals 2012 + Prior	942,330	1,413,771	2,356,100	445,654	34,067	479,721	687,111	18,844	1,142,925	1,848,880	190,435	(217,935)	(27,500)
6. 2013	XXX	XXX	XXX	XXX	282,387	282,387	XXX	250,919	392,437	643,356	XXX	XXX	XXX
7. Totals	942,330	1,413,771	2,356,100	445,654	316,454	762,108	687,111	269,763	1,535,362	2,492,236	190,435	(217,935)	(27,500)
8. Prior Year-End's Surplus As Regards Policyholders	1,469,645										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 20.2 %	2. (15.4)%	3. (1.2)%
													Col. 13, Line 7 Line 8
													4. (1.9)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.
2.
3.
4.

Bar Code:

* 1 6 6 9 1 2 0 1 3 4 9 0 0 0 0 0 3 *

* 1 6 6 9 1 2 0 1 3 4 5 5 0 0 0 0 3 *

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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. Equities and deposits in pools and associations	8,896,918	1,845,975	7,050,944	6,931,922
2505. Other assets and receivables	8,534,602	8,293,219	241,384	3,180,615
2506. Intangibles	10,717,568	10,717,568	0	0
2597. Summary of remaining write-ins for Line 25	28,149,088	20,856,761	7,292,327	10,112,537

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX	11,501	15,015	0	0	12,251	12,703
58005. SGP SINGAPORE	XXX	11,813	0	18,389	7,461	506	18,964
58006. GTM GUATEMALA	XXX	0	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	23,314	15,015	18,389	7,461	12,757	31,667

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	50,608,585	50,556,627
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	4,036,664	2,647,697
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	3,566,156	298,710
5. Deduct amounts received on disposals	6,166,155	298,710
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	1,694,185	2,595,740
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	50,351,065	50,608,585
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	50,351,065	50,608,585

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	160,767,605	112,036,413
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	53,563,500
2.2 Additional investment made after acquisition	3,561,988	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	62	458
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	22,812,471	4,832,765
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	141,517,184	160,767,605
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	141,517,184	160,767,605
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	141,517,184	160,767,605

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	48,596,933	23,722,486
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	26,423,872	34,224,503
2.2 Additional investment made after acquisition	8,341,676	23,743,381
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(1,213,527)	3,398,087
6. Total gain (loss) on disposals	273,150	379,215
7. Deduct amounts received on disposals	18,927,061	36,870,742
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	63,495,041	48,596,933
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	63,495,041	48,596,933

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	3,556,886,457	3,587,363,356
2. Cost of bonds and stocks acquired	656,230,390	504,516,300
3. Accrual of discount	10,920,818	11,135,102
4. Unrealized valuation increase (decrease)	(3,160,569)	80,649,012
5. Total gain (loss) on disposals	105,345,628	144,204,517
6. Deduct consideration for bonds and stocks disposed of	646,605,451	658,159,076
7. Deduct amortization of premium	11,807,868	16,990,927
8. Total foreign exchange change in book/adjusted carrying value	(12,500)	356,000
9. Deduct current year's other than temporary impairment recognized	3,773,301	96,187,823
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,664,023,603	3,556,886,457
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,664,023,603	3,556,886,457

SCHEDULE D - PART 1B

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

	1 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)	2,327,795,661	558,592,572	608,011,842	1,895,379	2,467,029,723	2,327,795,661	2,280,271,770	2,631,407,659
2. Class 2 (a)	245,722,518	26,069,473	4,503,493	3,637,193	251,825,062	245,722,518	270,925,691	245,615,772
3. Class 3 (a)	34,372,851	7,145,710	4,953,152	1,486,515	28,699,744	34,372,851	38,051,924	31,405,084
4. Class 4 (a)	45,612,641	12,380,242	6,269,786	(6,175,667)	30,915,807	45,612,641	45,547,430	21,104,544
5. Class 5 (a)	22,538,444	0	4,732,675	426,462	24,697,475	22,538,444	18,232,231	21,530,864
6. Class 6 (a)	4,430,909	0	531,763	(517,079)	2,781,609	4,430,909	3,382,067	2,799,195
7. Total Bonds	2,680,473,026	604,187,995	629,002,711	752,803	2,805,949,422	2,680,473,026	2,656,411,113	2,953,863,119
PREFERRED STOCK								
8. Class 1	22,495,612	2,500,000	2,765,340	(227,753)	32,963,863	22,495,612	22,002,519	22,978,648
9. Class 2	85,973,663	8,416,210	0	(4,105,549)	66,830,876	85,973,663	90,284,324	72,972,757
10. Class 3	17,555,638	4,500,000	0	(435,743)	16,221,056	17,555,638	21,619,895	13,380,083
11. Class 4	18,034,763	0	5,313,340	(2,424,097)	15,534,850	18,034,763	10,297,326	3,353,630
12. Class 5	0	0	0	960,000	0	0	0	3,592,880
13. Class 6	0	0	0	0	0	0	960,000	0
14. Total Preferred Stock	144,059,676	15,416,210	8,078,680	(6,233,142)	131,550,645	144,059,676	145,164,064	116,277,997
15. Total Bonds and Preferred Stock	2,824,532,702	619,604,205	637,081,391	(5,480,339)	2,937,500,066	2,824,532,702	2,801,575,177	3,070,141,116

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....155,920,868; 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	155,920,868	XXX	155,920,868	52,950	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	529,661,965	166,262,421
2. Cost of short-term investments acquired	1,069,158,393	1,563,716,108
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	1,442,899,490	1,200,316,564
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	155,920,868	529,661,965
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	155,920,868	529,661,965

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(44,700)
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	0
4.	Total gain (loss) on termination recognized	397,800
5.	Considerations received (paid) on terminations	397,800
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	(395,200)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(439,900)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(439,900)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

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	(439,900)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(439,900)
4.	Part D, Section 1, Column 5	0	
5.	Part D, Section 1, Column 6	(439,900)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check		
7.	Part A, Section 1, Column 16	(439,900)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(439,900)
10.	Part D, Section 1, Column 8	0	
11.	Part D, Section 1, Column 9	(439,900)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check		
13.	Part A, Section 1, Column 21	4,000	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	4,000	
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	77,835,117	32,227,212
2. Cost of cash equivalents acquired	16,085,525	164,556,810
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	61,746,133	118,948,906
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,174,509	77,835,117
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	32,174,509	77,835,117

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	St Louis	MO	11/30/1999	Worldwide Building, St Louis	0	0	0	2,020
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	381,366
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge	0	0	0	12,615
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Gramd Resort LLC	0	0	0	55,739
Building, Land, and Improvements	Florida City	FL	09/24/2009	Florida City Center	0	0	0	7,064
0199999. Totals					0	0	0	458,804
0399999. Totals					0	0	0	458,804

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
Embassy Suites Nashville	Nashville	TN		10/25/2012	4.650	0	762,942	9,100,000
Miami Beach Marina	Miami	FL		11/22/2011	6.150	0	2,450,000	18,427,500
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	0	3,212,942	27,527,500
0899999. Total - Mortgages in Good Standing				XXX	XXX	0	3,212,942	27,527,500
3399999. Total Mortgages				XXX	XXX	0	3,212,942	27,527,500

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	09/12/2013	120,413	0	0	0	0	0	0	120,413	120,413	0	0	0
JQH- Murfreesboro	Murfreesboro	TN		08/16/2007	09/03/2013	115,752	0	0	0	0	0	0	115,752	115,752	0	0	0
One East Fourth, Inc.	Cincinnati	OH		12/30/2008	09/25/2013	194,301	0	0	0	0	0	0	194,301	194,301	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	09/25/2013	62,379	0	0	0	0	0	0	62,379	62,379	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	09/12/2013	41,421	0	0	0	0	0	0	41,421	41,421	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	09/12/2013	72,320	0	0	0	0	0	0	72,320	72,320	0	0	0
Elitch Gardens	Denver	Co		05/01/2012	09/12/2013	70,458	0	0	0	0	0	0	70,458	70,458	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	09/12/2013	54,090	0	0	0	0	0	0	54,090	54,090	0	0	0
0299999. Total - Mortgages With Partial Repayments						731,135	0	0	0	0	0	0	731,135	731,135	0	0	0
0599999. Total Mortgages						731,135	0	0	0	0	0	0	731,135	731,135	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	0	0	39,865	0	0	1.8
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010	0	0	57,864	0	0	1.0
000000 00 0	Pineapple Square Properties, LLC	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006	0	0	42,093	0	0	8.0
000000 00 0	River Cities Capital Fund IV LP	Cincinnati	OH	River Cities Capital Management IV, LLC		09/30/2012	0	0	134,640	0	0	3.5
000000 00 0	River Cities Capital Fund V LP	Cincinnati	OH	River Cities Capital Management V, LLC		08/30/2013	0	0	150,000	0	0	1.6
000000 00 0	NB Strategic Co Investment Partners II LP	New York	NY	NB Strategic Co Investment Partners II LP		10/01/2012	0	0	105,259	0	0	0.4
000000 00 0	Vida Side Pocket I, LP	Austin	TX	Vida Side Pocket I, LP		11/05/2012	0	0	270,000	0	0	14.8
000000 00 0	Centrifuse Capital Fund I, LLC	Cincinnati	OH	Centrifuse Capital Fund I, LLC		06/28/2013	0	0	3,768	0	0	1.2
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	0	30,000	0	0	0	1.0
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	0	11,250	0	0	0	1.5
000000 00 0	OLG Investment Partners, LP	Atlanta	GA	OLG Investment Partners, LP		09/27/2013	0	2,362,032	0	0	0	28.5
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,403,282	803,489	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	0	0	4,500,000	0	0	30.0
3799999. Total - Any Other Class of Asset - Unaffiliated								0	4,500,000	0	0	XXX
3999999. Subtotal - Unaffiliated								2,403,282	5,303,489	0	0	XXX
4199999. Totals								2,403,282	5,303,489	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																			
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08	Wilmington	DE	Distribution	10/30/1996	07/02/2013	0	0	0	0	0	0	0	0	79,522	0	79,522	79,522	0
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	79,522	0	79,522	79,522	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Boston Ventures Limited Partnership V	Boston	MA	Distribution	09/30/1996	07/09/2013	3,054	0	0	0	0	0	0	3,054	3,054	0	0	0	8,029
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Distribution	06/25/2004	07/23/2013	62,377	0	0	0	0	0	0	62,377	62,377	0	0	0	19,623
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Distribution	01/08/2010	08/07/2013	101,171	0	0	0	0	0	0	101,171	101,171	0	0	0	25,125
000000 00 0	KKR EPM Co-Invest L.P.	Wilmington	DE	Write Off	12/21/2010	09/30/2013	2,918	0	0	0	0	0	0	2,918	0	0	(2,918)	(2,918)	0
000000 00 0	NB Strategic Co Investment Partners II LP	New York	NY	Distribution	10/01/2012	07/18/2013	77,980	0	0	0	0	0	0	77,980	77,980	0	0	0	0
000000 00 0	River Cities Capital Fund IV L.P.	Cincinnati	OH	Distribution	09/30/2012	07/24/2013	63,756	0	0	0	0	0	0	63,756	63,756	0	0	0	52,206
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							311,256	0	0	0	0	0	0	311,256	308,338	0	(2,918)	(2,918)	104,982
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	09/30/2013	65,030	0	0	0	0	0	0	65,030	65,030	0	0	0	0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							65,030	0	0	0	0	0	0	65,030	65,030	0	0	0	0
Any Other Class of Asset - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company	02/01/1999	09/25/2013	1,122,300	0	0	0	0	0	0	1,122,300	1,122,300	0	0	0	0

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							1,122,300	0	0	0	0	0	0	1,122,300	1,122,300	0	0	0	0
3999999. Subtotal - Unaffiliated							311,256	0	0	0	0	0	0	311,256	387,860	0	76,604	76,604	104,982
4099999. Subtotal - Affiliated							1,187,330	0	0	0	0	0	0	1,187,330	1,187,330	0	0	0	0
4199999. Totals							1,498,586	0	0	0	0	0	0	1,498,586	1,575,190	0	76,604	76,604	104,982

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 MH 0	U.S. TREASURY NOTES 2.25 01/31/2015		12/31/2012	GOLDMAN SACHS & CO		0	0	(62)	1
0599999.	Total - Bonds - U.S. Government					0	0	(62)	XXX
Bonds - U.S. States, Territories and Possessions									
93974C L7 3	WA ST REF SER R 4.00 07/01/2028		08/28/2013	WELLS FARGO BROKERAGE SERVICES		970,000	1,000,000	6,889	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					970,000	1,000,000	6,889	XXX
Bonds - U.S. Special Revenue and Special Assessment									
646136 TQ 4	NJ ST TRN TR AUTH C 0.00 12/15/2031		09/06/2013	MORGAN KEEGAN		953,275	2,500,000	0	1FE
64966W DH 7	NYC NY HSG DEV B1 5.00 7/01/2024		08/30/2013	JP MORGAN SECURITIES INC		3,790,290	3,500,000	0	1FE
64986A TY 7	NY ST ENVIR FACS B 4.75 06/15/2032		09/04/2013	BARCLAYS CAPITAL		4,014,000	4,000,000	44,306	1FE
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043		07/11/2013	BARCLAYS CAPITAL		5,686,725	5,500,000	0	1FE
756872 HT 7	RED RIVER TX EDU FIN 5.00 03/15/2025		08/28/2013	JP MORGAN SECURITIES INC		543,680	500,000	0	1FE
756872 HV 2	RED RIVER TX EDU FIN 5.00 03/15/2027		08/28/2013	JP MORGAN SECURITIES INC		528,230	500,000	0	1FE
924190 FR 7	VT HSG FIN AGY C 4.00 11/01/2043		07/12/2013	RAYMOND JAMES & ASSOCIATES		2,108,860	2,000,000	0	1FE
92812Q 7J 0	VA HSG DEV AUTH 4.875 10/01/2031		08/28/2013	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	0	1FE
95662M T8 3	WV HSG DEV B AMT 4.35 11/01/2027		09/27/2013	MORGAN KEEGAN		1,000,000	1,000,000	0	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					19,625,060	20,500,000	44,306	XXX
Bonds - Industrial and Miscellaneous									
00190Y AG 0	ARES 2013-2A C CLO FLT 07/28/2025	R	06/28/2013	GOLDMAN SACHS		1,902,090	2,000,000	0	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		07/29/2013	JEFFERIES & CO		2,000,000	2,000,000	0	2FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		09/13/2013	RBS SECURITIES/GREENWICH		3,278,018	3,961,351	10,756	1Z
05533R DA 0	BCAP 2011-RR1 7A3 SEQ SSNR 2.6425 35 RE		06/27/2013	SANDLER & O'NEIL PARTNERS		(662,531)	(662,945)	(49)	1FE
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		09/18/2013	RBS SECURITIES/GREENWICH		4,733,101	6,517,178	23,896	1AM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		07/10/2013	RBS SECURITIES/GREENWICH		4,915,663	4,863,983	10,404	2FM
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	07/22/2013	RBS SECURITIES/GREENWICH		624,603	628,333	0	1FE
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		09/10/2013	RBS SECURITIES/GREENWICH		5,220,385	5,143,236	9,429	3AM
12669D D8 8	CWALT 2003-2CB 1A1 SEQ 5.75 03/25/33		08/14/2013	CITIGROUP		6,318,519	6,171,936	17,744	1AM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		07/17/2013	RBS SECURITIES/GREENWICH		1,498,531	1,686,110	5,655	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		09/23/2013	ROYAL BANK OF CANADA		1,864,472	2,367,584	22	1AM
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		06/30/2013	Capitalized Interest		27,412	27,412	0	4Z
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		09/30/2013	Capitalized Interest		27,647	27,647	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		07/02/2013	Private Placement		46,195	46,195	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		07/18/2013	Private Placement		13,198	13,198	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		07/22/2013	Private Placement		39,595	39,595	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		07/29/2013	Private Placement		56,094	56,094	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/05/2013	Private Placement		221,075	221,075	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/05/2013	Private Placement		263,970	263,970	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/05/2013	Private Placement		59,393	59,393	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/05/2013	Private Placement		44,545	44,545	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/05/2013	Private Placement		428,951	428,951	0	4Z

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)
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/15/2013	Private Placement		98,989	98,989	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/15/2013	Private Placement		95,689	95,689	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/21/2013	Private Placement		49,494	49,494	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/29/2013	Private Placement		65,992	65,992	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		09/03/2013	Private Placement		798,508	798,508	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		09/03/2013	Private Placement		98,989	98,989	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		09/24/2013	Private Placement		24,601	24,601	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		09/24/2013	Private Placement		49,201	49,201	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		09/30/2013	Private Placement		275,633	467,414	0	4Z
3622NH AC 9	GSCI 2007-1A C CLO FLT 01/21/2020		07/03/2013	RBC		998,125	1,000,000	8,723	1FE
3622NH AC 9	GSCI 2007-1A C CLO FLT 01/21/2020		07/11/2013	RBC		998,125	1,000,000	9,506	1FE
36828Q QH 2	GECMC 2005-C4 AJ MEZ CSTR 11/2045		07/30/2013	CITIGROUP		1,465,313	1,500,000	0	1FM
36242D T6 0	GSMPS 2005-RP2 1AS IO INV 03/25/35		05/10/2013	CANTOR FITZGERALD & CO		0	0	(166)	4FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	07/22/2013	RBS SECURITIES/GREENWICH		1,193,613	1,218,750	807	1FE
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		09/03/2013	RBS SECURITIES/GREENWICH		3,110,642	3,613,087	3,011	4AM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		07/26/2013	Capital Interest		3,801	7,587	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		08/26/2013	Capital Interest		3,914	7,670	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/26/2013	Capital Interest		3,965	7,465	0	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		05/26/2013	Capital Interest		(27,638)	8	0	1FM
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201		07/24/2013	Private Placement		2,025,000	2,025,000	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201		07/31/2013	Capitalized Interest		999	999	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201		08/31/2013	Capitalized Interest		3,441	3,441	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201		09/30/2013	Capitalized Interest		3,308	3,308	0	4Z
55818K AL 5	MDPK 2013-11A C CLO FLT 10/23/2025	R	08/16/2013	BANC OF AMERICA SECURITIES		1,937,400	2,000,000	0	4Z
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		08/01/2013	WELLS FARGO BROKERAGE SERVICES		1,846,725	1,981,067	178	1FM
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024	R	06/26/2013	DEUTSCHE BANK		0	0	(8)	1FE
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020	R	07/11/2013	CITIGROUP		1,500,000	1,500,000	0	2FE
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/06/2013	RBS SECURITIES/GREENWICH		15,332,203	17,203,042	2,784	1Z
682222 ZZ 0	LAI/OLG FINANCE TL 14.00 12/31/2018		09/30/2013	Private Placement		1,013,403	1,034,084	0	4Z
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036		05/24/2013	GOLDMAN SACHS		0	0	(33)	6FE
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		07/17/2013	RBS SECURITIES/GREENWICH		500,878	519,044	868	4AM
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044		08/15/2013	ROYAL BANK OF CANADA		1,857,500	2,000,000	833	1FE
85172G AB 3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065		07/03/2013	BANC OF AMERICA SECURITIES		3,371,297	3,500,000	13,004	1FE
871577 ZZ 8	SYNERGY 6.50 9/3/2015		08/27/2013	Private Placement		1,925,325	1,935,000	0	3Z
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018		07/17/2013	JEFFERIES & CO		1,000,000	1,000,000	0	4FE
88314R AA 4	TMCL 2013-1A A SEQ 3.9 09/20/2038	R	09/13/2013	BANC OF AMERICA SECURITIES		4,228,220	4,250,000	0	1FE
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		07/15/2013	GOLDMAN SACHS		848,457	710,000	26,576	2FE
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		07/16/2013	CITIGROUP		2,102,223	1,750,000	65,929	2FE
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		07/17/2013	DEUTSCHE BANK		2,405,380	2,000,000	76,806	2FE
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		07/18/2013	JP MORGAN SECURITIES INC		2,392,520	2,000,000	77,292	2FE

Statement for September 30, 2013 of the **GREAT AMERICAN INSURANCE COMPANY**

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)
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		07/19/2013	CITIGROUP		3,521,610	3,000,000	116,667	2FE
88732J AS 7	TIME WARNER CABLE 8.25 04/01/2019		07/12/2013	BANC OF AMERICA SECURITIES		585,120	500,000	12,146	2FE
88732J AS 7	TIME WARNER CABLE 8.25 04/01/2019		07/12/2013	WELLS FARGO BROKERAGE SERVICES		2,340,820	2,000,000	48,583	2FE
88732J AS 7	TIME WARNER CABLE 8.25 04/01/2019		07/19/2013	CITIGROUP		3,457,680	3,000,000	77,688	2FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		08/01/2013	CS FIRST BOSTON		1,000,000	1,000,000	0	1FE
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24	R	08/13/2013	DEUTSCHE BANK		2,918,100	3,000,000	0	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					100,345,488	103,923,270	619,051	XXX
8399997.	Total - Bonds - Part 3					120,940,549	125,423,270	670,184	XXX
8399999.	Total - Bonds					120,940,549	125,423,270	670,184	XXX
Preferred Stocks - Industrial and Miscellaneous									
064058 AB 6	BANK OF NY MELLON D 4.50		06/12/2013	JP MORGAN SECURITIES INC.	0.000	0	0.00	11,250	P2UFE
486606 70 0	KAYNE ANDERSON 4.60 10/01/2021		09/09/2013	BANC OF AMERICA SECURITIES	100,000.000	2,500,000	0.00	0	RP1UFE
61762V 20 0	MORGAN STANLEY 7.125 E		09/25/2013	MORGAN STANLEY	180,000.000	4,500,000	0.00	0	P3UFE
902973 83 3	US BANCORP 6.50		08/21/2013	BARCLAYS CAPITAL	5,000.000	127,750	0.00	0	P2UFE
902973 83 3	US BANCORP 6.50		08/21/2013	WILLIAM BLAIR & COMPANY	25,000.000	641,250	0.00	0	P2UFE
902973 83 3	US BANCORP 6.50		08/26/2013	IMPERIAL CAPITAL	120,000.000	3,110,400	0.00	0	P2UFE
949746 55 6	WELLS FARGO CO 5.85		07/15/2013	WELLS FARGO BROKERAGE SERVICES	120,000.000	3,000,000	0.00	0	P2UFE
949746 87 9	WELLS FARGO CO J 8.00		08/21/2013	BARCLAYS CAPITAL	14,279.000	404,810	0.00	0	P2UFE
949746 87 9	WELLS FARGO CO J 8.00		08/21/2013	WILLIAM BLAIR & COMPANY	40,000.000	1,132,000	0.00	0	P2UFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					15,416,210	XXX	11,250	XXX
8999997.	Total - Preferred Stocks - Part 3					15,416,210	XXX	11,250	XXX
8999999.	Total - Preferred Stocks					15,416,210	XXX	11,250	XXX
Common Stocks - Industrial and Miscellaneous									
037347 10 1	ANWORTH MORTGAGE ASSET CORP		07/08/2013	INTERSTATE GROUP	12,000.000	57,662	XXX	0	L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		08/27/2013	INTERSTATE GROUP	75,700.000	340,983	XXX	0	L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		09/03/2013	INTERSTATE GROUP	6,700.000	29,705	XXX	0	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		07/05/2013	INTERSTATE GROUP	65,000.000	958,055	XXX	0	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		07/08/2013	INTERSTATE GROUP	20,000.000	297,760	XXX	0	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		07/09/2013	INTERSTATE GROUP	18,947.000	280,359	XXX	0	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		07/10/2013	INTERSTATE GROUP	3,200.000	47,624	XXX	0	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		08/29/2013	INTERSTATE GROUP	6,500.000	98,076	XXX	0	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		09/03/2013	INTERSTATE GROUP	94,340.000	1,416,289	XXX	0	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		09/04/2013	INTERSTATE GROUP	5,050.000	76,444	XXX	0	L
12673A 10 8	CYS INVESTMENTS INC		07/05/2013	INTERSTATE GROUP	30,000.000	247,005	XXX	0	L
12673A 10 8	CYS INVESTMENTS INC		07/09/2013	FRIEDMAN BILLINGS RAMSEY	15,000.000	125,166	XXX	0	L
12673A 10 8	CYS INVESTMENTS INC		07/10/2013	INTERSTATE GROUP	30,000.000	247,695	XXX	0	L
12673A 10 8	CYS INVESTMENTS INC		08/01/2013	INTERSTATE GROUP	275,000.000	2,195,518	XXX	0	L
12673A 10 8	CYS INVESTMENTS INC		08/02/2013	INTERSTATE GROUP	250,000.000	2,009,300	XXX	0	L
140661 10 9	CAPMARK FINANCIAL GROUP INC		07/17/2013	Liquidation	528.000	3,284	XXX	0	L
46131B 10 0	INVESCO MORTGAGE CAPITAL		07/05/2013	DEUTSCHE BANK	40,000.000	592,908	XXX	0	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)
46131B 10 0	INVESCO MORTGAGE CAPITAL		07/09/2013	FRIEDMAN BILLINGS RAMSEY	15,000.000	233,739	XXX	0	L
46131B 10 0	INVESCO MORTGAGE CAPITAL		07/10/2013	FRIEDMAN BILLINGS RAMSEY	6,000.000	94,064	XXX	0	L
76169C 10 0	REXFORD INDUSTRIAL REALTY INC		07/19/2013	FRIEDMAN BILLINGS RAMSEY	45,000.000	630,000	XXX	0	L
90187B 10 1	TWO HARBORS INVESTMENT CORP		07/05/2013	RAYMOND JAMES & ASSOCIATES	8,000.000	76,703	XXX	0	L
90187B 10 1	TWO HARBORS INVESTMENT CORP		07/09/2013	FRIEDMAN BILLINGS RAMSEY	19,000.000	190,561	XXX	0	L
90187B 10 1	TWO HARBORS INVESTMENT CORP		07/10/2013	INTERSTATE GROUP	41,000.000	405,367	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					10,654,267	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					10,654,267	XXX	0	XXX
9799999.	Total - Common Stocks					10,654,267	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					26,070,477	XXX	11,250	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					147,011,026	XXX	681,434	XXX

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

Statement for September 30, 2013 of the **GREAT AMERICAN 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 Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
31287M US 7	FGLMC C62393 PT 6.5 1/1/2032		07/15/2013	MBS Paydown 0.0		45,480	45,480	45,466	45,425	0	52	0	52	0	45,480	0	0	0	1,724	01/01/2032	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		07/25/2013	MBS Paydown 0.01254438		300	300	300	299	0	(0)	0	(0)	0	300	0	0	0	10	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		08/25/2013	MBS Paydown 0.01138099		5,817	5,817	5,816	5,797	0	(2)	0	(2)	0	5,817	0	0	0	233	05/01/2031	1
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		09/25/2013	MBS Paydown 0.01133402		235	235	235	234	0	(0)	0	(0)	0	235	0	0	0	11	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		07/25/2013	MBS Paydown 0.01355483		104	104	104	74	0	(9)	0	(9)	0	104	0	0	0	4	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		08/25/2013	MBS Paydown 0.01352025		105	105	104	74	0	(9)	0	(9)	0	105	0	0	0	4	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		09/25/2013	MBS Paydown 0.01348547		105	105	105	74	0	(9)	0	(9)	0	105	0	0	0	5	05/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		07/25/2013	MBS Paydown 0.0147147		395	395	402	399	0	(1)	0	(1)	0	395	0	0	0	15	09/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		08/25/2013	MBS Paydown 0.01467508		396	396	404	400	0	(1)	0	(1)	0	396	0	0	0	17	09/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		09/25/2013	MBS Paydown 0.01463524		398	398	406	403	0	(1)	0	(1)	0	398	0	0	0	19	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		07/25/2013	MBS Paydown 0.01920006		119	119	119	108	0	(1)	0	(1)	0	119	0	0	0	4	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		08/25/2013	MBS Paydown 0.01783179		3,421	3,421	3,415	3,101	0	(43)	0	(43)	0	3,421	0	0	0	137	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		09/25/2013	MBS Paydown 0.01628006		3,879	3,879	3,873	3,517	0	(76)	0	(76)	0	3,879	0	0	0	175	09/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		07/25/2013	MBS Paydown 0.01297178		122	122	125	114	0	(0)	0	(0)	0	122	0	0	0	5	10/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		08/25/2013	MBS Paydown 0.01068336		9,154	9,154	9,390	8,530	0	(979)	0	(979)	0	9,154	0	0	0	397	10/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		09/25/2013	MBS Paydown 0.01065821		101	101	103	94	0	(0)	0	(0)	0	101	0	0	0	5	10/01/2031	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		07/25/2013	MBS Paydown 0.00377524		75	75	76	68	0	(0)	0	(0)	0	75	0	0	0	3	09/01/2032	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		08/25/2013	MBS Paydown 0.0037669		75	75	76	68	0	(0)	0	(0)	0	75	0	0	0	3	09/01/2032	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		09/25/2013	MBS Paydown 0.00375852		75	75	76	69	0	(0)	0	(0)	0	75	0	0	0	3	09/01/2032	1
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32		07/20/2013	MBS Paydown 0.04289783		46,321	46,321	46,929	46,383	0	(117)	0	(117)	0	46,321	0	0	0	1,486	03/20/2032	1
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32		08/20/2013	MBS Paydown 0.0344442		45,751	45,751	46,352	45,812	0	(97)	0	(97)	0	45,751	0	0	0	1,678	03/20/2032	1
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32		09/20/2013	MBS Paydown 0.02776603		36,142	36,142	36,617	36,191	0	(54)	0	(54)	0	36,142	0	0	0	1,491	03/20/2032	1
83162C FD 0	SBAP 1994-20C 1 6.875 03/01/2014		09/01/2013	MBS Paydown 0.002235905		8,646	8,646	8,646	8,646	0	0	0	0	0	8,646	0	0	0	594	03/01/2014	1
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017		09/01/2013	MBS Paydown 0.022478188		10,291	10,291	10,188	10,234	0	0	0	0	0	10,291	0	0	0	736	03/01/2017	1
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		07/05/2013	Sinking Fund Redemption 100.0.		34,138	34,138	34,138	34,138	0	0	0	0	0	34,138	0	0	0	250	04/05/2018	1Z
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		08/05/2013	Sinking Fund Redemption 100.0.		34,138	34,138	34,138	34,138	0	0	0	0	0	34,138	0	0	0	250	04/05/2018	1Z
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		09/05/2013	Sinking Fund Redemption 100.0.		34,138	34,138	34,138	34,138	0	0	0	0	0	34,138	0	0	0	250	04/05/2018	1Z
0599999.	Total - Bonds - U.S. Government					319,919	319,919	321,740	318,525	0	(1,347)	0	(1,347)	0	319,919	0	0	0	9,508	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13062R HZ 4	CALIFORNIA ST VET 4.90 12/01/2025		09/01/2013	Partial Call 100.0		4,150,000	4,150,000	4,150,000	4,150,281	0	(21)	0	(21)	0	4,150,000	0	0	0	152,513	12/01/2025	1FE
646039 EG 8	NJ ST MBIA IBC 5.50 08/01/2013		08/01/2013	Maturity 100.0		2,000,000	2,000,000	2,220,300	2,003,839	0	(26,815)	0	(26,815)	0	2,000,000	0	0	0	110,000	08/01/2013	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					6,150,000	6,150,000	6,370,300	6,154,120	0	(26,836)	0	(26,836)	0	6,150,000	0	0	0	262,513	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
476575 2N 4	JERSEY CITY REF E 5.38 09/01/2016		09/01/2013	Sinking Fund Redemption 100.0.		1,040,000	1,040,000	997,932	1,020,422	0	22,347	0	22,347	0	1,040,000	0	0	0	55,952	09/01/2016	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					1,040,000	1,040,000	997,932	1,020,422	0	22,347	0	22,347	0	1,040,000	0	0	0	55,952	XXX	XXX

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)
Bonds - U.S. Special Revenue and Special Assessment																					
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024		07/01/2013	Partial Call 101.0		348,450	345,000	340,917	340,554	0	4,827	0	4,827	0	345,404	0	3,046	3,046	15,353	01/01/2024	1FE
04057P AQ 1	AZ SCH FACS 5.00 09/01/2013		09/01/2013	Maturity 100.0		2,500,000	2,500,000	2,707,725	2,507,920	0	(31,559)	0	(31,559)	0	2,500,000	0	0	0	125,000	09/01/2013	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		08/01/2013	MBS Paydown 0.98655204		53,792	53,792	53,792	53,792	0	0	0	0	0	53,792	0	0	0	162	07/01/2043	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		09/01/2013	MBS Paydown 0.97309862		53,814	53,814	53,814	53,814	0	0	0	0	0	53,814	0	0	0	301	07/01/2043	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		07/01/2013	MBS Paydown 0.220301544		56,745	56,745	57,597	57,544	0	(790)	0	(790)	0	56,745	0	0	0	1,821	12/01/2039	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		08/01/2013	MBS Paydown 0.202628765		107,804	107,804	109,421	109,322	0	(1,529)	0	(1,529)	0	107,804	0	0	0	3,953	12/01/2039	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		09/01/2013	MBS Paydown 0.186671988		97,336	97,336	98,796	98,707	0	(1,382)	0	(1,382)	0	97,336	0	0	0	4,015	12/01/2039	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		07/01/2013	Partial Call 100.0		150,000	150,000	150,611	150,489	0	(518)	0	(518)	0	150,000	0	0	0	6,531	08/01/2028	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		08/01/2013	Partial Call 100.0		145,000	145,000	145,591	145,473	0	(501)	0	(501)	0	145,000	0	0	0	6,888	08/01/2028	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		09/01/2013	Partial Call 100.0		85,000	85,000	85,346	85,277	0	(294)	0	(294)	0	85,000	0	0	0	4,374	08/01/2028	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		07/01/2013	MBS Paydown 0.96127387		7,795	7,795	7,795	7,795	0	0	0	0	0	7,795	0	0	0	38	02/01/2042	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		08/01/2013	MBS Paydown 0.95005823		5,608	5,608	5,608	5,608	0	0	0	0	0	5,608	0	0	0	41	02/01/2042	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		09/01/2013	MBS Paydown 0.90900942		20,524	20,524	20,524	20,524	0	0	0	0	0	20,524	0	0	0	200	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		07/01/2013	MBS Paydown 0.99015115		796	796	794	794	0	0	0	0	0	796	0	0	0	4	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		08/01/2013	MBS Paydown 0.98013833		5,006	5,006	4,994	4,994	0	2	0	2	0	5,006	0	0	0	37	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		09/01/2013	MBS Paydown 0.94718665		16,476	16,476	16,435	16,436	0	31	0	31	0	16,476	0	0	0	161	02/01/2042	1FE
130575 Z2 2	CA RURAL HOME MTG 5.45 02/01/48		08/01/2013	Partial Call 100.0		175,000	175,000	181,781	180,570	0	(5,870)	0	(5,870)	0	175,000	0	0	0	9,538	02/01/2048	1FE
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040		07/15/2013	Sinking Fund Redemption 100.0.		10,000	10,000	9,650	9,670	0	330	0	330	0	10,000	0	0	0	450	01/15/2040	1FE
19647P AB 9	COLORADO HSG 5.50 09/20/2036		09/20/2013	Sinking Fund Redemption 100.0.		5,000	5,000	5,013	5,010	0	(11)	0	(11)	0	5,000	0	0	0	275	09/20/2036	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		08/01/2013	MBS Paydown 0.998586		9,898	9,898	9,898	9,898	0	0	0	0	0	9,898	0	0	0	31	02/01/2044	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		09/01/2013	MBS Paydown 0.997164		9,954	9,954	9,954	9,954	0	0	0	0	0	9,954	0	0	0	58	02/01/2044	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		07/18/2013	Partial Call 100.0		850,000	850,000	884,890	878,988	0	(30,531)	0	(30,531)	0	850,000	0	0	0	22,950	11/15/2040	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		07/25/2013	Partial Call 100.0		635,000	635,000	661,065	656,655	0	(22,809)	0	(22,809)	0	635,000	0	0	0	17,639	11/15/2040	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		07/01/2013	Partial Call 100.0		60,000	60,000	64,452	63,624	0	(3,836)	0	(3,836)	0	60,000	0	0	0	1,575	06/01/2035	1FE
246395 NX 1	DE HSG AUTH B 4.05 07/01/2017		07/01/2013	Sinking Fund Redemption 100.0.		725,000	725,000	713,038	714,359	0	4,316	0	4,316	0	725,000	0	0	0	29,363	07/01/2017	1FE
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		07/01/2013	Sinking Fund Redemption 100.0.		30,000	30,000	31,188	31,015	0	(1,067)	0	(1,067)	0	30,000	0	0	0	1,470	07/01/2029	1FE
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		08/01/2013	Partial Call 100.0		5,000	5,000	5,198	5,169	0	(178)	0	(178)	0	5,000	0	0	0	265	07/01/2029	1FE
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		09/01/2013	Partial Call 100.0		5,000	5,000	5,198	5,169	0	(178)	0	(178)	0	5,000	0	0	0	286	07/01/2029	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		07/01/2013	Partial Call 40.393		14,138	35,000	12,994	14,141	0	349	0	349	0	14,138	0	0	0	0	07/01/2031	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		08/01/2013	Partial Call 40.5646		8,113	20,000	7,425	8,081	0	234	0	234	0	8,113	0	0	0	0	07/01/2031	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		09/01/2013	Partial Call 40.7364		12,221	30,000	11,138	12,121	0	403	0	403	0	12,221	0	0	0	0	07/01/2031	1FE
34073N U8 1	FLORIDA HSG 4.625 07/01/2031		07/01/2013	Partial Call 100.0		690,000	690,000	658,950	662,363	0	28,109	0	28,109	0	690,000	0	0	0	31,913	07/01/2031	1FE
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028		07/01/2013	Partial Call 100.0		330,000	330,000	356,565	350,326	0	(21,819)	0	(21,819)	0	330,000	0	0	0	16,500	07/01/2028	1FE
34074M GX 3	FL HSG 4.45 07/01/2026		07/01/2013	Partial Call 100.0		105,000	105,000	105,000	104,999	0	1	0	1	0	105,000	0	0	0	4,673	07/01/2026	1FE
34074M GZ 8	FL HSG 4.50 01/01/2029		07/01/2013	Sinking Fund Redemption 100.0.		340,000	340,000	367,261	362,275	0	(23,564)	0	(23,564)	0	340,000	0	0	0	15,300	01/01/2029	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
34160W HS 6	FL ST DEPT ENVIR-C 5.00 07/01/2013		07/01/2013	Maturity 100.0		3,095,000	3,095,000	3,336,503	3,095,000	0	(28,643)	0	(28,643)	0	3,095,000	0	0	0	154,750	07/01/2013	1FE
349257 DQ 5	FT WAYNE ARPT REF B 5.00 07/01/2013		07/01/2013	Maturity 100.0		860,000	860,000	849,379	860,000	0	1,258	0	1,258	0	860,000	0	0	0	43,000	07/01/2013	1FE
373539 ZB 4	GA ST HSG 5.00 06/01/2029		08/15/2013	Partial Call 100.0		40,000	40,000	42,768	42,248	0	(2,376)	0	(2,376)	0	40,000	0	0	0	1,411	06/01/2029	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		07/01/2013	MBS Paydown 0.970663356		35,654	35,654	35,654	35,654	0	0	0	0	0	35,654	0	0	0	239	07/01/2037	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		08/01/2013	MBS Paydown 0.939871666		123,167	123,167	123,167	123,167	0	0	0	0	0	123,167	0	0	0	1,094	07/01/2037	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		09/01/2013	MBS Paydown 0.920694006		76,711	76,711	76,711	76,711	0	0	0	0	0	76,711	0	0	0	848	07/01/2037	1FE
45129Y VE 3	IDAHO ST HSG 5.50 07/01/2039		07/01/2013	Partial Call 100.0		705,000	705,000	719,100	713,715	0	(9,839)	0	(9,839)	0	705,000	0	0	0	38,775	07/01/2039	1FE
454622 PZ 8	IN BD BK 5.05 1/15/2019		07/15/2013	Sinking Fund Redemption 100.0.		150,000	150,000	144,842	147,048	0	2,827	0	2,827	0	150,000	0	0	0	7,575	01/15/2019	1FE
454624 YN 1	INDIANA BD BK REV 4.05 08/01/13		08/01/2013	Maturity 100.0		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	243,000	08/01/2013	1FE
45506A CK 5	IN ST HSG 4.45 12/01/2027		07/01/2013	Partial Call 100.0		380,000	380,000	380,000	379,989	0	11	0	11	0	380,000	0	0	0	9,864	12/01/2027	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		08/01/2013	Partial Call 100.0		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	123	02/01/2042	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		09/01/2013	Partial Call 100.0		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	220	02/01/2042	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		07/01/2013	Partial Call 100.0		100,000	100,000	87,500	88,176	0	11,908	0	11,908	0	100,000	0	0	0	3,281	10/01/2039	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		09/01/2013	Partial Call 100.0		20,000	20,000	17,500	17,635	0	2,382	0	2,382	0	20,000	0	0	0	844	10/01/2039	1FE
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032		07/01/2013	Partial Call 100.0		630,000	630,000	636,300	635,292	0	(5,523)	0	(5,523)	0	630,000	0	0	0	19,294	12/01/2032	1FE
49130P QT 4	KY HSG CORP 4.90 07/01/2035		07/01/2013	Partial Call 100.0		175,000	175,000	177,188	175,798	0	(1,184)	0	(1,184)	0	175,000	0	0	0	8,575	07/01/2035	1FE
49130P QT 4	KY HSG CORP 4.90 07/01/2035		09/10/2013	Partial Call 100.0		265,000	265,000	268,313	266,208	0	(1,793)	0	(1,793)	0	265,000	0	0	0	15,474	07/01/2035	1FE
49130P YN 8	KY HSG CORP E 4.85 07/01/2036		07/01/2013	Partial Call 100.0		25,000	25,000	24,375	24,420	0	586	0	586	0	25,000	0	0	0	1,213	07/01/2036	1FE
49130P YN 8	KY HSG CORP E 4.85 07/01/2036		08/09/2013	Partial Call 100.0		130,000	130,000	126,750	126,985	0	3,050	0	3,050	0	130,000	0	0	0	6,971	07/01/2036	1FE
49130P YN 8	KY HSG CORP E 4.85 07/01/2036		09/10/2013	Partial Call 100.0		265,000	265,000	258,375	258,854	0	6,216	0	6,216	0	265,000	0	0	0	15,316	07/01/2036	1FE
49130T ME 3	KY HSG CORP A 5.00 01/01/2028		08/09/2013	Partial Call 100.0		30,000	30,000	32,315	31,950	0	(2,039)	0	(2,039)	0	30,000	0	0	0	1,658	01/01/2028	1FE
49130T ME 3	KY HSG CORP A 5.00 01/01/2028		09/09/2013	Partial Call 100.0		50,000	50,000	53,859	53,250	0	(3,398)	0	(3,398)	0	50,000	0	0	0	2,972	01/01/2028	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		08/09/2013	Partial Call 100.0		80,000	80,000	83,044	82,753	0	(2,900)	0	(2,900)	0	80,000	0	0	0	3,797	07/01/2033	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		09/10/2013	Partial Call 100.0		315,000	315,000	326,986	325,841	0	(11,418)	0	(11,418)	0	315,000	0	0	0	16,102	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2013	Partial Call 100.0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2041	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		09/01/2013	Partial Call 100.0		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	50	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2013	Partial Call 100.0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		07/01/2013	Partial Call 100.0		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	102	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		09/01/2013	Partial Call 100.0		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	151	11/01/2041	1FE
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029		07/01/2013	Partial Call 100.0		40,000	40,000	40,000	39,999	0	1	0	1	0	40,000	0	0	0	665	06/01/2029	1FE
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029		08/01/2013	Partial Call 100.0		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	380	06/01/2029	1FE
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029		09/01/2013	Partial Call 100.0		45,000	45,000	45,000	44,999	0	1	0	1	0	45,000	0	0	0	962	06/01/2029	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		09/03/2013	Partial Call 100.0		485,000	485,000	508,280	502,613	0	(18,943)	0	(18,943)	0	485,000	0	0	0	28,042	09/01/2039	1FE
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041		09/03/2013	Partial Call 100.0		290,000	290,000	307,319	304,182	0	(14,958)	0	(14,958)	0	290,000	0	0	0	14,581	03/01/2041	1FE
57586N EN 7	MASS HSG FIN AGY 2.875 06/01/2015		08/01/2013	Paydown 100.0		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,246	06/01/2015	1FE
57586P EA 0	MA HSG 4.875 12/01/2037		09/01/2013	Partial Call 100.0		450,000	450,000	414,563	416,057	0	34,275	0	34,275	0	450,000	0	0	0	16,453	12/01/2037	1FE

SCHEDULE D - PART 4

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

										Change in Book/Adjusted Carrying Value											
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 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)
57586P K8 8	MA HSG AUTH 5.00 12/01/2028		09/01/2013	Partial Call 100.0		340,000	340,000	365,031	360,290	0	(21,452)	0	(21,452)	0	340,000	0	0	0	12,750	12/01/2028	1FE
57586P P2 6	MA ST HSG 4.50 06/01/2029		09/01/2013	Partial Call 100.0		215,000	215,000	227,661	225,464	0	(11,071)	0	(11,071)	0	215,000	0	0	0	7,256	06/01/2029	1FE
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034		09/01/2013	Partial Call 100.0		125,000	125,000	130,814	130,405	0	(5,663)	0	(5,663)	0	125,000	0	0	0	3,516	06/01/2034	1FE
575930 T8 5	MASS HFA RENTAL A 5.15 07/01/2026		07/01/2013	Sinking Fund Redemption 100.0.		115,000	115,000	116,773	115,000	0	(342)	0	(342)	0	115,000	0	0	0	5,923	07/01/2026	1FE
575930 T8 5	MASS HFA RENTAL A 5.15 07/01/2026		09/01/2013	Partial Call 100.0		1,200,000	1,200,000	1,218,506	1,200,000	0	(3,571)	0	(3,571)	0	1,200,000	0	0	0	72,100	07/01/2026	1FE
576049 SG 6	MA WTR RES SR A 6.50 7/15/2019		07/15/2013	Sinking Fund Redemption 100.0.		640,000	640,000	786,035	740,303	0	(107,682)	0	(107,682)	0	640,000	0	0	0	41,600	07/15/2019	1FE
59333M QJ 7	MIAMI DADE CNTY FL 5.00 08/01/2013		08/01/2013	Maturity 100.0		2,000,000	2,000,000	2,151,080	2,005,131	0	(35,871)	0	(35,871)	0	2,000,000	0	0	0	100,000	08/01/2013	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		07/01/2013	Partial Call 100.0		140,000	140,000	141,050	140,783	0	(838)	0	(838)	0	140,000	0	0	0	7,070	07/01/2034	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		09/01/2013	Partial Call 100.0		20,000	20,000	20,150	20,112	0	(120)	0	(120)	0	20,000	0	0	0	1,178	07/01/2034	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040		07/01/2013	Sinking Fund Redemption 100.0.		145,000	145,000	154,284	153,310	0	(8,732)	0	(8,732)	0	145,000	0	0	0	6,847	07/01/2040	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		07/01/2013	Partial Call 100.0		55,000	55,000	57,613	56,643	0	(1,832)	0	(1,832)	0	55,000	0	0	0	1,760	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		08/01/2013	Partial Call 100.0		85,000	85,000	89,038	87,539	0	(2,832)	0	(2,832)	0	85,000	0	0	0	3,103	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		09/01/2013	Partial Call 100.0		85,000	85,000	89,038	87,539	0	(2,832)	0	(2,832)	0	85,000	0	0	0	3,486	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		08/01/2013	MBS Paydown 0.98885106		11,929	11,929	11,929	11,929	0	0	0	0	0	11,929	0	0	0	31	12/01/2032	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		09/01/2013	MBS Paydown 0.97377562		16,131	16,131	16,131	16,131	0	0	0	0	0	16,131	0	0	0	79	12/01/2032	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		07/01/2013	MBS Paydown 0.918238404		126,906	126,906	126,906	126,907	0	0	0	0	0	126,906	0	0	0	836	10/01/2034	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		08/01/2013	MBS Paydown 0.892604384		102,536	102,536	102,536	102,536	0	0	0	0	0	102,536	0	0	0	893	10/01/2034	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		09/01/2013	MBS Paydown 0.868633064		95,885	95,885	95,885	95,885	0	0	0	0	0	95,885	0	0	0	1,039	10/01/2034	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043		09/01/2013	Partial Call 100.0		70,000	70,000	74,155	74,119	0	(4,155)	0	(4,155)	0	70,000	0	0	0	531	03/01/2043	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		08/01/2013	Partial Call 100.0		95,000	95,000	98,356	97,711	0	(2,868)	0	(2,868)	0	95,000	0	0	0	4,659	03/01/2030	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		09/01/2013	Sinking Fund Redemption 100.0.		85,000	85,000	88,003	87,426	0	(2,512)	0	(2,512)	0	85,000	0	0	0	4,547	03/01/2030	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		08/01/2013	Partial Call 100.0		60,000	60,000	65,903	64,913	0	(5,188)	0	(5,188)	0	60,000	0	0	0	2,750	09/01/2028	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		09/01/2013	Partial Call 100.0		35,000	35,000	38,444	37,866	0	(3,026)	0	(3,026)	0	35,000	0	0	0	1,750	09/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		08/01/2013	Partial Call 100.0		50,000	50,000	52,662	52,278	0	(2,384)	0	(2,384)	0	50,000	0	0	0	2,120	03/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		09/01/2013	Sinking Fund Redemption 100.0.		90,000	90,000	94,791	94,100	0	(4,291)	0	(4,291)	0	90,000	0	0	0	4,163	03/01/2028	1FE
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039		07/01/2013	Partial Call 100.0		335,000	335,000	340,025	338,036	0	(3,377)	0	(3,377)	0	335,000	0	0	0	16,918	07/01/2039	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		09/01/2013	Partial Call 100.0		40,000	40,000	42,352	42,180	0	(2,289)	0	(2,289)	0	40,000	0	0	0	1,429	03/01/2043	1FE
647200 WN 0	NM MTG FIN 5.70 07/01/2039		07/01/2013	Partial Call 100.0		270,000	270,000	284,850	280,014	0	(11,001)	0	(11,001)	0	270,000	0	0	0	15,390	07/01/2039	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		07/01/2013	MBS Paydown 0.9793725		63,945	63,945	63,945	63,945	0	0	0	0	0	63,945	0	0	0	119	10/01/2034	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		08/01/2013	MBS Paydown 0.943046732		112,610	112,610	112,610	112,610	0	0	0	0	0	112,610	0	0	0	419	10/01/2034	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		09/01/2013	MBS Paydown 0.90935699		104,438	104,438	104,438	104,438	0	0	0	0	0	104,438	0	0	0	582	10/01/2034	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		07/11/2013	Sinking Fund Redemption 100.0.		35,158	35,158	37,047	34,362	1,259	(96)	0	1,163	0	35,158	0	0	0	1,805	09/11/2018	2
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		08/11/2013	Sinking Fund Redemption 100.0.		35,416	35,416	37,320	34,614	1,269	(113)	0	1,156	0	35,416	0	0	0	2,078	09/11/2018	2
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		09/11/2013	Sinking Fund Redemption 100.0.		35,675	35,675	37,592	34,867	1,278	(129)	0	1,149	0	35,675	0	0	0	2,355	09/11/2018	2
64988P 3D 6	NY MGT AGY REV 4.80 10/01/2037		08/29/2013	Partial Call 100.0		240,000	240,000	236,700	236,908	0	3,125	0	3,125	0	240,000	0	0	0	10,496	10/01/2037	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		07/01/2013	Partial Call 100.0		135,000	135,000	143,235	141,821	0	(7,212)	0	(7,212)	0	135,000	0	0	0	6,075	07/01/2028	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)
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		07/01/2013	Sinking Fund Redemption 100.0		85,000	85,000	90,185	89,295	0	(4,541)	0	(4,541)	0	85,000	0	0	0	3,825	07/01/2028	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		09/01/2013	Partial Call 100.0		135,000	135,000	143,235	141,821	0	(7,212)	0	(7,212)	0	135,000	0	0	0	7,087	07/01/2028	1FE
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028		07/01/2013	Sinking Fund Redemption 100.0		135,000	135,000	139,180	138,521	0	(3,722)	0	(3,722)	0	135,000	0	0	0	5,738	07/01/2028	1FE
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037		07/01/2013	Partial Call 100.0		185,000	185,000	200,263	193,859	0	(10,541)	0	(10,541)	0	185,000	0	0	0	10,175	01/01/2037	1FE
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031		09/01/2013	Sinking Fund Redemption 100.0		195,000	195,000	209,391	206,888	0	(12,556)	0	(12,556)	0	195,000	0	0	0	8,775	03/01/2031	1FE
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028		07/01/2013	Partial Call 100.0		70,000	70,000	76,852	75,689	0	(6,012)	0	(6,012)	0	70,000	0	0	0	3,675	07/01/2028	1FE
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041		07/10/2013	Partial Call 100.0		160,000	160,000	166,600	165,529	0	(5,838)	0	(5,838)	0	160,000	0	0	0	4,960	10/01/2041	1FE
708796 WP 8	PA HSG SER 110B 4.75 10/01/2039		07/10/2013	Partial Call 100.0		645,000	645,000	589,484	591,642	0	53,823	0	53,823	0	645,000	0	0	0	23,744	10/01/2039	1FE
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028		07/10/2013	Partial Call 100.0		350,000	350,000	371,308	367,047	0	(18,044)	0	(18,044)	0	350,000	0	0	0	13,563	04/01/2028	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		07/01/2013	Partial Call 100.0		147,608	147,608	150,322	149,695	0	(2,182)	0	(2,182)	0	147,608	0	0	0	4,521	08/01/2038	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		08/01/2013	Partial Call 100.0		46,641	46,641	47,499	47,300	0	(689)	0	(689)	0	46,641	0	0	0	1,632	08/01/2038	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		09/01/2013	Partial Call 100.0		26,069	26,069	26,548	26,438	0	(385)	0	(385)	0	26,069	0	0	0	1,026	08/01/2038	1FE
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028		09/01/2013	Sinking Fund Redemption 100.0		35,000	35,000	37,660	37,180	0	(2,269)	0	(2,269)	0	35,000	0	0	0	1,575	09/01/2028	1FE
75211Q CL 1	RANCHO CORDOVA CA CIT TXB 5.00 9/01/15		09/01/2013	Sinking Fund Redemption 100.0		335,000	335,000	325,446	331,783	0	3,908	0	3,908	0	335,000	0	0	0	16,750	09/01/2015	1FE
765418 CB 2	RICHMOND VA MET 8.50 7/15/2013		07/15/2013	Maturity 100.0		155,000	155,000	182,509	153,494	0	(1,816)	0	(1,816)	0	155,000	0	0	0	13,175	07/15/2013	1FE
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023		07/01/2013	Partial Call 100.0		80,000	80,000	81,760	81,191	0	(1,324)	0	(1,324)	0	80,000	0	0	0	4,240	07/01/2023	1FE
83755G 4Z 7	SD HSG SER H 5.00 11/01/26		09/15/2013	Partial Call 100.0		2,455,000	2,455,000	2,504,100	2,483,210	0	(31,536)	0	(31,536)	0	2,455,000	0	0	0	107,065	11/01/2026	1FE
83755G 8J 9	SD HSG DEV 4.70 05/01/2027		09/15/2013	Partial Call 100.0		1,040,000	1,040,000	1,024,400	1,026,055	0	14,331	0	14,331	0	1,040,000	0	0	0	42,634	05/01/2027	1FE
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028		09/15/2013	Partial Call 100.0		115,000	115,000	125,486	123,605	0	(9,110)	0	(9,110)	0	115,000	0	0	0	5,015	05/01/2028	1FE
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032		09/15/2013	Partial Call 100.0		170,000	170,000	176,477	175,520	0	(5,821)	0	(5,821)	0	170,000	0	0	0	6,302	05/01/2032	1FE
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030		09/15/2013	Partial Call 100.0		45,000	45,000	47,427	47,407	0	(2,427)	0	(2,427)	0	45,000	0	0	0	394	11/01/2030	1FE
880459 5M 0	TN HSG 5.75 07/01/2036		07/01/2013	Sinking Fund Redemption 100.0		620,000	620,000	650,225	637,952	0	(21,200)	0	(21,200)	0	620,000	0	0	0	35,650	07/01/2036	1FE
880459 5M 0	TN HSG 5.75 07/01/2036		08/01/2013	Partial Call 100.0		1,435,000	1,435,000	1,504,956	1,476,550	0	(49,341)	0	(49,341)	0	1,435,000	0	0	0	89,389	07/01/2036	1FE
880459 5N 8	TN HSG HMOWNR 1 4.95 01/01/2037		07/01/2013	Partial Call 100.0		150,000	150,000	141,750	142,143	0	7,941	0	7,941	0	150,000	0	0	0	7,425	01/01/2037	1FE
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21		07/01/2013	Partial Call 100.0		425,000	425,000	425,059	424,690	0	248	0	248	0	425,000	0	0	0	19,763	07/01/2021	1FE
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028		07/01/2013	Partial Call 100.0		260,000	260,000	276,388	273,566	0	(14,344)	0	(14,344)	0	260,000	0	0	0	11,700	01/01/2028	1FE
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028		08/01/2013	Partial Call 100.0		95,000	95,000	100,988	99,957	0	(5,241)	0	(5,241)	0	95,000	0	0	0	4,631	01/01/2028	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031		07/01/2013	Partial Call 100.0		100,000	100,000	103,623	103,092	0	(3,267)	0	(3,267)	0	100,000	0	0	0	4,500	07/01/2031	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031		08/01/2013	Partial Call 100.0		50,000	50,000	51,812	51,546	0	(1,633)	0	(1,633)	0	50,000	0	0	0	2,438	07/01/2031	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		07/01/2013	Partial Call 100.0		3,472	3,472	3,576	3,547	0	(79)	0	(79)	0	3,472	0	0	0	108	09/01/2039	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		08/01/2013	Partial Call 100.0		22,033	22,033	22,694	22,508	0	(502)	0	(502)	0	22,033	0	0	0	786	09/01/2039	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		09/01/2013	Partial Call 100.0		23,279	23,279	23,977	23,781	0	(531)	0	(531)	0	23,279	0	0	0	934	09/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		07/01/2013	Partial Call 100.0		99,673	99,673	105,653	104,290	0	(4,886)	0	(4,886)	0	99,673	0	0	0	3,198	12/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		08/01/2013	Partial Call 100.0		23,862	23,862	25,294	24,967	0	(1,170)	0	(1,170)	0	23,862	0	0	0	875	12/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		09/01/2013	Partial Call 100.0		40,958	40,958	43,415	42,855	0	(2,008)	0	(2,008)	0	40,958	0	0	0	1,690	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		07/01/2013	Partial Call 100.0		65,000	65,000	66,138	65,665	0	(747)	0	(747)	0	65,000	0	0	0	2,844	09/01/2032	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		08/01/2013	Partial Call 100.0		90,000	90,000	91,575	90,921	0	(1,035)	0	(1,035)	0	90,000	0	0	0	4,331	09/01/2032	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		09/01/2013	Partial Call 100.0		70,000	70,000	71,225	70,717	0	(805)	0	(805)	0	70,000	0	0	0	3,675	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		07/01/2013	Partial Call 100.0		25,000	25,000	25,375	25,210	0	(236)	0	(236)	0	25,000	0	0	0	1,104	09/01/2039	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		08/01/2013	Partial Call 100.0		55,000	55,000	55,825	55,462	0	(519)	0	(519)	0	55,000	0	0	0	2,672	09/01/2039	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		09/01/2013	Partial Call 100.0		30,000	30,000	30,450	30,252	0	(283)	0	(283)	0	30,000	0	0	0	1,590	09/01/2039	1FE
926740 AW 1	VIGO CNTY SCH BLDG 5.25 01/10/2015		07/10/2013	Sinking Fund Redemption 100.0		1,300,000	1,300,000	1,430,650	1,300,000	0	(876)	0	(876)	0	1,300,000	0	0	0	68,250	01/10/2015	1FE
92812Q NU 7	VA HSG DEV 4.90 01/01/2033		09/01/2013	Partial Call 100.0		480,000	480,000	480,000	480,039	0	(48)	0	(48)	0	480,000	0	0	0	27,522	01/01/2033	1FE
93978K 8M 3	WA HSG FIN COMMN 4.80 12/01/2021		09/01/2013	Partial Call 100.0		70,000	70,000	70,626	70,244	0	(305)	0	(305)	0	70,000	0	0	0	2,520	12/01/2021	1FE
97710B ZV 7	WI ST HEALTH 5.00 07/15/2013 (AURORA)		07/15/2013	Maturity 100.0		2,205,000	2,205,000	2,324,621	2,206,841	0	(25,490)	0	(25,490)	0	2,205,000	0	0	0	110,250	07/15/2013	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					44,473,227	44,520,305	45,951,116	44,880,050	3,806	(577,006)	0	(573,200)	0	44,470,181	0	3,046	3,046	2,021,555	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00173T AA 5	AMMC 2004-3A A CLO SSNR FLT 07/25/2016	R	07/25/2013	MBS Paydown 0.0		3,142,404	3,142,404	3,034,920	3,063,643	0	133,533	0	133,533	0	3,142,404	0	0	0	15,903	07/25/2016	1FE
00173T AC 1	AMMC 2004-3A C CLO FLT 07/25/2016	R	07/25/2013	MBS Paydown 0.0		3,000,000	3,000,000	2,951,250	2,989,044	0	48,750	0	48,750	0	3,000,000	0	0	0	23,202	07/25/2016	1AM
00173X AE 8	AMMC 2005-5A A1B CLO FLT 08/08/2017	R	09/20/2013	MBS Paydown 0.672016407		3,279,836	3,279,836	3,201,940	3,212,782	0	77,896	0	77,896	0	3,279,836	0	0	0	10,832	08/08/2017	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		07/15/2013	MBS Paydown 0.939126703		22,992	22,992	22,992	22,988	0	(2)	0	(2)	0	22,992	0	0	0	262	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		08/15/2013	MBS Paydown 0.929935375		22,978	22,978	22,978	22,975	0	(3)	0	(3)	0	22,978	0	0	0	300	12/15/2042	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		09/15/2013	MBS Paydown 0.920756077		22,948	22,948	22,948	22,945	0	(5)	0	(5)	0	22,948	0	0	0	339	12/15/2042	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		09/01/2013	Sinking Fund Redemption 100.0		24,410	24,410	24,410	24,410	0	0	0	0	0	24,410	0	0	0	73	11/01/2017	2FE
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		07/25/2013	MBS Paydown 0.0		746	746	539	(294,943)	0	13,105	0	13,105	0	0	0	746	746	23	06/25/2037	1FM
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 06/37		07/25/2013	Pass-Through Loss		0	118,334	85,496	0	0	0	0	0	0	0	0	(0)	(0)	3,644	06/25/2037	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		07/25/2013	MBS Paydown 0.459142243		10,849	10,849	8,137	7,584	0	717	0	717	0	10,849	0	0	0	25	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		08/25/2013	MBS Paydown 0.457758214		2,996	2,996	2,247	2,095	0	20	0	20	0	2,996	0	0	0	8	10/25/2046	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		09/25/2013	MBS Paydown 0.453317896		9,613	9,613	7,210	6,720	0	464	0	464	0	9,613	0	0	0	28	10/25/2046	1FM
03072S P7 4	AMSI 2005-R9 AF3 SEQ 5.098 11/25/35		07/25/2013	MBS Paydown 0.130905637		294,156	294,156	294,156	294,156	0	0	0	0	0	294,156	0	0	0	8,479	11/25/2035	1FM
03072S P7 4	AMSI 2005-R9 AF3 SEQ 5.098 11/25/35		08/25/2013	MBS Paydown 0.084250007		373,245	373,245	373,245	373,245	0	0	0	0	0	373,245	0	0	0	12,306	11/25/2035	1FM
03072S P7 4	AMSI 2005-R9 AF3 SEQ 5.098 11/25/35		09/25/2013	MBS Paydown 0.04867091		284,633	284,633	284,633	284,633	0	0	0	0	0	284,633	0	0	0	10,511	11/25/2035	1FM
03072S QN 8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34		07/25/2013	MBS Paydown 0.029948313		41,182	41,182	40,642	41,049	0	139	0	139	0	41,182	0	0	0	1,070	05/25/2034	1FM
03072S QN 8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34		08/25/2013	MBS Paydown 0.019370759		42,310	42,310	41,755	42,173	0	189	0	189	0	42,310	0	0	0	1,257	05/25/2034	1FM
03072S QN 8	AMSI 2004-FR1 A5 SEQ 4.455 05/25/34		09/25/2013	MBS Paydown 0.007061581		49,237	49,237	48,590	49,077	0	304	0	304	0	49,237	0	0	0	1,645	05/25/2034	1FM
03523T BG 2	ANHEUSER-BUSCH 5.375 11/15/2014		05/12/2009	BANK OF AMERICA NT&SA		0	2,500,000	(2,496,925)	0	0	0	0	0	0	0	0	0	0	0	11/15/2014	1FE
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019	R	07/20/2013	MBS Paydown 0.712790349		765,914	765,914	755,252	755,062	0	7,560	0	7,560	0	765,914	0	0	0	2,076	01/20/2019	1FE
05377R AD 6	AESOP 2010-2A A ABS 3.63 08/20/14		07/20/2013	MBS Paydown 0.166666667		583,333	583,333	583,274	583,331	0	11	0	11	0	583,333	0	0	0	12,352	08/20/2014	1FE
05377R AD 6	AESOP 2010-2A A ABS 3.63 08/20/14		08/20/2013	MBS Paydown 0.0		583,333	583,333	583,274	583,331	0	12	0	12	0	583,333	0	0	0	14,117	08/20/2014	1FE
05533R DA 0	BCAP 2011-RR1 7A3 SEQ SSNR 2.6425 35 RE		08/28/2013	MBS Paydown 0.036369314		1,030,462	1,030,462	1,029,818	1,029,818	0	(486)	0	(486)	0	1,030,462	0	0	0	2,271	08/28/2035	1FE
05533R DA 0	BCAP 2011-RR1 7A3 SEQ SSNR 2.6425 35 RE		09/28/2013	MBS Paydown 0.001934244		509,123	509,123	508,804	508,804	0	149	0	149	0	509,123	0	0	0	2,288	08/28/2035	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
059172 AA 4	BALT GAS & ELEC 6.125 07/01/2013		07/01/2013	Maturity 100.0		3,000,000	3,000,000	2,999,700	3,000,000	0	30	0	30	0	3,000,000	0	0	0	183,750	07/01/2013	2FE
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8/25/35		07/25/2013	MBS Paydown 0.09928329		89,146	89,146	88,324	88,778	0	254	0	254	0	89,146	0	0	0	2,859	08/25/2035	1FM
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8/25/35		08/25/2013	MBS Paydown 0.08585237		87,234	87,234	86,430	86,874	0	300	0	300	0	87,234	0	0	0	3,198	08/25/2035	1FM
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8/25/35		09/25/2013	MBS Paydown 0.081851931		25,983	25,983	25,743	25,876	0	105	0	105	0	25,983	0	0	0	1,072	08/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		07/25/2013	MBS Paydown 0.2877212		47,029	47,029	38,152	24,006	0	6,037	0	6,037	0	47,029	0	0	0	165	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		08/25/2013	MBS Paydown 0.27895706		61,349	61,349	49,769	31,316	0	10,475	0	10,475	0	61,349	0	0	0	245	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2013	MBS Paydown 0.27103761		55,436	55,436	44,973	28,298	0	9,109	0	9,109	0	55,436	0	0	0	249	05/25/2035	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		07/25/2013	MBS Paydown 0.05144585		3,447	3,447	3,434	3,435	0	4	0	4	0	3,447	0	0	0	101	12/25/2018	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		08/25/2013	MBS Paydown 0.04768922		18,783	18,783	18,713	18,717	0	23	0	23	0	18,783	0	0	0	626	12/25/2018	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		09/25/2013	MBS Paydown 0.04467823		15,055	15,055	14,998	15,002	0	23	0	23	0	15,055	0	0	0	565	12/25/2018	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		07/25/2013	MBS Paydown 0.0381935		4,589	4,589	4,056	4,355	0	(19)	0	(19)	0	4,589	0	0	0	83	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		07/25/2013	Pass-Through Loss		0	5	5	0	0	0	0	0	0	5	0	(5)	(5)	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		07/31/2013	Book Value Adjustment		0	0	0	149,152	0	0	0	0	0	(5)	0	5	5	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		08/25/2013	MBS Paydown 0.03746438		2,912	2,912	2,573	2,764	0	(12)	0	(12)	0	2,912	0	0	0	61	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		08/25/2013	Pass-Through Loss		0	5	4	0	0	0	0	0	0	5	0	(5)	(5)	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		08/31/2013	Book Value Adjustment		0	0	0	149,152	0	0	0	0	0	(5)	0	5	5	0	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2013	MBS Paydown 0.03701824		1,316	1,316	1,163	1,691	0	(7)	0	(7)	0	1,316	0	0	0	31	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2013	Pass-Through Loss		0	469	414	0	0	0	0	0	0	469	0	(469)	(469)	11	11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/30/2013	Book Value Adjustment		0	0	0	149,152	0	0	0	0	0	(469)	0	469	469	0	11/25/2035	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		07/25/2013	MBS Paydown 0.01426665		1,039	1,039	987	1,232	0	(21)	0	(21)	0	1,039	0	0	0	35	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		07/25/2013	Pass-Through Loss		0	641	609	0	0	0	0	0	0	0	0	0	0	22	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		08/25/2013	MBS Paydown 0.01407682		947	947	900	836	0	(14)	0	(14)	0	947	0	0	0	37	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		08/25/2013	Pass-Through Loss		0	192	182	0	0	0	0	0	0	0	0	0	0	7	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2013	MBS Paydown 0.0138941		1,090	1,090	1,035	804	0	(14)	0	(14)	0	1,090	0	0	0	47	10/25/2036	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2013	Pass-Through Loss		0	7	6	0	0	0	0	0	0	0	0	0	0	0	10/25/2036	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		07/25/2013	MBS Paydown 0.16355694		14,969	14,969	13,098	11,333	0	124	0	124	0	14,969	0	0	0	504	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		07/25/2013	Pass-Through Loss		0	295	258	0	0	0	0	0	0	0	0	0	0	10	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		08/25/2013	MBS Paydown 0.16085674		5,507	5,507	4,819	13,332	0	145	0	145	0	5,507	0	0	0	212	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		08/25/2013	Pass-Through Loss		0	12,449	10,893	0	0	0	0	0	0	0	0	0	0	479	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2013	MBS Paydown 0.15912367		8,348	8,348	7,305	8,557	0	93	0	93	0	8,348	0	0	0	361	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2013	Pass-Through Loss		0	3,177	2,780	0	0	0	0	0	0	0	0	0	0	138	05/25/2037	1FM
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		07/15/2013	MBS Paydown 0.890326338		33,929	33,929	30,939	32,478	0	580	0	580	0	33,929	0	0	0	500	11/15/2015	1FM
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		08/15/2013	MBS Paydown 0.886914105		34,122	34,122	31,115	32,663	0	672	0	672	0	34,122	0	0	0	576	11/15/2015	1FM
05956K AA 6	BALL 2010-HLTN HLTN SEQ FLT 11/15/2015		09/15/2013	MBS Paydown 0.883529077		33,850	33,850	30,867	32,402	0	756	0	756	0	33,850	0	0	0	643	11/15/2015	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		07/28/2013	MBS Paydown 0.345371104		8,062	8,062	8,062	8,044	0	22	0	22	0	8,062	0	0	0	253	02/28/2041	1FM
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		08/28/2013	MBS Paydown 0.3379058		14,931	14,931	14,930	14,899	0	7	0	7	0	14,931	0	0	0	532	02/28/2041	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 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)
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		09/28/2013	MBS Paydown 0.33137967		13,052	13,052	13,052	13,024	0	10	0	10	0	13,052	0	0	0	521	02/28/2041	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		08/25/2013	MBS Paydown 0.09198584		96,357	96,357	97,380	97,380	0	(396)	0	(396)	0	96,357	0	0	0	442	09/25/2033	2FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		09/25/2013	MBS Paydown 0.09049682		77,176	77,176	77,996	77,996	0	(162)	0	(162)	0	77,176	0	0	0	707	09/25/2033	2FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		07/25/2013	MBS Paydown 0.122615726		88,059	88,059	83,326	85,552	0	(78)	0	(78)	0	88,059	0	0	0	44	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		07/25/2013	Pass-Through Loss		0	2,241	2,121	0	0	0	0	0	0	0	0	0	0	1	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		07/31/2013	Book Value Adjustment		0	0	0	2,292,721	0	0	0	0	0	0	0	0	0	0	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		08/25/2013	MBS Paydown 0.114246452		146,996	146,996	139,095	150,653	0	481	0	481	0	146,996	0	0	0	113	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		08/25/2013	Pass-Through Loss		0	12,020	11,374	0	0	0	0	0	0	0	0	0	0	9	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		08/31/2013	Book Value Adjustment		0	0	0	2,292,721	0	0	0	0	0	0	0	0	0	0	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		09/25/2013	MBS Paydown 0.103723982		190,513	190,513	180,273	189,412	0	3,220	0	3,220	0	190,513	0	0	0	197	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		09/25/2013	Pass-Through Loss		0	9,414	8,908	0	0	0	0	0	0	0	0	0	0	10	05/25/2037	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		09/30/2013	Book Value Adjustment		0	0	0	2,292,721	0	0	0	0	0	0	0	0	0	0	05/25/2037	1Z
086516 AJ 0	BEST BUY CO 6.75 07/15/2013		07/15/2013	Maturity 100.0		2,000,000	2,000,000	1,996,480	1,999,976	0	348	0	348	0	2,000,000	0	0	0	145,000	07/15/2013	3FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		07/15/2013	MBS Paydown 0.537069707		2,410	2,410	2,410	69	0	0	0	0	0	2,410	0	0	0	105	12/15/2029	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		08/15/2013	MBS Paydown 0.535511808		3,116	3,116	3,116	90	0	0	0	0	0	3,116	0	0	0	155	12/15/2029	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		09/15/2013	MBS Paydown 0.534083307		2,857	2,857	2,857	82	0	0	0	0	0	2,857	0	0	0	159	12/15/2029	6FE
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		07/02/2013	Sinking Fund Redemption 100.0.		1,138	1,138	1,030	796	0	(203)	0	(203)	0	1,138	0	0	0	71	07/02/2018	1FE
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		07/02/2013	Sinking Fund Redemption 100.0.		3,166	3,166	3,449	2,777	0	(375)	0	(375)	0	3,166	0	0	0	227	01/02/2020	1FE
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022		07/15/2013	Sinking Fund Redemption 100.0.		29,816	29,816	29,816	29,826	0	1	0	1	0	29,816	0	0	0	1,772	01/15/2022	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	07/25/2013	MBS Paydown 0.925		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	169	10/25/2027	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	08/25/2013	MBS Paydown 0.916666667		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	192	10/25/2027	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	09/25/2013	MBS Paydown 0.908333333		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	216	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	07/25/2013	MBS Paydown 0.966666667		12,500	12,500	12,499	12,499	0	0	0	0	0	12,500	0	0	0	137	03/27/2028	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	08/25/2013	MBS Paydown 0.958333333		17,917	17,917	17,884	17,884	0	1	0	1	0	17,917	0	0	0	187	03/27/2028	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	09/25/2013	MBS Paydown 0.95		17,917	17,917	17,884	17,884	0	3	0	3	0	17,917	0	0	0	237	03/27/2028	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		07/25/2013	MBS Paydown 0.150167755		28,986	28,986	28,985	28,986	0	0	0	0	0	28,986	0	0	0	1,052	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		08/25/2013	MBS Paydown 0.141222707		44,725	44,725	44,725	44,725	0	0	0	0	0	44,725	0	0	0	1,854	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		09/25/2013	MBS Paydown 0.13062161		53,005	53,005	53,005	53,005	0	0	0	0	0	53,005	0	0	0	2,469	12/25/2036	2AM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		07/20/2013	Pass-Through Loss		0	4,119	4,036	0	0	46	0	46	0	0	0	0	0	72	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		08/20/2013	MBS Paydown 0.341040027		126	126	124	83	0	44	0	44	0	126	0	0	0	3	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		08/20/2013	Pass-Through Loss		0	3,813	3,737	0	0	0	0	0	0	0	0	0	0	77	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2013	MBS Paydown 0.339569137		5,078	5,078	4,976	5,021	0	56	0	56	0	5,078	0	0	0	114	06/20/2036	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		07/25/2013	MBS Paydown 0.725977446		140,805	140,805	139,089	139,276	0	1,040	0	1,040	0	140,805	0	0	0	1,026	10/25/2037	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		08/25/2013	MBS Paydown 0.685888723		119,464	119,464	118,008	118,167	0	850	0	850	0	119,464	0	0	0	1,024	10/25/2037	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		09/25/2013	MBS Paydown 0.632011088		160,555	160,555	158,599	158,812	0	1,555	0	1,555	0	160,555	0	0	0	1,567	10/25/2037	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		07/18/2013	MBS Paydown 0.966666667		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	82	03/18/2028	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		08/18/2013	MBS Paydown 0.958333333		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	102	03/18/2028	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		09/18/2013	MBS Paydown 0.95		8,333	8,333	8,332	8,332	0	0	0	0	0	8,333	0	0	0	121	03/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		07/18/2013	MBS Paydown 0.991		9,000	9,000	8,997	8,997	0	0	0	0	0	9,000	0	0	0	24	06/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		08/18/2013	MBS Paydown 0.982		9,000	9,000	8,997	8,997	0	0	0	0	0	9,000	0	0	0	48	06/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		09/18/2013	MBS Paydown 0.973		9,000	9,000	8,997	8,997	0	0	0	0	0	9,000	0	0	0	72	06/18/2028	1FE
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		07/26/2013	MBS Paydown 0.046429452		38,766	38,766	38,766	38,766	0	60	0	60	0	38,766	0	0	0	720	04/26/2036	1FM
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		08/26/2013	MBS Paydown 0.042201614		29,667	29,667	29,667	29,667	0	46	0	46	0	29,667	0	0	0	618	04/26/2036	1FM
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		09/26/2013	MBS Paydown 0.033435217		61,515	61,515	61,515	61,515	0	96	0	96	0	61,515	0	0	0	1,421	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		07/26/2013	Pass-Through Loss		0	926	924	0	0	(6)	0	(6)	0	0	0	0	0	17	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		08/26/2013	Pass-Through Loss		0	9,431	9,406	0	0	(69)	0	(69)	0	0	0	0	0	197	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		09/26/2013	Pass-Through Loss		0	4,537	4,525	0	0	(37)	0	(37)	0	0	0	0	0	105	04/26/2036	1FM
12641P CR 3	CSMC 2009-6R 10A6 MEZ SSUP CSTR 10/26/35		07/26/2013	MBS Paydown 0.0		130,921	130,921	29,456	91,829	0	63,665	0	63,665	0	130,921	0	0	0	2,335	10/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		07/26/2013	MBS Paydown 0.505913096		70,770	70,770	70,770	70,472	0	27	0	27	0	70,770	0	0	0	2,491	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		08/26/2013	MBS Paydown 0.500728713		21,774	21,774	21,774	21,683	0	8	0	8	0	21,774	0	0	0	878	07/26/2037	2FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		09/26/2013	MBS Paydown 0.475542103		105,784	105,784	105,784	105,339	0	57	0	57	0	105,784	0	0	0	4,804	07/26/2037	2FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		07/26/2013	Pass-Through Loss		0	2,409	2,187	0	0	49	0	49	0	2,409	0	(2,409)	(2,409)	85	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		07/31/2013	Book Value Adjustment		0	0	0	69,924	0	0	0	0	0	(2,409)	0	2,409	2,409	0	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		08/26/2013	Pass-Through Loss		0	36,190	32,853	0	0	730	0	730	0	36,190	0	(36,190)	(36,190)	1,457	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		08/31/2013	Book Value Adjustment		0	0	0	69,924	0	0	0	0	0	(36,190)	0	36,190	36,190	0	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/26/2013	Pass-Through Loss		0	4,827	4,382	0	0	97	0	97	0	4,827	0	(4,827)	(4,827)	219	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/30/2013	Book Value Adjustment		0	0	0	69,924	0	0	0	0	0	(4,827)	0	4,827	4,827	0	07/26/2037	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		07/26/2013	MBS Paydown 0.10186531		90,841	90,841	90,129	87,286	0	561	0	561	0	90,841	0	0	0	3,215	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		08/25/2013	MBS Paydown 0.089955725		141,299	141,299	140,190	135,769	0	317	0	317	0	141,299	0	0	0	5,156	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		09/26/2013	MBS Paydown 0.069275438		245,357	245,357	243,432	235,756	0	6,463	0	6,463	0	245,357	0	0	0	11,309	12/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		07/26/2013	MBS Paydown 0.33037882		168,793	168,793	70,255	118,524	0	59,711	0	59,711	0	168,793	0	0	0	2,741	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		07/26/2013	Pass-Through Loss		0	292	122	0	0	0	0	0	0	292	0	(292)	(292)	5	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		07/31/2013	Book Value Adjustment		0	0	0	371,935	0	0	0	0	0	(3,889)	0	3,889	3,889	0	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		08/26/2013	MBS Paydown 0.225097747		115,203	115,203	47,949	80,754	0	38,986	0	38,986	0	115,203	0	0	0	2,140	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		08/31/2013	Book Value Adjustment		0	0	0	371,935	0	0	0	0	0	12,803	0	(12,803)	(12,803)	0	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		09/26/2013	MBS Paydown 0.076676977		162,370	162,370	67,581	113,843	0	63,266	0	63,266	0	162,370	0	0	0	3,394	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		09/26/2013	Pass-Through Loss		0	38	16	0	0	0	0	0	0	38	0	(38)	(38)	1	01/26/2036	1FM
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36		09/30/2013	Book Value Adjustment		0	0	0	371,935	0	0	0	0	0	(9,719)	0	9,719	9,719	0	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		07/26/2013	MBS Paydown 0.065444994		10,397	10,397	10,474	7,828	0	(174)	0	(174)	0	10,397	0	0	0	349	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		08/26/2013	MBS Paydown 0.053215495		17,877	17,877	18,008	13,459	0	(336)	0	(336)	0	17,877	0	0	0	685	01/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		09/26/2013	MBS Paydown 0.044239755		13,121	13,121	13,217	9,878	0	(276)	0	(276)	0	13,121	0	0	0	566	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		07/26/2013	Pass-Through Loss		0	1,064	1,064	0	0	(8)	0	(8)	0	0	0	0	0	36	01/26/2036	1FM

SCHEDULE D - PART 4

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

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 CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		09/26/2013	Pass-Through Loss		0	41	41	0	0	(0)	0	(0)	0	0	0	0	0	2	01/26/2036	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		07/26/2013	MBS Paydown 0.762720687		16,649	16,649	14,771	16,446	0	204	0	204	0	16,649	0	0	0	437	04/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		08/26/2013	MBS Paydown 0.677096373		21,196	21,196	18,806	20,938	0	266	0	266	0	21,196	0	0	0	637	04/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		09/26/2013	MBS Paydown 0.551125507		31,184	31,184	27,667	30,804	0	406	0	406	0	31,184	0	0	0	1,060	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		07/26/2013	MBS Paydown 0.292665652		66,344	66,344	59,823	60,079	0	5,893	0	5,893	0	66,344	0	0	0	2,322	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		08/26/2013	MBS Paydown 0.282688495		42,021	42,021	37,891	38,053	0	3,396	0	3,396	0	42,021	0	0	0	1,681	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		09/26/2013	MBS Paydown 0.280279907		10,144	10,144	9,147	9,186	0	229	0	229	0	10,144	0	0	0	457	04/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		07/26/2013	MBS Paydown 0.890331088		36,447	36,447	30,812	33,178	0	3,229	0	3,229	0	36,447	0	0	0	65	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		08/26/2013	MBS Paydown 0.877441865		27,067	27,067	22,883	24,639	0	453	0	453	0	27,067	0	0	0	54	03/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		09/26/2013	MBS Paydown 0.861259097		33,984	33,984	28,730	30,936	0	1,041	0	1,041	0	33,984	0	0	0	76	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		07/26/2013	MBS Paydown 0.882543961		65,059	65,059	65,059	65,059	0	0	0	0	0	65,059	0	0	0	1,567	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		08/26/2013	MBS Paydown 0.86873953		48,316	48,316	48,316	48,316	0	0	0	0	0	48,316	0	0	0	1,320	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		09/26/2013	MBS Paydown 0.851407694		60,661	60,661	60,661	60,661	0	0	0	0	0	60,661	0	0	0	1,853	03/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		07/26/2013	MBS Paydown 0.470230017		8,582	8,582	8,582	8,582	0	59	0	59	0	8,582	0	0	0	300	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		08/26/2013	MBS Paydown 0.410697547		7,497	7,497	7,497	7,497	0	51	0	51	0	7,497	0	0	0	300	09/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		09/26/2013	MBS Paydown 0.378488086		4,056	4,056	4,056	4,056	0	28	0	28	0	4,056	0	0	0	183	09/26/2037	1FM
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		07/15/2013	MBS Paydown 0.976743922		159,304	159,304	156,517	157,664	0	1,486	0	1,486	0	159,304	0	0	0	5,002	02/15/2040	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		08/15/2013	MBS Paydown 0.968583128		55,901	55,901	54,923	55,326	0	524	0	524	0	55,901	0	0	0	2,006	02/15/2040	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		09/15/2013	MBS Paydown 0.964049462		31,056	31,056	30,512	30,736	0	292	0	292	0	31,056	0	0	0	1,254	02/15/2040	1FE
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		07/25/2013	MBS Paydown 0.294919565		84,219	84,219	84,218	84,159	0	15	0	15	0	84,219	0	0	0	2,537	02/25/2036	1FM
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		08/25/2013	MBS Paydown 0.259447158		177,362	177,362	177,359	177,235	0	36	0	36	0	177,362	0	0	0	6,107	02/25/2036	1FM
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		09/25/2013	MBS Paydown 0.240546907		94,501	94,501	94,500	94,433	0	27	0	27	0	94,501	0	0	0	3,661	02/25/2036	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		07/25/2013	MBS Paydown 0.130321119		42,478	42,478	42,476	42,369	0	66	0	66	0	42,478	0	0	0	1,409	07/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		08/25/2013	MBS Paydown 0.120446199		39,500	39,500	39,499	39,399	0	69	0	69	0	39,500	0	0	0	1,498	07/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		09/25/2013	MBS Paydown 0.11544279		20,014	20,014	20,013	19,962	0	39	0	39	0	20,014	0	0	0	854	07/25/2034	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		07/25/2013	MBS Paydown 0.1740209		32,062	32,062	21,901	40,691	0	12,910	0	12,910	0	32,062	0	0	0	104	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		07/25/2013	Pass-Through Loss		0	188,731	128,922	0	0	0	0	0	0	188,731	0	(188,731)	(188,731)	609	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		07/31/2013	Book Value Adjustment		0	0	0	356,587	0	0	0	0	0	(188,825)	0	188,825	188,825	0	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		08/25/2013	MBS Paydown 0.163055493		25,018	25,018	17,090	19,905	0	5,539	0	5,539	0	25,018	0	0	0	93	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		08/25/2013	Pass-Through Loss		0	82,991	56,691	0	0	0	0	0	0	82,991	0	(82,991)	(82,991)	308	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		08/31/2013	Book Value Adjustment		0	0	0	356,587	0	0	0	0	0	(84,089)	0	84,089	84,089	0	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		09/25/2013	MBS Paydown 0.160936357		7,254	7,254	4,955	3,847	0	(167)	0	(167)	0	7,254	0	0	0	30	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		09/25/2013	Pass-Through Loss		0	13,620	9,304	0	0	0	0	0	0	13,620	0	(13,620)	(13,620)	57	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		09/30/2013	Book Value Adjustment		0	0	0	356,587	0	0	0	0	0	(12,018)	0	12,018	12,018	0	01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		07/25/2013	MBS Paydown 0.306517876		7,229	7,229	6,253	264	0	(174)	0	(174)	0	7,229	0	0	0	255	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		07/25/2013	Pass-Through Loss		0	1,727	1,494	0	0	0	0	0	0	0	0	0	0	61	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					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)
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		08/25/2013	MBS Paydown 0.300982648		7,928	7,928	6,858	359	0	(237)	0	(237)	0	7,928	0	0	0	321	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		08/25/2013	Pass-Through Loss		0	4,249	3,675	0	0	0	0	0	0	0	0	0	0	172	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2013	MBS Paydown 0.297613299		3,676	3,676	3,180	219	0	(144)	0	(144)	0	3,676	0	0	0	167	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2013	Pass-Through Loss		0	3,736	3,232	0	0	0	0	0	0	0	0	0	0	170	05/25/2036	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		07/25/2013	MBS Paydown 0.076997011		4,238	4,238	4,206	3,912	0	177	0	177	0	4,238	0	0	0	136	11/25/2035	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		08/25/2013	MBS Paydown 0.073797394		7,999	7,999	7,939	7,383	0	457	0	457	0	7,999	0	0	0	293	11/25/2035	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		09/25/2013	MBS Paydown 0.072827939		2,424	2,424	2,405	2,237	0	58	0	58	0	2,424	0	0	0	100	11/25/2035	1FM
12669D D8 8	CWALT 2003-2CB 1A1 SEQ 5.75 03/25/33		09/25/2013	MBS Paydown 0.076583721		83,530	83,530	85,514	85,514	0	(16)	0	(16)	0	83,530	0	0	0	401	03/25/2033	1AM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		07/25/2013	MBS Paydown 0.065134573		13,787	13,787	13,425	13,578	0	157	0	157	0	13,787	0	0	0	402	10/25/2018	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		08/25/2013	MBS Paydown 0.062619778		10,059	10,059	9,795	9,907	0	108	0	108	0	10,059	0	0	0	336	10/25/2018	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		09/25/2013	MBS Paydown 0.060222894		9,588	9,588	9,336	9,442	0	106	0	106	0	9,588	0	0	0	361	10/25/2018	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		07/25/2013	MBS Paydown 0.048098751		68,434	68,434	68,423	64,618	0	3,292	0	3,292	0	68,434	0	0	0	2,094	05/25/2035	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		08/25/2013	MBS Paydown 0.038968096		54,784	54,784	54,775	51,729	0	2,753	0	2,753	0	54,784	0	0	0	1,916	05/25/2035	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		09/25/2013	MBS Paydown 0.03235631		39,671	39,671	39,665	37,459	0	2,020	0	2,020	0	39,671	0	0	0	1,561	05/25/2035	1FM
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		07/15/2013	MBS Paydown 0.904155707		95,995	95,995	95,993	95,993	0	0	0	0	0	95,995	0	0	0	198	07/17/2017	1Z
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		08/15/2013	MBS Paydown 0.853291713		101,728	101,728	101,726	101,726	0	0	0	0	0	101,728	0	0	0	350	07/17/2017	1Z
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		09/15/2013	MBS Paydown 0.798882039		108,819	108,819	108,817	108,817	0	1	0	1	0	108,819	0	0	0	524	07/17/2017	1Z
14986D AJ 9	CD 2006-CD3 AJ MEZ 5.688 10/15/2048		08/27/2013	DEUTSCHE BANK		2,262,500	2,500,000	2,329,688	2,334,010	0	7,167	0	7,167	0	2,336,854	0	(74,354)	(74,354)	64,780	10/15/2048	4FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		07/01/2013	Sinking Fund Redemption 100.0.		13,850	13,850	13,850	13,850	0	0	0	0	0	13,850	0	0	0	518	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		08/01/2013	Sinking Fund Redemption 100.0.		13,924	13,924	13,924	13,924	0	0	0	0	0	13,924	0	0	0	595	12/01/2016	1
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		09/01/2013	Sinking Fund Redemption 100.0.		13,999	13,999	13,999	13,999	0	0	0	0	0	13,999	0	0	0	673	12/01/2016	1
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015		07/25/2013	MBS Paydown 0.196406173		71,549	71,549	70,968	71,270	0	193	0	193	0	71,549	0	0	0	1,429	02/25/2015	1FM
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015		08/25/2013	MBS Paydown 0.182831433		61,086	61,086	60,590	60,848	0	182	0	182	0	61,086	0	0	0	1,394	02/25/2015	1FM
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015		09/25/2013	MBS Paydown 0.145813181		166,582	166,582	165,229	165,932	0	649	0	649	0	166,582	0	0	0	4,278	02/25/2015	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		07/25/2013	MBS Paydown 0.099523403		5,454	5,454	4,799	4,496	0	488	0	488	0	5,454	0	0	0	90	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		07/25/2013	Pass-Through Loss		0	550	484	0	0	0	0	0	0	0	0	0	0	9	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		08/25/2013	MBS Paydown 0.097810744		4,827	4,827	4,247	3,848	0	328	0	328	0	4,827	0	0	0	91	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		08/25/2013	Pass-Through Loss		0	311	274	0	0	0	0	0	0	142	0	(142)	(142)	6	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		08/31/2013	Book Value Adjustment		0	0	0	228,084	0	0	0	0	0	336	0	(336)	(336)	0	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2013	MBS Paydown 0.09474695		7,800	7,800	6,864	6,883	0	1,135	0	1,135	0	7,800	0	0	0	165	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2013	Pass-Through Loss		0	1,391	1,224	0	0	0	0	0	0	1,391	0	(1,391)	(1,391)	29	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/30/2013	Book Value Adjustment		0	0	0	228,084	0	0	0	0	0	(1,884)	0	1,884	1,884	0	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		07/25/2013	MBS Paydown 0.08245935		14,332	14,332	12,505	12,115	0	583	0	583	0	14,332	0	0	0	502	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		08/25/2013	MBS Paydown 0.080892836		23,028	23,028	20,092	19,465	0	1,439	0	1,439	0	23,028	0	0	0	921	11/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/25/2013	MBS Paydown 0.079365872		22,446	22,446	19,584	18,973	0	1,242	0	1,242	0	22,446	0	0	0	1,010	11/25/2036	1FM
172973 YC 7	CMSI 2004-4 A12 IO 5.5 6/25/2034		07/25/2013	MBS Paydown 0.0		0	0	0	29,127	0	(74,018)	0	(74,018)	0	0	0	0	0	6,914	06/25/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		07/25/2013	MBS Paydown 0.111111782		1,724	1,724	1,724	880	0	(14)	0	(14)	0	1,724	0	0	0	52	03/25/2036	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		08/25/2013	MBS Paydown 0.10906247		6,203	6,203	6,203	3,165	0	1,190	0	1,190	0	6,203	0	0	0	214	03/25/2036	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		09/25/2013	MBS Paydown 0.108585432		1,444	1,444	1,444	737	0	(15)	0	(15)	0	1,444	0	0	0	56	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		07/25/2013	MBS Paydown 0.49585789		120,641	120,641	120,637	110,964	0	409	0	409	0	120,641	0	0	0	3,694	08/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		08/25/2013	MBS Paydown 0.465659739		120,793	120,793	120,789	111,103	0	711	0	711	0	120,793	0	0	0	4,227	08/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		09/25/2013	MBS Paydown 0.451099379		58,241	58,241	58,240	53,570	0	509	0	509	0	58,241	0	0	0	2,293	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		08/25/2013	MBS Paydown 0.759871568		13,945	13,945	12,394	12,792	0	(1)	0	(1)	0	13,945	0	0	0	67	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		08/25/2013	Pass-Through Loss		0	448	398	0	0	0	0	0	0	448	0	(448)	(448)	2	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		08/31/2013	Book Value Adjustment		0	0	0	1,498,531	0	0	0	0	0	(856)	0	856	856	0	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2013	MBS Paydown 0.742548351		33,937	33,937	30,161	33,871	0	(17)	0	(17)	0	33,937	0	0	0	325	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2013	Pass-Through Loss		0	4,175	3,710	0	0	0	0	0	0	4,175	0	(4,175)	(4,175)	40	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/30/2013	Book Value Adjustment		0	0	0	1,498,531	0	0	0	0	0	(3,736)	0	3,736	3,736	0	04/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		07/25/2013	MBS Paydown 0.821902012		91,777	91,777	91,776	90,859	0	25	0	25	0	91,777	0	0	0	3,180	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		08/25/2013	MBS Paydown 0.791809631		120,370	120,370	120,368	119,166	0	40	0	40	0	120,370	0	0	0	4,766	07/25/2036	4FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		09/25/2013	MBS Paydown 0.786612528		20,788	20,788	20,788	20,581	0	69	0	69	0	20,788	0	0	0	926	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		07/25/2013	MBS Paydown 0.617713119		67,767	67,767	58,618	63,471	0	2,748	0	2,748	0	67,767	0	0	0	2,283	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		08/25/2013	MBS Paydown 0.599623711		72,358	72,358	62,589	67,771	0	3,179	0	3,179	0	72,358	0	0	0	2,786	09/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		09/25/2013	MBS Paydown 0.579887218		78,946	78,946	68,288	73,941	0	3,769	0	3,769	0	78,946	0	0	0	3,419	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49 FD		09/10/2013	MBS Paydown 0.630312999		1,109,061	1,109,061	1,101,956	1,106,824	0	988	0	988	0	1,109,061	0	0	0	48,057	12/10/2049	1FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		07/25/2013	MBS Paydown 0.434169528		212,992	212,992	212,990	212,992	0	0	0	0	0	212,992	0	0	0	7,489	06/25/2037	1FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		08/25/2013	MBS Paydown 0.403258372		185,467	185,467	185,465	185,467	0	0	0	0	0	185,467	0	0	0	7,443	06/25/2037	1FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		09/25/2013	MBS Paydown 0.366146731		222,670	222,670	222,668	222,670	0	0	0	0	0	222,670	0	0	0	10,040	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		07/25/2013	MBS Paydown 0.38771999		2,909	2,909	1,033	1,962	0	291	0	291	0	2,909	0	0	0	40	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		07/25/2013	Pass-Through Loss		0	1,601	568	0	0	0	0	0	0	1,601	0	(1,601)	(1,601)	22	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		07/31/2013	Book Value Adjustment		0	0	0	120,022	0	0	0	0	0	(1,601)	0	1,601	1,601	0	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		08/25/2013	MBS Paydown 0.387433471		199	199	71	87	0	13	0	13	0	199	0	0	0	3	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		08/25/2013	Pass-Through Loss		0	2	1	0	0	0	0	0	0	2	0	(2)	(2)	0	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		08/31/2013	Book Value Adjustment		0	0	0	120,022	0	0	0	0	0	(2)	0	2	2	0	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2013	MBS Paydown 0.384110531		1,461	1,461	519	1,012	0	150	0	150	0	1,461	0	0	0	26	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2013	Pass-Through Loss		0	865	307	0	0	0	0	0	0	865	0	(865)	(865)	15	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/30/2013	Book Value Adjustment		0	0	0	120,022	0	0	0	0	0	(865)	0	865	865	0	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		07/25/2013	MBS Paydown 0.634626858		49,784	49,784	40,325	42,907	0	(96)	0	(96)	0	49,784	0	0	0	1,742	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		07/25/2013	Pass-Through Loss		0	8,569	6,941	0	0	0	0	0	0	0	0	0	0	300	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		08/25/2013	MBS Paydown 0.619629576		77,782	77,782	63,004	70,577	0	(158)	0	(158)	0	77,782	0	0	0	3,111	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		08/25/2013	Pass-Through Loss		0	18,200	14,742	0	0	0	0	0	0	0	0	0	0	728	06/25/2037	1FM

Statement for September 30, 2013 of the **GREAT AMERICAN 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)
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		09/25/2013	MBS Paydown 0.612486472		30,391	30,391	24,617	33,615	0	(75)	0	(75)	0	30,391	0	0	0	1,368	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		09/25/2013	Pass-Through Loss		0	15,324	12,413	0	0	0	0	0	0	7,197	0	(7,197)	(7,197)	690	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		09/30/2013	Book Value Adjustment		0	0	0	3,029,436	0	0	0	0	0	(7,197)	0	7,197	7,197	0	06/25/2037	1FM
19075C AH 6	CWCI 2007-C2 AJFX MEZ 5.568 04/15/47		08/28/2013	RBS SECURITIES/GREENWICH		2,124,053	2,256,630	2,215,241	2,215,714	0	1,935	0	1,935	0	2,217,176	0	(93,123)	(93,123)	32,110	04/15/2047	1Z
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	07/31/2013	Book Value Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/09/2047	6FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	09/07/2013	MBS Paydown 0.411868347		19,280	19,280	17,593	0	0	141	0	141	0	0	0	19,280	19,280	287	12/09/2047	6FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	09/30/2013	Book Value Adjustment		0	0	0	0	0	0	0	0	0	19,280	0	(19,280)	(19,280)	0	12/09/2047	6FE
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12/10/2046		07/10/2013	MBS Paydown 0.320819095		20,239,591	20,239,591	19,411,181	20,012,783	0	263,227	0	263,227	0	20,239,591	0	0	0	626,685	12/10/2046	1FM
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12/10/2046		08/10/2013	MBS Paydown 0.320578559		7,168	7,168	6,875	7,088	0	116	0	116	0	7,168	0	0	0	254	12/10/2046	1FM
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12/10/2046		09/10/2013	MBS Paydown 0.0		9,553,241	9,553,241	9,162,225	9,446,186	0	168,746	0	168,746	0	9,553,241	0	0	0	380,315	12/10/2046	1FM
20047E AJ 1	COMM 2006-C8 AJ MEZ 5.377 12/10/2046		08/27/2013	CITIGROUP		2,797,969	3,000,000	2,759,063	2,767,252	0	17,699	0	17,699	0	2,776,762	0	21,207	21,207	60,043	12/10/2046	1Z
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		08/15/2013	MBS Paydown 0.098234851		2,441	2,441	2,439	701	0	0	0	0	0	2,441	0	0	0	114	03/15/2027	1FM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		09/15/2013	MBS Paydown 0.097160511		5,372	5,372	5,368	1,542	0	0	0	0	0	5,372	0	0	0	282	03/15/2027	1FM
210805 AM 9	CONTL AIRLINES 6.94 10/15/13		07/15/2013	Sinking Fund Redemption 100.0		1,474	1,474	1,474	1,490	218	459	0	677	0	1,474	0	0	0	77	04/15/2015	3AM
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		01/25/2013	MBS Paydown 0.026354426		1,315	1,315	1,314	1,090	0	0	0	0	0	1,315	0	0	0	37	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		02/25/2013	MBS Paydown 0.023206162		1,321	1,321	1,320	1,095	0	0	0	0	0	1,321	0	0	0	88	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		03/25/2013	MBS Paydown 0.02136896		1,327	1,327	1,326	1,100	0	0	0	0	0	1,327	0	0	0	77	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		04/25/2013	MBS Paydown 0.019230607		(79,407)	(79,407)	(79,382)	(79,407)	0	0	0	0	0	(79,407)	0	0	0	58	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		07/25/2013	MBS Paydown 0.012015583		8,993	8,993	8,990	7,458	0	(351)	0	(351)	0	8,993	0	0	0	0	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		08/25/2013	MBS Paydown 0.005502124		19,540	19,540	19,534	16,206	0	(834)	0	(834)	0	19,540	0	0	0	0	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		09/25/2013	MBS Paydown		16,260	16,260	16,255	13,485	0	6,915	0	6,915	0	16,260	0	0	0	0	09/25/2031	1FE
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		12/25/2012	MBS Paydown 0.029013198		75,445	75,445	75,421	62,569	0	0	0	0	0	75,445	0	0	0	0	09/25/2031	1FE
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040		07/15/2013	MBS Paydown 0.0		210,393	210,393	206,843	210,393	0	0	0	0	0	210,393	0	0	0	6,465	02/15/2040	1FM
22545X BC 6	CSMC 2007-C1 AMFL MEZ FLT 02/15/2040		08/28/2013	AMHERST SECURITIES CORP.		901,563	1,250,000	937,500	945,694	0	15,143	0	15,143	0	952,643	0	(51,081)	(51,081)	2,213	02/15/2040	1AM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		07/25/2013	MBS Paydown 0.1797252		5,120	5,120	5,108	5,086	0	6	0	6	0	5,120	0	0	0	156	10/25/2034	1FM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		08/25/2013	MBS Paydown 0.179039863		4,797	4,797	4,786	4,766	0	6	0	6	0	4,797	0	0	0	168	10/25/2034	1FM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		09/25/2013	MBS Paydown 0.17835562		4,790	4,790	4,778	4,758	0	6	0	6	0	4,790	0	0	0	188	10/25/2034	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	07/18/2013	MBS Paydown 0.975		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	89	04/18/2028	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	08/18/2013	MBS Paydown 0.96666667		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	121	04/18/2028	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	09/18/2013	MBS Paydown 0.958333333		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	153	04/18/2028	1FE
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		07/15/2013	MBS Paydown 0.146006109		44,171	44,171	30,864	33,242	0	2,023	0	2,023	0	44,171	0	0	0	89	07/15/2036	3FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		08/15/2013	MBS Paydown 0.142188081		28,635	28,635	20,009	21,550	0	1,262	0	1,262	0	28,635	0	0	0	66	07/15/2036	3FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		09/15/2013	MBS Paydown 0.139520762		20,005	20,005	13,978	15,055	0	1,024	0	1,024	0	20,005	0	0	0	52	07/15/2036	3FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		07/25/2013	MBS Paydown 0.538839701		18,951	18,951	14,497	21,725	0	379	0	379	0	18,951	0	0	0	40	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		07/25/2013	Pass-Through Loss		0	12,327	9,430	0	0	0	0	0	0	12,327	0	(12,327)	(12,327)	26	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		07/31/2013	Book Value Adjustment		0	0	0	1,518,745	0	0	0	0	0	(12,327)	0	12,327	12,327	0	12/25/2046	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)
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		08/25/2013	MBS Paydown 0.527456492		29,521	29,521	22,584	31,625	0	552	0	552	0	29,521	0	0	0	71	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		08/25/2013	Pass-Through Loss		0	16,012	12,249	0	0	0	0	0	0	16,012	0	(16,012)	(16,012)	39	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		08/31/2013	Book Value Adjustment		0	0	0	1,518,745	0	0	0	0	0	(16,012)	0	16,012	16,012	0	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2013	MBS Paydown 0.518120876		37,342	37,342	28,567	25,936	0	453	0	453	0	37,342	0	0	0	101	12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		07/25/2013	MBS Paydown 0.618620786		126,310	126,310	122,324	122,479	0	981	0	981	0	126,310	0	0	0	101	06/25/2047	1Z
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		09/25/2013	MBS Paydown 0.586235602		161,926	161,926	156,815	157,015	0	2,516	0	2,516	0	161,926	0	0	0	215	06/25/2047	1Z
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		07/25/2013	MBS Paydown 0.01448567		7,370	7,370	7,395	7,370	0	0	0	0	0	7,370	0	0	0	305	01/25/2027	1FM
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		08/25/2013	MBS Paydown 0.014297316		1,884	1,884	1,890	1,884	0	0	0	0	0	1,884	0	0	0	89	01/25/2027	1FM
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		09/25/2013	MBS Paydown 0.01339055		9,068	9,068	9,098	9,068	0	0	0	0	0	9,068	0	0	0	483	01/25/2027	1FM
250847 EE 6	DETROIT EDISON 6.4 10/01/13		09/20/2013	Make Whole Call 100.1777275		1,001,777	1,000,000	997,420	999,850	0	446	0	446	0	1,000,000	0	1,777	1,777	62,044	10/01/2013	1FE
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		07/25/2013	MBS Paydown 0.08051625		14,207	14,207	12,182	12,207	0	609	0	609	0	14,207	0	0	0	42	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		08/25/2013	MBS Paydown 0.077890066		10,505	10,505	9,008	9,026	0	283	0	283	0	10,505	0	0	0	35	03/25/2020	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		09/25/2013	MBS Paydown 0.07619594		6,777	6,777	5,811	5,822	0	205	0	205	0	6,777	0	0	0	25	03/25/2020	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		07/25/2013	MBS Paydown 0.16671417		4,899	4,899	4,899	4,983	0	(85)	0	(85)	0	4,899	0	0	0	141	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		07/25/2013	Pass-Through Loss		0	1,530	1,530	0	0	0	0	0	0	0	0	0	0	44	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		08/25/2013	MBS Paydown 0.163825141		7,258	7,258	7,258	7,372	0	(114)	0	(114)	0	7,258	0	0	0	239	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		08/25/2013	Pass-Through Loss		0	1,409	1,409	0	0	0	0	0	0	0	0	0	0	46	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2013	MBS Paydown 0.16101878		6,173	6,173	6,173	6,284	0	(111)	0	(111)	0	6,173	0	0	0	227	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2013	Pass-Through Loss		0	2,246	2,246	0	0	0	0	0	0	0	0	0	0	83	02/25/2036	1FM
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034		07/25/2013	MBS Paydown 0.03027327		15,853	15,853	15,852	15,853	0	0	0	0	0	15,853	0	0	0	425	03/25/2034	1FM
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034		08/25/2013	MBS Paydown 0.02269191		88,588	88,588	88,585	88,588	0	0	0	0	0	88,588	0	0	0	2,717	03/25/2034	1FM
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034		09/25/2013	MBS Paydown 0.02034975		27,368	27,368	27,367	27,368	0	0	0	0	0	27,368	0	0	0	944	03/25/2034	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		07/25/2013	MBS Paydown 0.05942023		57,954	57,954	57,933	57,838	0	(37)	0	(37)	0	57,954	0	0	0	1,971	04/25/2034	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		08/25/2013	MBS Paydown 0.058040825		7,587	7,587	7,584	7,572	0	33	0	33	0	7,587	0	0	0	295	04/25/2034	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		09/25/2013	MBS Paydown 0.05169283		34,914	34,914	34,901	34,844	0	(23)	0	(23)	0	34,914	0	0	0	1,527	04/25/2034	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		07/25/2013	MBS Paydown 0.46986172		78,831	78,831	78,813	78,356	0	125	0	125	0	78,831	0	0	0	2,463	07/25/2034	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		08/25/2013	MBS Paydown 0.45686		97,513	97,513	97,491	96,926	0	198	0	198	0	97,513	0	0	0	3,480	07/25/2034	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		09/25/2013	MBS Paydown 0.447309994		71,625	71,625	71,609	71,194	0	129	0	129	0	71,625	0	0	0	2,876	07/25/2034	1FM
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	05/30/2013	Sinking Fund Redemption 100.0.		0	0	0	0	0	0	0	0	0	0	0	0	0	(500)	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.		0	0	0	0	0	0	0	0	0	0	0	0	0	(125)	11/30/2022	1FE
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		07/15/2013	MBS Paydown 0.87370119		32,242	32,242	32,242	32,241	0	0	0	0	0	32,242	0	0	0	874	01/15/2025	2FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		07/01/2013	MBS Paydown 0.711479613		26,432	26,432	26,564	28,777	0	2,210	0	2,210	0	26,432	0	0	0	593	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		07/01/2013	MBS Paydown 0.713928975		26,219	26,219	26,263	26,273	0	(350)	0	(350)	0	26,219	0	0	0	555	10/01/2025	1FE
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		07/25/2013	MBS Paydown 0.093532817		137,968	137,968	134,174	134,374	0	1,737	0	1,737	0	137,968	0	0	0	56	04/25/2037	1Z
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		08/25/2013	MBS Paydown 0.087491959		108,735	108,735	105,745	105,903	0	1,136	0	1,136	0	108,735	0	0	0	68	04/25/2037	1Z
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		09/25/2013	MBS Paydown 0.082694716		86,350	86,350	83,976	84,101	0	793	0	793	0	86,350	0	0	0	72	04/25/2037	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)
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		07/15/2013	MBS Paydown 0.98072288		10,843	10,843	10,894	10,891	0	(4)	0	(4)	0	10,843	0	0	0	266	10/15/2042	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		08/15/2013	MBS Paydown 0.97831324		10,843	10,843	10,894	10,891	0	(5)	0	(5)	0	10,843	0	0	0	304	10/15/2042	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		09/15/2013	MBS Paydown 0.975903617		10,843	10,843	10,894	10,890	0	(5)	0	(5)	0	10,843	0	0	0	343	10/15/2042	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		07/01/2013	Sinking Fund Redemption 100.0.		14,911	14,911	14,912	14,911	0	(0)	0	(0)	0	14,911	0	0	0	620	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		08/01/2013	Sinking Fund Redemption 100.0.		14,999	14,999	15,001	15,000	0	(0)	0	(0)	0	14,999	0	0	0	712	06/01/2017	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		09/01/2013	Sinking Fund Redemption 100.0.		15,088	15,088	15,090	15,089	0	(0)	0	(0)	0	15,088	0	0	0	806	06/01/2017	1FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		07/03/2013	Paydown 100.0		46,195	46,195	46,195	46,195	0	0	0	0	0	46,195	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		07/19/2013	Paydown 100.0		13,194	13,198	13,198	13,198	0	0	0	0	0	13,194	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		07/23/2013	Paydown 100.0		39,595	39,595	39,595	39,595	0	0	0	0	0	39,595	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		07/30/2013	Paydown 100.0		56,094	56,094	56,094	56,094	0	0	0	0	0	56,094	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/06/2013	Paydown 100.0		221,075	221,075	221,075	218,680	0	0	0	0	0	221,075	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/07/2013	Paydown 100.0		263,970	263,970	263,970	261,111	0	0	0	0	0	263,970	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/08/2013	Paydown 100.0		59,393	59,393	59,393	58,750	0	0	0	0	0	59,393	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/09/2013	Paydown 100.0		44,545	44,545	44,545	44,062	0	(0)	0	(0)	0	44,545	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/15/2013	Paydown 100.0		428,951	428,951	428,951	424,305	0	(0)	0	(0)	0	428,951	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/16/2013	Paydown 100.0		98,989	98,989	98,989	98,730	0	(0)	0	(0)	0	98,989	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/19/2013	Paydown 100.0		95,689	95,689	95,689	95,439	0	0	0	0	0	95,689	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/22/2013	Paydown 100.0		49,494	49,494	49,494	49,412	0	0	0	0	0	49,494	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		08/30/2013	Paydown 100.0		65,992	65,992	65,992	65,924	0	0	0	0	0	65,992	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		09/04/2013	Paydown 100.0		798,508	798,508	798,508	797,982	0	(0)	0	(0)	0	798,508	0	0	0	136	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		09/16/2013	Paydown 100.0		98,989	98,989	98,989	98,923	0	0	0	0	0	98,989	0	0	0	27	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		09/25/2013	Paydown 100.0		24,601	24,601	24,601	24,601	0	0	0	0	0	24,601	0	0	0	0	09/24/2016	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		09/26/2013	Paydown 100.0		49,201	49,201	49,201	49,201	0	0	0	0	0	49,201	0	0	0	0	09/24/2016	4Z
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		07/25/2013	MBS Paydown 0.644776963		78,423	78,423	73,080	73,278	0	710	0	710	0	78,423	0	0	0	138	07/25/2036	1AM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		08/25/2013	MBS Paydown 0.635972732		79,238	79,238	73,840	74,040	0	842	0	842	0	79,238	0	0	0	163	07/25/2036	1AM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		09/25/2013	MBS Paydown 0.627334697		77,742	77,742	72,446	72,642	0	951	0	951	0	77,742	0	0	0	182	07/25/2036	1AM
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/24/2013	Partial Make Whole Call 103.9898103		1,094,682	1,052,682	1,052,682	1,052,682	0	0	0	0	0	1,052,682	0	42,000	42,000	47,371	11/15/2013	2AM
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/24/2013	Sinking Fund Redemption 100.0.		(1,052,695)	(1,052,695)	(1,052,695)	(1,052,695)	0	0	0	0	0	(1,052,695)	0	0	0	(47,371)	11/15/2013	2AM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		07/25/2013	MBS Paydown 0.418030803		28,098	28,098	28,098	9,942	0	0	0	0	0	28,098	0	0	0	961	09/25/2034	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		08/25/2013	MBS Paydown 0.411783868		31,235	31,235	31,235	11,052	0	0	0	0	0	31,235	0	0	0	1,221	09/25/2034	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		09/25/2013	MBS Paydown 0.402708891		45,375	45,375	45,375	16,055	0	0	0	0	0	45,375	0	0	0	1,996	09/25/2034	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		07/25/2013	MBS Paydown 0.621144164		24,721	24,721	24,227	24,235	0	40	0	40	0	24,721	0	0	0	54	06/25/2035	1Z
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		08/25/2013	MBS Paydown 0.611085583		45,264	45,264	44,358	44,373	0	99	0	99	0	45,264	0	0	0	134	06/25/2035	1Z
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		09/25/2013	MBS Paydown 0.605376669		25,690	25,690	25,176	25,185	0	69	0	69	0	25,690	0	0	0	101	06/25/2035	1Z
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		07/25/2013	MBS Paydown 0.07120125		6,903	6,903	6,927	6,928	0	(28)	0	(28)	0	6,903	0	0	0	126	12/25/2034	2FM

Statement for September 30, 2013 of the **GREAT AMERICAN 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 Desig-nation or Market Indicator (a)
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		08/25/2013	MBS Paydown 0.070981108		2,862	2,862	2,872	2,872	0	(4)	0	(4)	0	2,862	0	0	0	60	12/25/2034	2FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		09/25/2013	MBS Paydown 0.07075977		2,877	2,877	2,887	2,888	0	(1)	0	(1)	0	2,877	0	0	0	67	12/25/2034	2FM
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039		07/10/2013	MBS Paydown 0.885508189		13,885	13,885	13,336	13,816	0	41	0	41	0	13,885	0	0	0	447	07/10/2039	1FM
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039		08/10/2013	MBS Paydown 0.882244731		13,054	13,054	12,538	12,989	0	43	0	43	0	13,054	0	0	0	477	07/10/2039	1FM
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039		09/10/2013	MBS Paydown 0.863506238		74,954	74,954	71,991	74,581	0	268	0	268	0	74,954	0	0	0	3,062	07/10/2039	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ CSTR 11/2045		08/28/2013	CITIGROUP		1,448,438	1,500,000	1,465,313	1,465,313	0	373	0	373	0	1,465,685	0	(17,248)	(17,248)	7,096	11/10/2045	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		07/20/2013	Sinking Fund Redemption 100.0.		35,972	35,972	36,032	36,136	12	0	0	12	0	35,972	0	0	0	1,404	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		08/20/2013	Sinking Fund Redemption 100.0.		36,145	36,145	36,206	36,310	12	0	0	12	0	36,145	0	0	0	1,612	09/20/2016	3FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		09/20/2013	Sinking Fund Redemption 100.0.		35,061	35,061	35,119	35,220	11	0	0	11	0	35,061	0	0	0	1,759	09/20/2016	3FE
37183L A* 5	GENESIS GRP TL 12.00 9/17/2017		06/30/2013	Paydown 100.0		48,750	48,750	47,663	47,663	28	130	0	158	0	48,750	0	0	0	4,669	09/17/2017	3Z
37183L A* 5	GENESIS GRP TL 12.00 9/17/2017		08/07/2013	Book Value Adjustment		64,664	0	0	3,670,013	0	0	0	0	0	64,664	0	0	0	0	09/17/2017	3Z
37183L A* 5	GENESIS GRP TL 12.00 9/17/2017		09/30/2013	Paydown 100.0		48,750	48,750	47,663	47,663	28	325	0	353	0	48,750	0	0	0	4,669	09/17/2017	3Z
371866 ZB 3	GENESIS GRP TL B 12.00 11/13/2013		08/07/2013	Book Value Adjustment		10,336	0	0	0	0	0	0	0	0	10,336	0	0	0	0	11/13/2013	3Z
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	07/17/2013	MBS Paydown 0.975		20,833	20,833	20,832	20,832	0	0	0	0	0	20,833	0	0	0	129	04/17/2028	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	08/17/2013	MBS Paydown 0.966666667		31,250	31,250	31,034	31,034	0	3	0	3	0	31,250	0	0	0	207	04/17/2028	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	09/17/2013	MBS Paydown 0.958333333		31,250	31,250	31,034	31,034	0	6	0	6	0	31,250	0	0	0	285	04/17/2028	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	09/19/2013	Consent Fee		863	0	0	3,651,791	0	6	0	6	0	863	0	0	0	285	04/17/2028	1FE
39121J AA 8	GREAT RIVER 5.829 07/01/17		07/01/2013	Sinking Fund Redemption 100.0.		375,111	375,111	375,111	375,111	0	0	0	0	0	375,111	0	0	0	21,865	07/01/2017	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		07/25/2013	MBS Paydown 0.213716732		26,224	26,224	25,946	25,844	0	124	0	124	0	26,224	0	0	0	796	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		08/25/2013	MBS Paydown 0.209530839		25,787	25,787	25,513	25,413	0	131	0	131	0	25,787	0	0	0	897	09/25/2034	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		09/25/2013	MBS Paydown 0.205371622		25,623	25,623	25,350	25,251	0	271	0	271	0	25,623	0	0	0	1,004	09/25/2034	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		07/25/2013	MBS Paydown 0.13157816		4,393	4,393	3,855	4,007	0	101	0	101	0	4,393	0	0	0	141	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		08/25/2013	MBS Paydown 0.127932679		14,582	14,582	12,796	13,300	0	1,052	0	1,052	0	14,582	0	0	0	535	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		09/25/2013	MBS Paydown 0.11527804		50,619	50,619	44,418	46,167	0	4,444	0	4,444	0	50,619	0	0	0	2,088	09/25/2037	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2013	Prior Period Adjustment		0	0	7,500	0	0	0	0	0	0	0	0	0	0	0	03/20/2043	1Z
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		09/20/2013	MBS Paydown 0.9925		7,500	7,500	7,500	7,500	0	(0)	0	(0)	0	7,500	0	0	0	140	03/20/2043	1Z
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		07/25/2013	MBS Paydown 0.172811872		3,939	3,939	2,680	624	0	260	0	260	0	3,939	0	0	0	7	02/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		08/25/2013	MBS Paydown 0.170111304		5,914	5,914	4,024	936	0	937	0	937	0	5,914	0	0	0	12	02/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		09/25/2013	MBS Paydown 0.167758867		5,152	5,152	3,505	816	0	439	0	439	0	5,152	0	0	0	12	02/25/2037	1FM
44970* AA 2	IM BRANDS LLC TERM LOAN 8.50 9/28/2016		07/05/2013	Paydown 100.0		101,250	101,250	87,584	91,832	152	1,655	0	1,807	0	101,250	0	0	0	6,649	09/28/2016	5
44970* AA 2	IM BRANDS LLC TERM LOAN 8.50 9/28/2016		08/01/2013	Paydown 101.5		3,746,250	3,746,250	3,240,608	3,397,770	5,627	387,093	0	392,720	0	3,746,250	0	0	0	321,405	09/28/2016	5
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017	R	09/01/2013	MBS Paydown 0.279965587		343,507	343,507	335,623	338,444	0	9,689	0	9,689	0	343,507	0	0	0	3,481	12/01/2017	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		07/25/2013	MBS Paydown 0.15527048		8,442	8,442	7,091	7,179	0	105	0	105	0	8,442	0	0	0	41	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		08/25/2013	MBS Paydown 0.1542857		5,909	5,909	4,963	5,024	0	84	0	84	0	5,909	0	0	0	33	04/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		09/25/2013	MBS Paydown 0.15244762		11,028	11,028	9,264	9,378	0	172	0	172	0	11,028	0	0	0	69	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		07/25/2013	MBS Paydown 0.16796983		11,866	11,866	6,170	11,823	0	43	0	43	0	11,866	0	0	0	58	08/25/2035	4FM

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)
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		08/25/2013	MBS Paydown 0.166810079		11,598	11,598	6,031	11,556	0	42	0	42	0	11,598	0	0	0	65	08/25/2035	4FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		09/25/2013	MBS Paydown 0.16444239		23,677	23,677	12,312	23,591	0	86	0	86	0	23,677	0	0	0	149	08/25/2035	4FM
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34		07/25/2013	MBS Paydown 0.067537886		102,373	102,373	102,370	102,017	0	(3)	0	(3)	0	102,373	0	0	0	2,710	08/25/2034	1FM
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34		08/25/2013	MBS Paydown 0.064907075		21,046	21,046	21,046	20,973	0	(3)	0	(3)	0	21,046	0	0	0	636	08/25/2034	1FM
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34		09/25/2013	MBS Paydown 0.037266862		221,122	221,122	221,114	220,353	0	162	0	162	0	221,122	0	0	0	7,497	08/25/2034	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		07/25/2013	MBS Paydown 0.169715215		1,159	1,159	945	1,159	0	0	0	0	0	1,159	0	0	0	2	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		08/25/2013	MBS Paydown 0.169480971		468	468	382	468	0	0	0	0	0	468	0	0	0	1	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		09/25/2013	MBS Paydown 0.169463668		35	35	28	35	0	0	0	0	0	35	0	0	0	0	10/25/2013	6*
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		07/25/2013	MBS Paydown 0.285857396		14,777	14,777	8,718	5,858	0	8,919	0	8,919	0	14,777	0	0	0	474	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		08/25/2013	MBS Paydown 0.278468935		14,777	14,777	8,718	5,488	0	9,289	0	9,289	0	14,777	0	0	0	542	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35		09/25/2013	MBS Paydown 0.271080473		14,777	14,777	8,718	4,939	0	9,837	0	9,837	0	14,777	0	0	0	610	06/25/2035	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		07/25/2013	MBS Paydown 0.202008572		21,350	21,350	18,414	19,563	0	632	0	632	0	21,350	0	0	0	712	01/25/2033	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		08/25/2013	MBS Paydown 0.187530729		21,717	21,717	18,731	19,899	0	846	0	846	0	21,717	0	0	0	827	01/25/2033	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		09/25/2013	MBS Paydown 0.187086911		666	666	574	610	0	14	0	14	0	666	0	0	0	29	01/25/2033	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		07/25/2013	MBS Paydown 0.129015005		1,578	1,578	1,294	1,307	0	15	0	15	0	1,578	0	0	0	24	10/25/2034	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		08/25/2013	MBS Paydown 0.126878502		12,994	12,994	10,655	10,763	0	282	0	282	0	12,994	0	0	0	226	10/25/2034	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		09/25/2013	MBS Paydown 0.124963551		11,646	11,646	9,550	9,647	0	150	0	150	0	11,646	0	0	0	227	10/25/2034	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		07/25/2013	MBS Paydown 0.387474166		1,665	1,665	1,265	(14)	0	34	0	34	0	0	0	0	0	2	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		07/31/2013	Book Value Adjustment		0	0	0	1,770	0	0	0	0	0	1,665	0	0	0	0	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		09/25/2013	MBS Paydown 0.382170122		10,608	10,608	8,062	10,368	0	240	0	240	0	10,608	0	0	0	20	06/25/2039	6FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		07/17/2013	MBS Paydown 0.799128401		257,831	257,831	257,831	257,725	0	(34)	0	(34)	0	257,831	0	0	0	5,259	06/17/2041	1FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		08/17/2013	MBS Paydown 0.782326822		252,024	252,024	252,024	251,921	0	(40)	0	(40)	0	252,024	0	0	0	5,874	06/17/2041	1FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		09/17/2013	MBS Paydown 0.777401461		73,880	73,880	73,880	73,850	0	(13)	0	(13)	0	73,880	0	0	0	1,937	06/17/2041	1FE
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		07/15/2013	MBS Paydown 0.070681019		41,797	41,797	37,970	41,279	0	865	0	865	0	41,797	0	0	0	1,750	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		08/15/2013	MBS Paydown 0.05694735		33,647	33,647	30,567	33,230	0	771	0	771	0	33,647	0	0	0	1,534	07/15/2041	1FM
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041		09/15/2013	MBS Paydown 0.0		139,521	139,521	126,746	137,791	0	4,838	0	4,838	0	139,521	0	0	0	7,644	07/15/2041	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		07/15/2013	MBS Paydown 0.058158967		4,588	4,588	3,928	4,588	0	293	0	293	0	4,588	0	0	0	16	07/15/2019	1FM
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19		08/15/2013	MBS Paydown 0.0		174,477	174,477	149,396	174,477	0	11,143	0	11,143	0	174,477	0	0	0	677	07/15/2019	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		07/25/2013	MBS Paydown 0.452668351		2,330	2,330	2,242	1,074	0	(19)	0	(19)	0	2,330	0	0	0	82	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		08/25/2013	MBS Paydown 0.448122111		6,819	6,819	6,562	3,144	0	538	0	538	0	6,819	0	0	0	273	12/25/2035	3FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		09/25/2013	MBS Paydown 0.442846516		7,913	7,913	7,614	3,648	0	783	0	783	0	7,913	0	0	0	356	12/25/2035	3FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		07/25/2013	MBS Paydown 0.3886245		22,062	22,062	22,165	24,463	0	243	0	243	0	22,062	0	0	0	353	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		07/25/2013	Pass-Through Loss		0	12,077	12,134	0	0	0	0	0	0	0	0	0	0	193	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		08/25/2013	MBS Paydown 0.36939622		86,915	86,915	87,323	81,348	0	807	0	807	0	86,915	0	0	0	1,587	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		08/25/2013	Pass-Through Loss		0	26,609	26,733	0	0	0	0	0	0	0	0	0	0	486	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2013	MBS Paydown 0.36764059		7,503	7,503	7,538	7,427	0	74	0	74	0	7,503	0	0	0	154	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)
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2013	Pass-Through Loss		0	2,863	2,876	0	0	0	0	0	0	0	0	0	0	59	03/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		07/25/2013	MBS Paydown 0.17170824		23,961	23,961	12,243	0	0	22,994	0	22,994	0	23,961	0	0	0	64	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		07/25/2013	Pass-Through Loss		0	4,079	2,084	0	0	0	0	0	0	0	0	0	0	11	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		07/31/2013	Book Value Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		08/25/2013	MBS Paydown 0.161376562		14,951	14,951	7,639	0	0	8,345	0	8,345	0	14,951	0	0	0	45	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		08/25/2013	Pass-Through Loss		0	77,052	39,370	0	0	0	0	0	0	70,886	0	(70,886)	(70,886)	234	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		08/31/2013	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(70,886)	0	70,886	70,886	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		09/25/2013	MBS Paydown 0.15971172		14,825	14,825	7,575	0	0	1,419,056	0	1,419,056	0	14,825	0	0	0	51	05/25/2036	1FM
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47		07/15/2013	MBS Paydown 0.711841593		5,309	5,309	4,858	5,271	0	56	0	56	0	5,309	0	0	0	10	05/15/2047	1FM
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47		08/15/2013	MBS Paydown 0.380525518		3,313,161	3,313,161	3,031,542	3,289,089	0	48,937	0	48,937	0	3,313,161	0	0	0	7,099	05/15/2047	1FM
46629P AN 8	JPMCC 2006-LDP9 A2SF SEQ FLT 5/15/47		09/15/2013	MBS Paydown 0.379072378		14,531	14,531	13,296	14,426	0	217	0	217	0	14,531	0	0	0	35	05/15/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		07/12/2013	MBS Paydown 0.280393117		141,134	141,134	147,661	143,973	0	(3,013)	0	(3,013)	0	141,134	0	0	0	4,484	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		08/12/2013	MBS Paydown 0.271418786		53,846	53,846	56,336	54,929	0	(650)	0	(650)	0	53,846	0	0	0	1,955	06/12/2047	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		09/12/2013	MBS Paydown 0.262364908		54,323	54,323	56,836	55,416	0	(716)	0	(716)	0	54,323	0	0	0	2,219	06/12/2047	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		07/15/2013	MBS Paydown 0.715651518		1,444,947	1,444,947	1,329,004	1,398,873	0	44,137	0	44,137	0	1,444,947	0	0	0	45,802	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		08/15/2013	MBS Paydown 0.711647075		52,058	52,058	47,881	50,398	0	383	0	383	0	52,058	0	0	0	1,886	01/15/2049	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49 FD		09/15/2013	MBS Paydown 0.707622224		52,323	52,323	48,125	50,655	0	428	0	428	0	52,323	0	0	0	2,132	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		07/25/2013	MBS Paydown 0.014366238		1,870	1,870	1,820	1,870	0	0	0	0	0	1,870	0	0	0	58	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		08/25/2013	MBS Paydown 0.014180785		1,484	1,484	1,444	1,484	0	0	0	0	0	1,484	0	0	0	52	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		09/25/2013	MBS Paydown 0.014000168		1,445	1,445	1,406	1,445	0	0	0	0	0	1,445	0	0	0	57	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049 FD		08/12/2013	MBS Paydown 0.636320036		649,501	649,501	647,433	648,016	0	396	0	396	0	649,501	0	0	0	25,061	02/12/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		07/27/2013	MBS Paydown 0.491403193		29,082	29,082	23,592	24,207	0	4,239	0	4,239	0	29,082	0	0	0	417	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		08/27/2013	MBS Paydown 0.484380006		35,116	35,116	28,488	29,230	0	5,280	0	5,280	0	35,116	0	0	0	573	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		09/27/2013	MBS Paydown 0.47750464		34,377	34,377	27,888	28,615	0	5,174	0	5,174	0	34,377	0	0	0	628	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		07/26/2013	MBS Paydown 0.323777124		61,645	61,645	47,236	51,157	0	2,288	0	2,288	0	61,645	0	0	0	992	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		08/26/2013	MBS Paydown 0.313800082		99,770	99,770	76,449	82,796	0	4,211	0	4,211	0	99,770	0	0	0	1,828	03/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		09/26/2013	MBS Paydown 0.302351736		114,483	114,483	87,723	95,006	0	6,111	0	6,111	0	114,483	0	0	0	2,351	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		07/26/2013	MBS Paydown 0.460276281		80,153	80,153	62,168	80,153	0	0	0	0	0	80,153	0	0	0	3,358	11/26/2036	2FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		07/26/2013	MBS Paydown 0.268870975		153,249	153,249	111,489	132,689	0	9,119	0	9,119	0	153,249	0	0	0	8,491	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		08/26/2013	MBS Paydown 0.257925364		131,347	131,347	95,555	113,726	0	6,917	0	6,917	0	131,347	0	0	0	8,317	06/26/2037	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		09/26/2013	MBS Paydown 0.242064702		190,328	190,328	138,464	164,793	0	18,677	0	18,677	0	190,328	0	0	0	13,559	06/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		07/26/2013	MBS Paydown 0.368932217		93,462	93,462	86,686	88,777	0	3,002	0	3,002	0	93,462	0	0	0	1,639	04/26/2035	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		08/26/2013	MBS Paydown 0.340625952		308,680	308,680	286,301	293,205	0	14,713	0	14,713	0	308,680	0	0	0	6,174	04/26/2035	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		09/26/2013	MBS Paydown 0.337295813		36,315	36,315	33,682	34,495	0	908	0	908	0	36,315	0	0	0	813	04/26/2035	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		07/25/2013	MBS Paydown 0.660012976		26,385	26,385	24,934	20,132	0	(184)	0	(184)	0	26,385	0	0	0	1,132	06/25/2047	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		08/25/2013	MBS Paydown 0.656118858		19,471	19,471	18,400	14,856	0	(150)	0	(150)	0	19,471	0	0	0	949	06/25/2047	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 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)
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		09/25/2013	MBS Paydown 0.654394667		8,621	8,621	8,147	6,578	0	(77)	0	(77)	0	8,621	0	0	0	470	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		07/26/2013	MBS Paydown 0.45817631		78,841	78,841	60,424	64,287	0	10,931	0	10,931	0	78,841	0	0	0	2,812	10/25/2035	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		08/26/2013	MBS Paydown 0.457380461		7,720	7,720	5,916	6,295	0	92	0	92	0	7,720	0	0	0	309	10/25/2035	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		09/26/2013	MBS Paydown 0.411481291		445,222	445,222	341,222	363,034	0	81,055	0	81,055	0	445,222	0	0	0	20,035	10/25/2035	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		07/26/2013	MBS Paydown 0.695762162		138,778	138,778	138,778	138,748	0	11	0	11	0	138,778	0	0	0	792	04/26/2037	2FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		08/26/2013	MBS Paydown 0.694829368		8,757	8,757	8,757	8,755	0	2	0	2	0	8,757	0	0	0	47	04/26/2037	2FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		09/26/2013	MBS Paydown 0.682178084		118,772	118,772	118,772	118,746	0	4	0	4	0	118,772	0	0	0	715	04/26/2037	2FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		07/26/2013	MBS Paydown 0.382027505		8,165	8,165	8,165	8,119	0	12	0	12	0	8,165	0	0	0	310	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		07/31/2013	Book Value Adjustment		0	0	0	238,895	0	0	0	0	0	(8,146)	0	8,146	8,146	0	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		08/26/2013	MBS Paydown 0.366701787		9,311	9,311	9,311	9,258	0	(232)	0	(232)	0	9,311	0	0	0	405	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		08/31/2013	Book Value Adjustment		0	0	0	238,895	0	0	0	0	0	8,025	0	(8,025)	(8,025)	0	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		09/26/2013	MBS Paydown 0.358743735		4,835	4,835	4,835	4,807	0	8	0	8	0	4,835	0	0	0	234	09/26/2036	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		09/30/2013	Book Value Adjustment		0	0	0	238,895	0	0	0	0	0	121	0	(121)	(121)	0	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		07/26/2013	Pass-Through Loss		0	8,987	7,085	0	0	(348)	0	(348)	0	8,987	0	(8,987)	(8,987)	341	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		07/31/2013	Book Value Adjustment		0	0	0	10,293	0	0	0	0	0	(8,987)	0	8,987	8,987	0	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		08/26/2013	Pass-Through Loss		0	2,566	2,023	0	0	(99)	0	(99)	0	0	0	0	0	111	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		09/26/2013	Pass-Through Loss		0	5,143	4,054	0	0	(199)	0	(199)	0	0	0	0	0	249	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		09/30/2013	Book Value Adjustment		0	0	0	20,587	0	0	0	0	0	0	0	0	0	0	09/26/2036	6FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		07/26/2013	MBS Paydown 0.237662624		76,139	76,139	76,139	75,653	0	202	0	202	0	76,139	0	0	0	2,585	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		07/31/2013	Book Value Adjustment		0	0	0	736,858	0	0	0	0	0	(76,387)	0	76,387	76,387	0	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		08/26/2013	MBS Paydown 0.21241986		70,680	70,680	70,680	70,228	0	(7,423)	0	(7,423)	0	70,680	0	0	0	2,737	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		08/31/2013	Book Value Adjustment		0	0	0	736,858	0	0	0	0	0	76,387	0	(76,387)	(76,387)	0	09/26/2036	1FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		09/26/2013	MBS Paydown 0.186134656		73,599	73,599	73,599	73,129	0	(7,730)	0	(7,730)	0	73,599	0	0	0	3,201	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		07/26/2013	MBS Paydown 0.219519936		8,824	8,824	8,824	8,824	0	0	0	0	0	8,824	0	0	0	28	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		07/31/2013	Book Value Adjustment		0	0	0	376,895	0	0	0	0	0	(8,819)	0	8,819	8,819	0	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		08/26/2013	MBS Paydown 0.207994716		19,325	19,325	19,325	19,324	0	(462)	0	(462)	0	19,325	0	0	0	70	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		08/31/2013	Book Value Adjustment		0	0	0	376,895	0	0	0	0	0	8,819	0	(8,819)	(8,819)	0	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		09/26/2013	MBS Paydown 0.199622401		14,039	14,039	14,039	14,038	0	(335)	0	(335)	0	14,039	0	0	0	57	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		07/26/2013	Pass-Through Loss		0	8,871	2,768	0	0	(83)	0	(83)	0	0	0	0	0	28	09/26/2036	6*
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		08/26/2013	Pass-Through Loss		0	6,353	1,982	0	0	(60)	0	(60)	0	0	0	0	0	23	09/26/2036	6*
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		09/26/2013	Pass-Through Loss		0	5,610	1,751	0	0	(53)	0	(53)	0	0	0	0	0	23	09/26/2036	6*
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		07/21/2013	MBS Paydown 0.350699582		5,401	5,401	5,401	5,401	0	32	0	32	0	5,401	0	0	0	110	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		08/21/2013	MBS Paydown 0.342574083		27,304	27,304	27,304	27,304	0	161	0	161	0	27,304	0	0	0	619	05/21/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		09/21/2013	MBS Paydown 0.335899651		22,428	22,428	22,428	22,428	0	132	0	132	0	22,428	0	0	0	559	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		08/21/2013	Pass-Through Loss		0	19,373	5,939	0	0	(297)	0	(297)	0	19,373	0	(19,373)	(19,373)	439	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		08/31/2013	Book Value Adjustment		0	0	0	27,122	0	0	0	0	0	(19,944)	0	19,944	19,944	0	05/21/2036	1FM

Statement for September 30, 2013 of the **GREAT AMERICAN 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)
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		09/21/2013	Pass-Through Loss		0	46,581	14,281	0	0	(715)	0	(715)	0	27,106	0	(27,106)	(27,106)	1,056	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		09/30/2013	Book Value Adjustment		0	0	0	27,122	0	0	0	0	0	(26,535)	0	26,535	26,535	0	05/21/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		07/26/2013	MBS Paydown 0.071375814		22,842	22,842	22,842	22,838	0	2	0	2	0	22,842	0	0	0	799	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		07/31/2013	Book Value Adjustment		0	0	0	237,057	0	0	0	0	0	(22,842)	0	22,842	22,842	0	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		08/26/2013	MBS Paydown 0.058791378		37,776	37,776	37,776	37,770	0	(3,874)	0	(3,874)	0	37,776	0	0	0	1,511	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		08/31/2013	Book Value Adjustment		0	0	0	237,057	0	0	0	0	0	22,774	0	(22,774)	(22,774)	0	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		09/26/2013	MBS Paydown 0.044977158		41,468	41,468	41,468	41,460	0	874	0	874	0	41,468	0	0	0	1,866	12/26/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		09/30/2013	Book Value Adjustment		0	0	0	237,057	0	0	0	0	0	65	0	(65)	(65)	0	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		07/26/2013	Pass-Through Loss		0	4,630	1,086	0	0	(9)	0	(9)	0	4,630	0	(4,630)	(4,630)	162	12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		08/26/2013	Pass-Through Loss		0	6,542	1,535	0	0	(13)	0	(13)	0	6,542	0	(6,542)	(6,542)	262	12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		08/31/2013	Book Value Adjustment		0	0	0	30,271	0	0	0	0	0	(4,629)	0	4,629	4,629	0	12/26/2036	6FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		09/30/2013	Book Value Adjustment		0	0	0	30,271	0	0	0	0	0	(6,543)	0	6,543	6,543	0	12/26/2036	6FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		07/26/2013	MBS Paydown 0.410460957		6,916	6,916	5,461	5,607	0	121	0	121	0	6,916	0	0	0	222	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		07/31/2013	Book Value Adjustment		0	0	0	730,099	0	0	0	0	0	(5,634)	0	5,634	5,634	0	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		08/26/2013	MBS Paydown 0.407402898		6,658	6,658	5,258	5,398	0	489	0	489	0	6,658	0	0	0	244	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		08/31/2013	Book Value Adjustment		0	0	0	730,099	0	0	0	0	0	8,326	0	(8,326)	(8,326)	0	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		09/26/2013	MBS Paydown 0.402925257		9,748	9,748	7,698	7,903	0	206	0	206	0	9,748	0	0	0	402	06/26/2037	1FM
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		09/30/2013	Book Value Adjustment		0	0	0	730,099	0	0	0	0	0	(2,780)	0	2,780	2,780	0	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		07/31/2013	Book Value Adjustment		0	0	0	38,860	0	0	0	0	0	0	0	0	0	0	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		08/26/2013	Pass-Through Loss		0	2,622	634	0	0	(23)	0	(23)	0	0	0	0	0	96	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2013	Pass-Through Loss		0	87	21	0	0	(1)	0	(1)	0	0	0	0	0	4	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		07/26/2013	MBS Paydown 0.280785693		18,244	18,244	14,085	14,935	0	1,344	0	1,344	0	18,244	0	0	0	585	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		08/26/2013	MBS Paydown 0.247625983		43,984	43,984	33,959	36,007	0	6,838	0	6,838	0	43,984	0	0	0	1,613	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		09/26/2013	MBS Paydown 0.214981802		43,301	43,301	33,431	35,447	0	7,124	0	7,124	0	43,301	0	0	0	1,786	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		07/26/2013	Pass-Through Loss		0	2,679	512	0	0	24	0	24	0	2,679	0	(2,679)	(2,679)	86	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		07/31/2013	Book Value Adjustment		0	0	0	67,297	0	0	0	0	0	(2,693)	0	2,693	2,693	0	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		08/26/2013	Pass-Through Loss		0	546	104	0	0	377	0	377	0	546	0	(546)	(546)	20	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		08/31/2013	Book Value Adjustment		0	0	0	67,297	0	0	0	0	0	86	0	(86)	(86)	0	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/26/2013	Pass-Through Loss		0	4,446	849	0	0	55	0	55	0	4,446	0	(4,446)	(4,446)	183	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/30/2013	Book Value Adjustment		0	0	0	67,297	0	0	0	0	0	(5,079)	0	5,079	5,079	0	08/26/2037	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		07/26/2013	MBS Paydown 0.045216147		70,471	70,471	70,471	70,471	0	0	0	0	0	70,471	0	0	0	1,184	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		07/31/2013	Book Value Adjustment		0	0	0	258,396	0	0	0	0	0	(70,471)	0	70,471	70,471	0	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		08/26/2013	MBS Paydown 0.041364292		16,009	16,009	16,009	16,009	0	0	0	0	0	16,009	0	0	0	304	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		08/31/2013	Book Value Adjustment		0	0	0	258,396	0	0	0	0	0	70,471	0	(70,471)	(70,471)	0	09/26/2035	1FM
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		09/26/2013	MBS Paydown 0.027515283		57,559	57,559	57,559	57,559	0	0	0	0	0	57,559	0	0	0	1,219	09/26/2035	1FM

Statement for September 30, 2013 of the **GREAT AMERICAN 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)
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		05/31/2013	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(27,638)	0	27,638	27,638	0	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		07/26/2013	MBS Paydown 0.191283004		22,762	22,762	20,761	30,366	0	(95)	0	(95)	0	22,762	0	0	0	590	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		09/26/2013	MBS Paydown 0.097885882		28,446	28,446	25,945	37,949	0	(119)	0	(119)	0	28,446	0	0	0	1,122	06/26/2037	1FM
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37		09/30/2013	Book Value Adjustment		0	0	0	108,089	0	0	0	0	0	27,638	0	(27,638)	(27,638)	0	06/26/2037	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		07/26/2013	MBS Paydown 0.007324497		22,268	22,268	22,268	22,268	0	0	0	0	0	22,268	0	0	0	729	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		07/31/2013	Book Value Adjustment		0	0	0	28,677	0	0	0	0	0	(22,268)	0	22,268	22,268	0	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		08/26/2013	MBS Paydown		6,409	6,409	6,409	6,409	0	0	0	0	0	6,409	0	0	0	240	12/26/2036	1FM
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36		08/31/2013	Book Value Adjustment		0	0	0	28,677	0	0	0	0	0	22,268	0	(22,268)	(22,268)	0	12/26/2036	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		08/26/2013	MBS Paydown 0.974843513		6,289	6,289	6,289	6,281	0	(3)	0	(3)	0	6,289	0	0	0	235	12/26/2036	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		09/26/2013	MBS Paydown 0.85534036		29,876	29,876	29,876	29,836	0	(15)	0	(15)	0	29,876	0	0	0	1,257	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		07/26/2013	Pass-Through Loss		0	10,996	2,167	0	0	146	0	146	0	8,253	0	(8,253)	(8,253)	314	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		07/31/2013	Book Value Adjustment		0	0	0	52,051	0	0	0	0	0	(8,658)	0	8,658	8,658	0	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		08/26/2013	Pass-Through Loss		0	18	4	0	0	12	0	12	0	18	0	(18)	(18)	1	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		08/31/2013	Book Value Adjustment		0	0	0	52,051	0	0	0	0	0	813	0	(813)	(813)	0	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/26/2013	Pass-Through Loss		0	4,763	939	0	0	85	0	85	0	4,763	0	(4,763)	(4,763)	174	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/30/2013	Book Value Adjustment		0	0	0	52,051	0	0	0	0	0	(5,218)	0	5,218	5,218	0	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		07/26/2013	MBS Paydown 0.453011291		39,690	39,690	38,574	37,480	0	585	0	585	0	39,690	0	0	0	1,374	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		08/26/2013	MBS Paydown 0.448766477		14,857	14,857	14,439	14,029	0	671	0	671	0	14,857	0	0	0	597	11/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		09/26/2013	MBS Paydown 0.428369789		71,388	71,388	69,381	67,413	0	825	0	825	0	71,388	0	0	0	3,269	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		07/26/2013	MBS Paydown 0.361988225		13,408	13,408	13,408	13,326	0	24	0	24	0	13,408	0	0	0	469	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		08/26/2013	MBS Paydown 0.354229798		15,214	15,214	15,214	15,120	0	30	0	30	0	15,214	0	0	0	608	02/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		09/26/2013	MBS Paydown 0.343273758		21,484	21,484	21,484	21,351	0	49	0	49	0	21,484	0	0	0	966	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		07/26/2013	Pass-Through Loss		0	7,293	5,730	0	0	0	0	0	0	0	0	0	0	255	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		08/26/2013	Pass-Through Loss		0	5,552	4,363	0	0	0	0	0	0	0	0	0	0	222	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		09/26/2013	Pass-Through Loss		0	7,876	6,188	0	0	0	0	0	0	0	0	0	0	354	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		02/26/2013	MBS Paydown 0.395787568		991	0	991	0	0	0	0	0	0	991	0	0	0	92	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		03/26/2013	MBS Paydown 0.387660335		0	0	0	0	0	0	0	0	0	0	0	0	0	172	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		04/26/2013	MBS Paydown 0.383508813		0	0	(0)	(0)	0	0	0	0	0	(0)	0	0	0	117	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		991	0	(991)	(991)	0	0	0	0	0	(991)	0	0	0	193	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		07/26/2013	MBS Paydown 0.36196833		10,057	10,057	10,057	10,007	0	9	0	9	0	10,057	0	0	0	337	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		08/26/2013	MBS Paydown 0.354209008		11,411	11,411	11,411	11,354	0	12	0	12	0	11,411	0	0	0	437	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		09/26/2013	MBS Paydown 0.343251705		14,134	16,115	16,115	16,034	0	21	0	21	0	16,115	0	0	0	107	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		07/26/2013	Pass-Through Loss		0	5,470	4,801	0	0	(32)	0	(32)	0	0	0	0	0	183	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		08/26/2013	Pass-Through Loss		0	4,165	3,655	0	0	(24)	0	(24)	0	0	0	0	0	160	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		09/26/2013	Pass-Through Loss		0	5,907	5,184	0	0	(34)	0	(34)	0	0	0	0	0	255	02/26/2037	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		07/26/2013	MBS Paydown 0.543557477		28,723	28,723	26,294	26,438	0	275	0	275	0	28,723	0	0	0	394	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	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 AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		08/26/2013	MBS Paydown 0.537476662		18,032	18,032	16,508	16,598	0	212	0	212	0	18,032	0	0	0	281	09/26/2035	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		09/26/2013	MBS Paydown 0.531391206		18,046	18,046	16,520	16,611	0	244	0	244	0	18,046	0	0	0	315	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		07/26/2013	Pass-Through Loss		0	6,520	5,092	0	0	133	0	133	0	6,205	0	(6,205)	(6,205)	104	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		07/31/2013	Book Value Adjustment		0	0	0	6,205	0	0	0	0	0	(6,205)	0	6,205	6,205	0	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		08/26/2013	Pass-Through Loss		0	6,610	5,162	0	0	135	0	135	0	6,205	0	(6,205)	(6,205)	117	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		08/31/2013	Book Value Adjustment		0	0	0	6,205	0	0	0	0	0	(6,205)	0	6,205	6,205	0	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		09/26/2013	Pass-Through Loss		0	6,771	5,289	0	0	139	0	139	0	6,205	0	(6,205)	(6,205)	133	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		09/30/2013	Book Value Adjustment		0	0	0	6,205	0	0	0	0	0	(6,205)	0	6,205	6,205	0	09/26/2035	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		07/26/2013	MBS Paydown 0.497844454		63,325	63,325	51,872	49,497	0	0	0	0	0	63,325	0	0	0	324	11/26/2036	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		08/26/2013	MBS Paydown 0.489987566		55,503	55,503	45,465	43,383	0	0	0	0	0	55,503	0	0	0	325	11/26/2036	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		09/26/2013	MBS Paydown 0.479947678		70,925	70,925	58,097	55,437	0	0	0	0	0	70,925	0	0	0	467	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		07/26/2013	Pass-Through Loss		0	28,112	1,878	0	0	(30)	0	(30)	0	2,017	0	(2,017)	(2,017)	143	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		07/31/2013	Book Value Adjustment		0	0	0	2,017	0	0	0	0	0	(2,017)	0	2,017	2,017	0	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		08/26/2013	Pass-Through Loss		0	16,757	1,119	0	0	(18)	0	(18)	0	2,017	0	(2,017)	(2,017)	97	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		08/31/2013	Book Value Adjustment		0	0	0	2,017	0	0	0	0	0	(2,017)	0	2,017	2,017	0	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		09/26/2013	Pass-Through Loss		0	13,172	880	0	0	(14)	0	(14)	0	2,017	0	(2,017)	(2,017)	86	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		09/30/2013	Book Value Adjustment		0	0	0	2,017	0	0	0	0	0	(2,017)	0	2,017	2,017	0	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		07/26/2013	MBS Paydown 0.346800155		22,281	22,281	22,281	22,128	0	66	0	66	0	22,281	0	0	0	722	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		08/26/2013	MBS Paydown 0.339610802		19,529	19,529	19,529	19,395	0	58	0	58	0	19,529	0	0	0	724	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		09/26/2013	MBS Paydown 0.330423923		24,954	24,954	24,954	24,783	0	82	0	82	0	24,954	0	0	0	1,041	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		07/26/2013	Pass-Through Loss		0	9,891	4,765	0	0	1,036	0	1,036	0	0	0	0	0	320	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		08/26/2013	Pass-Through Loss		0	5,896	2,840	0	0	609	0	609	0	0	0	0	0	219	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		09/26/2013	Pass-Through Loss		0	4,634	2,233	0	0	472	0	472	0	0	0	0	0	193	11/26/2036	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		07/26/2013	MBS Paydown 0.092581819		66,305	66,305	66,305	66,305	0	0	0	0	0	66,305	0	0	0	1,575	11/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		08/26/2013	MBS Paydown 0.003283707		34,137	34,137	34,137	34,137	0	0	0	0	0	34,137	0	0	0	922	11/26/2037	1FM
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37		09/26/2013	MBS Paydown 0.0		1,255	1,255	1,255	1,255	0	0	0	0	0	1,255	0	0	0	38	11/26/2037	1FM
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		09/26/2013	MBS Paydown 0.936744205		72,545	72,545	59,810	72,545	0	1,519	0	1,519	0	72,545	0	0	0	2,215	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		07/26/2013	Pass-Through Loss		0	4,407	1,347	0	0	199	0	199	0	4,407	0	(4,407)	(4,407)	105	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		07/31/2013	Book Value Adjustment		0	0	0	683,636	0	0	0	0	0	(4,407)	0	4,407	4,407	0	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		08/26/2013	Pass-Through Loss		0	5,370	1,642	0	0	242	0	242	0	5,370	0	(5,370)	(5,370)	147	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		08/31/2013	Book Value Adjustment		0	0	0	683,636	0	0	0	0	0	(5,370)	0	5,370	5,370	0	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2013	Pass-Through Loss		0	16,977	5,189	0	0	766	0	766	0	16,977	0	(16,977)	(16,977)	518	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/30/2013	Book Value Adjustment		0	0	0	683,636	0	0	0	0	0	(16,977)	0	16,977	16,977	0	11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		07/26/2013	MBS Paydown 0.93272331		18,906	18,906	18,906	18,838	0	20	0	20	0	18,906	0	0	0	654	07/26/2036	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		08/26/2013	MBS Paydown 0.932519377		148	148	148	147	0	33	0	33	0	148	0	0	0	6	07/26/2036	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		09/26/2013	MBS Paydown 0.87942546		38,418	38,418	38,418	38,281	0	6	0	6	0	38,418	0	0	0	1,711	07/26/2036	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)
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		07/26/2013	Pass-Through Loss		0	6,864	1,265	0	0	(66)	0	(66)	0	6,864	0	(6,864)	(6,864)	237	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		07/31/2013	Book Value Adjustment		0	0	0	24,061	0	0	0	0	0	(6,864)	0	6,864	6,864	0	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		08/26/2013	Pass-Through Loss		0	14,742	2,718	0	0	(141)	0	(141)	0	14,742	0	(14,742)	(14,742)	583	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		08/31/2013	Book Value Adjustment		0	0	0	24,061	0	0	0	0	0	(14,742)	0	14,742	14,742	0	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		09/26/2013	Pass-Through Loss		0	6,186	1,140	0	0	(59)	0	(59)	0	6,186	0	(6,186)	(6,186)	276	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		09/30/2013	Book Value Adjustment		0	0	0	24,061	0	0	0	0	0	(6,186)	0	6,186	6,186	0	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		07/26/2013	MBS Paydown 0.15378969		9,175	9,175	9,175	9,175	0	0	0	0	0	9,175	0	0	0	268	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		08/26/2013	MBS Paydown 0.147245351		14,840	14,840	14,840	14,840	0	0	0	0	0	14,840	0	0	0	492	04/26/2037	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		09/26/2013	MBS Paydown 0.142221964		11,391	11,391	11,391	11,391	0	0	0	0	0	11,391	0	0	0	424	04/26/2037	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		07/26/2013	MBS Paydown 0.465623828		19,372	19,372	19,372	19,370	0	(386)	0	(386)	0	19,372	0	0	0	678	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		08/26/2013	MBS Paydown 0.450295434		21,138	21,138	21,138	21,136	0	(203)	0	(203)	0	21,138	0	0	0	846	04/26/2036	3FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		09/26/2013	MBS Paydown 0.442517882		10,725	10,725	10,725	10,724	0	(48)	0	(48)	0	10,725	0	0	0	483	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		07/26/2013	Pass-Through Loss		0	1,179	527	0	0	(5)	0	(5)	0	1,179	0	(1,179)	(1,179)	41	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		07/31/2013	Book Value Adjustment		0	0	0	1,930	0	0	0	0	0	(1,179)	0	1,179	1,179	0	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		08/26/2013	Pass-Through Loss		0	634	283	0	0	(2)	0	(2)	0	634	0	(634)	(634)	25	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		08/31/2013	Book Value Adjustment		0	0	0	1,930	0	0	0	0	0	(634)	0	634	634	0	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		09/26/2013	Pass-Through Loss		0	1,185	529	0	0	(5)	0	(5)	0	1,185	0	(1,185)	(1,185)	53	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		09/30/2013	Book Value Adjustment		0	0	0	1,930	0	0	0	0	0	(1,185)	0	1,185	1,185	0	04/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		07/26/2013	MBS Paydown 0.425401453		16,075	16,075	16,075	15,968	0	(6)	0	(6)	0	16,075	0	0	0	563	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		08/26/2013	MBS Paydown 0.410424939		30,030	30,030	30,030	29,831	0	(14)	0	(14)	0	30,030	0	0	0	1,201	03/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		09/26/2013	MBS Paydown 0.402009217		16,875	16,875	16,875	16,763	0	(10)	0	(10)	0	16,875	0	0	0	759	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		07/26/2013	MBS Paydown 0.276033003		15,900	15,900	16,028	15,865	0	(122)	0	(122)	0	15,900	0	0	0	557	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		08/26/2013	MBS Paydown 0.269937028		8,529	8,529	8,598	8,510	0	(57)	0	(57)	0	8,529	0	0	0	341	03/26/2037	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		09/26/2013	MBS Paydown 0.259187392		15,041	15,041	15,162	15,007	0	(113)	0	(113)	0	15,041	0	0	0	677	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		07/26/2013	Pass-Through Loss		0	4,888	4,927	0	0	(91)	0	(91)	0	0	0	0	0	171	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		08/26/2013	Pass-Through Loss		0	7,076	7,133	0	0	(131)	0	(131)	0	0	0	0	0	283	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		09/26/2013	Pass-Through Loss		0	6,513	6,566	0	0	(121)	0	(121)	0	0	0	0	0	293	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		07/26/2013	MBS Paydown 0.18798563		22,559	22,559	22,897	22,476	0	6	0	6	0	22,559	0	0	0	757	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		08/26/2013	MBS Paydown 0.176909502		18,182	18,182	18,454	18,115	0	10	0	10	0	18,182	0	0	0	697	04/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		09/26/2013	MBS Paydown 0.169940831		11,439	11,439	11,611	11,397	0	10	0	10	0	11,439	0	0	0	493	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		07/26/2013	Pass-Through Loss		0	12,962	13,156	0	0	(205)	0	(205)	0	0	0	0	0	435	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		08/26/2013	Pass-Through Loss		0	13,476	13,677	0	0	(213)	0	(213)	0	0	0	0	0	517	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		09/26/2013	Pass-Through Loss		0	12,277	12,461	0	0	(194)	0	(194)	0	0	0	0	0	529	04/26/2037	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		07/26/2013	MBS Paydown 0.119743714		20,562	20,562	20,562	20,562	0	0	0	0	0	20,562	0	0	0	660	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		08/26/2013	MBS Paydown 0.112498391		15,267	15,267	15,267	15,267	0	0	0	0	0	15,267	0	0	0	560	02/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		09/26/2013	MBS Paydown 0.108421522		8,591	8,591	8,591	8,591	0	0	0	0	0	8,591	0	0	0	354	02/26/2036	1FM

Statement for September 30, 2013 of the **GREAT AMERICAN 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)
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		07/26/2013	Pass-Through Loss		0	4,044	563	0	0	(72)	0	(72)	0	4,044	0	(4,044)	(4,044)	130	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		07/31/2013	Book Value Adjustment		0	0	0	6,788	0	0	0	0	0	(4,044)	0	4,044	4,044	0	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		08/26/2013	Pass-Through Loss		0	4,685	652	0	0	(84)	0	(84)	0	4,685	0	(4,685)	(4,685)	172	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		08/31/2013	Book Value Adjustment		0	0	0	6,788	0	0	0	0	0	(4,685)	0	4,685	4,685	0	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		09/26/2013	Pass-Through Loss		0	8,566	1,192	0	0	(153)	0	(153)	0	6,788	0	(6,788)	(6,788)	353	02/26/2036	5FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		09/30/2013	Book Value Adjustment		0	0	0	6,788	0	0	0	0	0	(6,788)	0	6,788	6,788	0	02/26/2036	5FM
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36		07/26/2013	MBS Paydown 0.202723162		7,633	7,633	7,633	7,607	0	19	0	19	0	7,633	0	0	0	234	01/26/2036	1FM
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36		08/26/2013	MBS Paydown 0.138040164		13,009	13,009	13,009	12,965	0	40	0	40	0	13,009	0	0	0	455	01/26/2036	1FM
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36		09/26/2013	MBS Paydown 0.123703072		2,884	2,884	2,884	2,874	0	17	0	17	0	2,884	0	0	0	114	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		07/26/2013	Pass-Through Loss		0	235	229	0	0	(3)	0	(3)	0	0	0	0	0	7	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		08/26/2013	Pass-Through Loss		0	276	269	0	0	(3)	0	(3)	0	0	0	0	0	10	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		09/26/2013	Pass-Through Loss		0	153	149	0	0	(2)	0	(2)	0	0	0	0	0	6	01/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		07/26/2013	MBS Paydown 0.149552577		53,328	53,328	53,328	52,997	0	214	0	214	0	53,328	0	0	0	1,565	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		08/26/2013	MBS Paydown 0.133212015		53,328	53,328	53,328	52,997	0	264	0	264	0	53,328	0	0	0	1,789	06/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		09/26/2013	MBS Paydown 0.116871452		53,328	53,328	53,328	52,997	0	321	0	321	0	53,328	0	0	0	2,011	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		07/26/2013	Pass-Through Loss		0	7,905	1,475	0	0	515	0	515	0	7,905	0	(7,905)	(7,905)	232	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		07/31/2013	Book Value Adjustment		0	0	0	143,819	0	0	0	0	0	(7,826)	0	7,826	7,826	0	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		08/26/2013	Pass-Through Loss		0	4,832	902	0	0	375	0	375	0	4,832	0	(4,832)	(4,832)	162	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		08/31/2013	Book Value Adjustment		0	0	0	143,819	0	0	0	0	0	(1,203)	0	1,203	1,203	0	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		09/26/2013	Pass-Through Loss		0	22	4	0	0	2	0	2	0	22	0	(22)	(22)	1	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		09/30/2013	Book Value Adjustment		0	0	0	143,819	0	0	0	0	0	(3,849)	0	3,849	3,849	0	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		07/26/2013	MBS Paydown 0.325524886		24,993	24,993	19,914	24,993	0	0	0	0	0	24,993	0	0	0	133	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		08/26/2013	MBS Paydown 0.315023069		30,590	30,590	24,374	30,590	0	0	0	0	0	30,590	0	0	0	186	01/26/2047	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		09/26/2013	MBS Paydown 0.294326635		60,286	60,286	48,034	60,286	0	0	0	0	0	60,286	0	0	0	411	01/26/2047	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		07/26/2013	MBS Paydown 0.193141132		1,390	1,390	1,390	1,390	0	0	0	0	0	1,390	0	0	0	47	02/26/2036	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		08/26/2013	MBS Paydown 0.177011751		10,152	10,152	10,152	10,152	0	0	0	0	0	10,152	0	0	0	389	02/26/2036	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		09/26/2013	MBS Paydown 0.148178905		18,147	18,147	18,147	18,147	0	0	0	0	0	18,147	0	0	0	783	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		07/26/2013	Pass-Through Loss		0	2,999	2,313	0	0	(72)	0	(72)	0	1,726	0	(1,726)	(1,726)	192	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		07/31/2013	Book Value Adjustment		0	0	0	32,675	0	0	0	0	0	(1,726)	0	1,726	1,726	0	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		08/26/2013	Pass-Through Loss		0	295	227	0	0	(7)	0	(7)	0	170	0	(170)	(170)	20	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		08/31/2013	Book Value Adjustment		0	0	0	32,675	0	0	0	0	0	(170)	0	170	170	0	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		09/26/2013	Pass-Through Loss		0	3,897	3,005	0	0	(93)	0	(93)	0	2,242	0	(2,242)	(2,242)	287	02/26/2036	6FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		09/30/2013	Book Value Adjustment		0	0	0	32,675	0	0	0	0	0	(2,242)	0	2,242	2,242	0	02/26/2036	6FM
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014		06/30/2013	Paydown 100.0		2,938	2,938	1,910	2,284	0	153	0	153	0	2,938	0	0	0	156	12/31/2014	5
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014		09/30/2013	Paydown 100.0		2,933	2,933	1,907	2,281	0	245	0	245	0	2,933	0	0	0	253	12/31/2014	5
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		07/25/2013	MBS Paydown 0.18155049		10,995	10,995	8,906	2,477	1,922	0	0	1,922	0	10,995	0	0	0	51	07/25/2029	4AM

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)
50179A AH 0	LBUBS 2007-C1 AJ MEZ 5.484 02/15/2040		08/27/2013	CANTOR FITZGERALD & CO.		2,954,069	3,000,000	2,870,625	2,880,382	0	14,400	0	14,400	0	2,885,030	0	69,038	69,038	90,943	02/15/2040	1FM
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		07/15/2013	MBS Paydown 0.189043018		39,825	39,825	39,813	37,921	0	0	0	0	0	39,825	0	0	0	1,226	09/15/2018	1AM
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		08/15/2013	MBS Paydown 0.185241357		38,017	38,017	38,005	36,199	0	0	0	0	0	38,017	0	0	0	1,337	09/15/2018	1AM
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		09/15/2013	MBS Paydown 0.181648419		35,929	35,929	35,918	34,211	0	0	0	0	0	35,929	0	0	0	1,421	09/15/2018	1AM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		07/25/2013	MBS Paydown 0.604493154		32,837	32,837	23,643	24,358	0	3,157	0	3,157	0	32,837	0	0	0	168	12/25/2035	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		08/25/2013	MBS Paydown 0.594598831		49,472	49,472	35,620	36,696	0	7,429	0	7,429	0	49,472	0	0	0	290	12/25/2035	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		09/25/2013	MBS Paydown 0.588994611		28,021	28,021	0	20,785	0	1,502	0	1,502	0	28,021	0	0	0	184	12/25/2035	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		07/25/2013	MBS Paydown 0.3005599		29,735	29,735	20,220	19,002	0	(146)	0	(146)	0	29,735	0	0	0	148	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		07/25/2013	Pass-Through Loss		0	10,549	7,174	0	0	0	0	0	0	10,549	0	(10,549)	(10,549)	52	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		07/31/2013	Book Value Adjustment		0	0	0	1,011,414	0	0	0	0	0	(10,549)	0	10,549	10,549	0	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		08/25/2013	MBS Paydown 0.292945383		45,017	45,017	30,612	25,142	0	(193)	0	(193)	0	45,017	0	0	0	255	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		08/25/2013	Pass-Through Loss		0	8,285	5,633	0	0	0	0	0	0	8,285	0	(8,285)	(8,285)	47	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		08/31/2013	Book Value Adjustment		0	0	0	1,011,414	0	0	0	0	0	(8,285)	0	8,285	8,285	0	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		09/25/2013	MBS Paydown 0.28946691		24,349	24,349	16,558	11,486	0	(88)	0	(88)	0	24,349	0	0	0	155	06/25/2037	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		07/25/2013	MBS Paydown 0.386873211		92,747	92,747	82,197	89,157	0	1,674	0	1,674	0	92,747	0	0	0	2,934	09/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		08/25/2013	MBS Paydown 0.368583332		128,029	128,029	113,466	123,074	0	3,533	0	3,533	0	128,029	0	0	0	4,725	09/25/2035	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		09/25/2013	MBS Paydown 0.336613945		223,786	223,786	198,330	215,125	0	8,474	0	8,474	0	223,786	0	0	0	9,456	09/25/2035	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2012	Prior Period Adjustment		0	0	(1,743)	0	0	0	0	0	0	0	0	0	0	0	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		07/25/2013	MBS Paydown 0.381020902		3,460	3,460	2,249	3,918	0	1,719	0	1,719	0	3,460	0	0	0	85	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		07/25/2013	Pass-Through Loss		0	7,705	5,009	0	0	0	0	0	0	0	0	0	0	189	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2013	MBS Paydown 0.370383117		1,768	1,768	1,149	7,466	0	3,275	0	3,275	0	1,768	0	0	0	52	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2013	Pass-Through Loss		0	19,507	12,680	0	0	0	0	0	0	0	0	0	0	573	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2013	MBS Paydown 0.369110311		2,546	2,546	1,655	893	0	392	0	392	0	2,546	0	0	0	85	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		07/25/2013	MBS Paydown 0.309539941		10,175	10,175	8,648	8,762	0	161	0	161	0	10,175	0	0	0	330	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		08/25/2013	MBS Paydown 0.303036814		32,516	32,516	27,638	28,000	0	802	0	802	0	32,516	0	0	0	1,205	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		09/25/2013	MBS Paydown 0.292802818		51,170	51,170	43,494	44,064	0	3,397	0	3,397	0	51,170	0	0	0	2,134	07/25/2047	1FM
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201		08/31/2013	Paydown 100.0		16,808	16,808	16,808	16,808	0	0	0	0	0	16,808	0	0	0	249	07/23/2018	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201		09/30/2013	Paydown 100.0		16,808	16,808	16,808	16,808	0	0	0	0	0	16,808	0	0	0	248	07/23/2018	4Z
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		07/25/2013	MBS Paydown 0.445274667		50,358	50,358	49,350	49,333	0	117	0	117	0	50,358	0	0	0	130	02/25/2034	1AM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		08/25/2013	MBS Paydown 0.43086664		36,020	36,020	35,300	35,287	0	107	0	107	0	36,020	0	0	0	125	02/25/2034	1AM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		09/25/2013	MBS Paydown 0.399004124		79,656	79,656	78,063	78,036	0	672	0	672	0	79,656	0	0	0	344	02/25/2034	1AM
54323M AJ 7	LONGVIEW POWER TL FAC L+475 2/28/14		08/21/2013	Private Placement		426,241	819,695	819,695	534,097	0	0	0	0	0	615,365	0	(189,123)	(189,123)	26,035	02/28/2014	4FE
54323M AN 8	LONGVIEW POWER SYN LC L+475 02/28/2014		08/21/2013	Private Placement		69,333	133,333	133,333	83,500	0	0	0	0	0	101,500	0	(32,167)	(32,167)	110	02/28/2014	4FE
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		07/25/2013	MBS Paydown 0.52727914		30,604	30,604	28,557	23,168	0	1,436	0	1,436	0	30,604	0	0	0	2,835	09/25/2033	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		08/25/2013	MBS Paydown 0.51907957		12,299	12,299	11,477	9,311	0	664	0	664	0	12,299	0	0	0	1,303	09/25/2033	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		09/25/2013	MBS Paydown 0.49691538		33,246	33,246	31,023	25,168	0	3,503	0	3,503	0	33,246	0	0	0	3,963	09/25/2033	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)
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034		07/25/2013	MBS Paydown 0.0		0	0	0	20,316	0	0	0	0	0	0	0	0	0	0	03/25/2034	3FE
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034		08/25/2013	MBS Paydown 0.0		0	0	0	20,316	0	0	0	0	0	0	0	0	0	0	03/25/2034	3FE
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034		09/25/2013	MBS Paydown 0.0		0	0	0	20,316	0	0	0	0	0	0	0	0	0	0	03/25/2034	3FE
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		07/25/2013	MBS Paydown 0.27317155		73,163	73,163	73,163	73,019	0	34	0	34	0	73,163	0	0	0	2,195	08/25/2034	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		08/25/2013	MBS Paydown 0.2706211		21,679	21,679	21,679	21,636	0	11	0	11	0	21,679	0	0	0	743	08/25/2034	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		09/25/2013	MBS Paydown 0.26200568		73,231	73,231	73,231	73,086	0	39	0	39	0	73,231	0	0	0	2,825	08/25/2034	1FM
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017		09/01/2013	Paydown 100.0		133,474	133,474	142,244	129,702	0	(790)	0	(790)	0	133,474	0	0	0	5,032	03/01/2017	5
585515 AG 4	MELLON FUNDING 5.20 05/15/2014		06/26/2013	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	16,611	05/15/2014	1FE
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37		07/25/2013	MBS Paydown 0.177096196		20,301	20,301	0	19,973	0	1,723	0	1,723	0	20,301	0	0	0	9	08/25/2037	4AM
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37		08/25/2013	MBS Paydown 0.170484131		99,181	99,181	96,454	97,580	0	2,701	0	2,701	0	99,181	0	0	0	67	08/25/2037	4AM
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37		09/25/2013	MBS Paydown 0.163289312		107,922	107,922	104,954	106,181	0	2,939	0	2,939	0	107,922	0	0	0	99	08/25/2037	4AM
60688V AC 8	MMODAL INC TL B L+550 8/17/2019		04/18/2013	ROYAL BANK OF CANADA		0	0	0	0	0	0	0	0	0	0	0	0	0	17,016	08/17/2019	3FE
60688V AC 8	MMODAL INC TL B L+550 8/17/2019		06/28/2013	Paydown 100.0		0	0	0	0	0	0	0	0	0	0	0	0	0	1,055	08/17/2019	3FE
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		07/25/2013	MBS Paydown 0.297830211		23,463	23,463	22,663	22,688	0	1,481	0	1,481	0	23,463	0	0	0	22	03/25/2036	2Z
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		08/25/2013	MBS Paydown 0.28810323		38,908	38,908	37,583	37,623	0	258	0	258	0	38,908	0	0	0	24	03/25/2036	2Z
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		09/25/2013	MBS Paydown 0.283030613		20,290	20,290	19,599	19,620	0	139	0	139	0	20,290	0	0	0	32	03/25/2036	2Z
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		07/25/2013	MBS Paydown 0.34291434		7,240	7,240	5,620	3,220	0	2,526	0	2,526	0	7,240	0	0	0	136	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		08/25/2013	MBS Paydown 0.33488804		10,434	10,434	8,100	4,641	0	4,424	0	4,424	0	10,434	0	0	0	214	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		09/25/2013	MBS Paydown 0.33394779		1,222	1,222	949	544	0	(887)	0	(887)	0	1,222	0	0	0	27	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		07/25/2013	MBS Paydown 0.79138972		70,145	70,145	60,091	43,684	0	11,408	0	11,408	0	70,145	0	0	0	1,610	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		08/25/2013	MBS Paydown 0.78162711		87,863	87,863	75,270	54,718	0	17,877	0	17,877	0	87,863	0	0	0	2,359	10/25/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		09/25/2013	MBS Paydown 0.77199049		86,730	86,730	74,298	54,012	0	17,082	0	17,082	0	86,730	0	0	0	2,607	10/25/2046	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		08/25/2013	MBS Paydown 0.23611996		328,227	328,227	305,969	305,969	0	19,522	0	19,522	0	328,227	0	0	0	76	06/25/2037	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		09/25/2013	MBS Paydown 0.23109436		35,179	35,179	32,794	32,794	0	127	0	127	0	35,179	0	0	0	16	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		07/26/2013	MBS Paydown 0.526655587		88,243	88,243	91,634	91,151	0	(2,755)	0	(2,755)	0	88,243	0	0	0	3,089	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		08/26/2013	MBS Paydown 0.520970827		48,320	48,320	50,177	49,913	0	(280)	0	(280)	0	48,320	0	0	0	1,933	04/26/2036	4FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		09/26/2013	MBS Paydown 0.513159548		66,396	66,396	68,947	68,584	0	(1,524)	0	(1,524)	0	66,396	0	0	0	2,988	04/26/2036	4FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		07/25/2013	MBS Paydown 0.930942642		65,317	65,317	61,113	61,172	0	337	0	337	0	65,317	0	0	0	86	03/25/2037	1Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		08/25/2013	MBS Paydown 0.907982176		112,506	112,506	105,264	105,366	0	1,415	0	1,415	0	112,506	0	0	0	182	03/25/2037	1Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		09/25/2013	MBS Paydown 0.892030462		78,163	78,163	73,132	73,202	0	737	0	737	0	78,163	0	0	0	127	03/25/2037	1Z
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/25/2013	MBS Paydown 0.704222739		442,541	442,541	394,414	394,414	0	8,107	0	8,107	0	442,541	0	0	0	134	04/25/2037	1Z
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		07/25/2013	MBS Paydown 0.703165581		16,138	16,138	10,732	10,457	0	1,983	0	1,983	0	16,138	0	0	0	366	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		08/25/2013	MBS Paydown 0.694434138		21,829	21,829	14,516	14,145	0	3,992	0	3,992	0	21,829	0	0	0	575	10/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		09/25/2013	MBS Paydown 0.679693695		36,851	36,851	24,506	23,879	0	9,279	0	9,279	0	36,851	0	0	0	1,104	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		07/25/2013	MBS Paydown 0.703165581		6,455	6,455	4,293	4,184	0	801	0	801	0	6,455	0	0	0	146	10/25/2036	1FM

SCHEDULE D - PART 4

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

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)
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		08/25/2013	MBS Paydown 0.694434138		8,731	8,731	5,806	5,659	0	1,597	0	1,597	0	8,731	0	0	0	230	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		09/25/2013	MBS Paydown 0.679693695		14,740	14,740	9,802	9,554	0	3,712	0	3,712	0	14,740	0	0	0	442	10/25/2036	1FM
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036		07/25/2013	MBS Paydown 0.214653631		476,434	476,434	457,377	457,377	0	10,297	0	10,297	0	476,434	0	0	0	168	02/25/2036	1Z
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036		08/25/2013	MBS Paydown 0.207147689		258,204	258,204	247,876	247,876	0	1,956	0	1,956	0	258,204	0	0	0	187	02/25/2036	1Z
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036		09/25/2013	MBS Paydown 0.202185297		170,706	170,706	163,878	163,878	0	982	0	982	0	170,706	0	0	0	183	02/25/2036	1Z
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		07/25/2013	MBS Paydown 0.2628854		39,271	39,271	36,031	36,153	0	342	0	342	0	39,271	0	0	0	44	04/25/2037	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		08/25/2013	MBS Paydown 0.26255914		2,610	2,610	2,395	2,403	0	30	0	30	0	2,610	0	0	0	4	04/25/2037	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		09/25/2013	MBS Paydown 0.25770658		38,820	38,820	35,618	35,738	0	488	0	488	0	38,820	0	0	0	64	04/25/2037	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		07/25/2013	MBS Paydown 0.19800342		18,741	18,741	17,406	18,229	0	321	0	321	0	18,741	0	0	0	523	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		08/25/2013	MBS Paydown 0.19162681		12,753	12,753	11,845	12,405	0	154	0	154	0	12,753	0	0	0	407	03/25/2035	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		09/25/2013	MBS Paydown 0.18543152		12,391	12,391	11,508	12,052	0	159	0	159	0	12,391	0	0	0	445	03/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		07/25/2013	MBS Paydown 0.20217334		4,157	4,157	4,157	4,560	0	(53)	0	(53)	0	4,157	0	0	0	276	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		07/25/2013	Pass-Through Loss		0	3,468	3,468	0	0	0	0	0	0	0	0	0	0	230	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		08/25/2013	MBS Paydown 0.19963155		5,497	5,497	5,497	6,079	0	(70)	0	(70)	0	5,497	0	0	0	391	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		08/25/2013	Pass-Through Loss		0	4,670	4,670	0	0	0	0	0	0	0	0	0	0	332	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2013	MBS Paydown 0.197769434		3,613	3,613	3,613	4,454	0	(51)	0	(51)	0	3,613	0	0	0	272	03/25/2047	4FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2013	Pass-Through Loss		0	3,835	3,835	0	0	0	0	0	0	0	0	0	0	289	03/25/2047	4FM
665859 AJ 3	NORTHERN TRST CO 5.50 08/15/2013		08/15/2013	Maturity 100.0		2,000,000	2,000,000	1,992,220	1,999,786	0	1,085	0	1,085	0	2,000,000	0	0	0	110,000	08/15/2013	1FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		07/15/2013	MBS Paydown 0.312912022		20,087	20,087	20,085	2,040	0	0	0	0	0	20,087	0	0	0	707	05/15/2024	1AM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		08/15/2013	MBS Paydown 0.310834206		6,233	6,233	6,233	633	0	0	0	0	0	6,233	0	0	0	251	05/15/2024	1AM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		09/15/2013	MBS Paydown 0.305697684		15,410	15,410	15,408	1,565	0	0	0	0	0	15,410	0	0	0	697	05/15/2024	1AM
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		07/15/2013	MBS Paydown 0.062746269		17,645	17,645	17,640	17,609	0	12	0	12	0	17,645	0	0	0	635	05/15/2032	1FE
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		08/15/2013	MBS Paydown 0.058645169		28,708	28,708	28,698	28,648	0	21	0	21	0	28,708	0	0	0	1,181	05/15/2032	1FE
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		09/15/2013	MBS Paydown 0.054463976		29,268	29,268	29,259	29,207	0	25	0	25	0	29,268	0	0	0	1,354	05/15/2032	1FE
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		07/25/2013	MBS Paydown 0.693237014		69,305	69,305	69,302	69,057	0	2	0	2	0	69,305	0	0	0	2,081	11/25/2035	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		08/25/2013	MBS Paydown 0.676491543		96,454	96,454	96,451	96,109	0	4	0	4	0	96,454	0	0	0	3,329	11/25/2035	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		09/25/2013	MBS Paydown 0.655801965		119,172	119,172	119,168	118,746	0	8	0	8	0	119,172	0	0	0	4,599	11/25/2035	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		07/25/2013	MBS Paydown 0.649545721		22,862	22,862	21,462	21,563	0	270	0	270	0	22,862	0	0	0	41	11/25/2046	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		08/25/2013	MBS Paydown 0.626171235		58,436	58,436	54,857	55,116	0	1,901	0	1,901	0	58,436	0	0	0	123	11/25/2046	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		09/25/2013	MBS Paydown 0.606953977		48,043	48,043	45,101	45,313	0	1,335	0	1,335	0	48,043	0	0	0	116	11/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		07/25/2013	MBS Paydown 0.527879487		67,577	67,577	61,119	62,255	0	552	0	552	0	67,577	0	0	0	95	08/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		08/25/2013	MBS Paydown 0.516930682		88,685	88,685	80,211	81,701	0	2,125	0	2,125	0	88,685	0	0	0	154	08/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		09/25/2013	MBS Paydown 0.507705156		74,727	74,727	67,586	68,842	0	1,028	0	1,028	0	74,727	0	0	0	152	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		07/25/2013	MBS Paydown 0.731874377		47,496	47,496	0	45,753	0	386	0	386	0	47,496	0	0	0	75	05/25/2037	1Z
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		08/25/2013	MBS Paydown 0.708127245		65,305	65,305	62,774	62,907	0	2,921	0	2,921	0	65,305	0	0	0	123	05/25/2037	1Z
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		09/25/2013	MBS Paydown 0.682226344		71,227	71,227	68,467	68,612	0	3,166	0	3,166	0	71,227	0	0	0	157	05/25/2037	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 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)
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		07/25/2013	MBS Paydown 0.139345046		117,351	117,351	0	113,271	0	664	0	664	0	117,351	0	0	0	61	11/25/2036	1Z
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		08/25/2013	MBS Paydown 0.124544277		165,243	165,243	159,460	159,498	0	18,816	0	18,816	0	165,243	0	0	0	131	11/25/2036	1Z
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		09/25/2013	MBS Paydown 0.112344524		136,204	136,204	131,437	131,468	0	13,711	0	13,711	0	136,204	0	0	0	145	11/25/2036	1Z
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		07/16/2013	MBS Paydown 0.938898968		63,711	63,711	64,319	63,939	0	(423)	0	(423)	0	63,711	0	0	0	2,156	09/16/2039	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		08/16/2013	MBS Paydown 0.937498694		12,602	12,602	12,723	12,648	0	(83)	0	(83)	0	12,602	0	0	0	472	09/16/2039	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		09/16/2013	MBS Paydown 0.935622196		16,888	16,888	17,049	16,949	0	(112)	0	(112)	0	16,888	0	0	0	709	09/16/2039	1FE
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		07/26/2013	MBS Paydown 0.528697281		187,165	187,165	186,931	185,359	0	395	0	395	0	187,165	0	0	0	6,144	08/26/2036	5FM
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		08/26/2013	MBS Paydown 0.484454738		221,213	221,213	220,936	219,079	0	1,486	0	1,486	0	221,213	0	0	0	8,261	08/26/2036	5FM
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		09/26/2013	MBS Paydown 0.438413123		230,208	230,208	229,920	227,987	0	(51)	0	(51)	0	230,208	0	0	0	9,604	08/26/2036	5FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		07/25/2013	MBS Paydown 0.336977164		13,823	13,823	7,326	3,610	0	312	0	312	0	13,823	0	0	0	284	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		07/25/2013	Pass-Through Loss		0	2,219	1,176	0	0	0	0	0	0	2,219	0	(2,219)	(2,219)	46	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		07/31/2013	Book Value Adjustment		0	0	0	382,725	0	0	0	0	0	(2,219)	0	2,219	2,219	0	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		08/25/2013	MBS Paydown 0.330157671		23,516	23,516	12,463	7,672	0	662	0	662	0	23,516	0	0	0	551	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		08/25/2013	Pass-Through Loss		0	10,582	5,608	0	0	0	0	0	0	10,582	0	(10,582)	(10,582)	248	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		08/31/2013	Book Value Adjustment		0	0	0	382,725	0	0	0	0	0	(10,582)	0	10,582	10,582	0	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2013	MBS Paydown 0.327650715		10,071	10,071	5,337	2,820	0	244	0	244	0	10,071	0	0	0	265	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2013	Pass-Through Loss		0	2,464	1,306	0	0	0	0	0	0	2,464	0	(2,464)	(2,464)	65	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/30/2013	Book Value Adjustment		0	0	0	382,725	0	0	0	0	0	(2,464)	0	2,464	2,464	0	02/25/2037	1FM
74966U AF 7	RPI FINANCE TRUST TL L+250 11/9/2016		06/28/2013	Paydown 100.0		0	0	0	0	0	0	0	0	0	0	0	0	0	40	11/09/2016	2FE
74966U AF 7	RPI FINANCE TRUST TL L+250 11/9/2016		09/30/2013	Paydown 100.0		4,867	4,867	4,859	4,862	0	37	0	37	0	4,867	0	0	0	368	11/09/2016	2FE
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036		07/25/2013	MBS Paydown 0.15982859		157,326	157,326	0	152,185	0	1,413	0	1,413	0	157,326	0	0	0	81	11/25/2036	6FE
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036		08/25/2013	MBS Paydown 0.146969657		128,589	128,589	124,571	124,387	0	13,348	0	13,348	0	128,589	0	0	0	100	11/25/2036	6FE
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036		09/25/2013	MBS Paydown 0.128542519		184,271	184,271	178,513	178,250	0	16,249	0	16,249	0	184,271	0	0	0	191	11/25/2036	6FE
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		05/25/2013	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(50)	04/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		07/25/2013	MBS Paydown 0.32371002		4,620	4,620	4,602	3,832	783	46	0	829	0	4,620	0	0	0	127	02/25/2036	4FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		08/25/2013	MBS Paydown 0.31888924		10,100	10,100	10,060	8,376	1,712	29	0	1,741	0	10,100	0	0	0	316	02/25/2036	4FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		09/25/2013	MBS Paydown 0.316263311		5,501	5,501	5,480	4,563	932	42	0	974	0	5,501	0	0	0	193	02/25/2036	4FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		07/25/2013	MBS Paydown 0.264625945		10,641	10,641	10,638	10,606	0	8	0	8	0	10,641	0	0	0	367	01/25/2032	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		08/25/2013	MBS Paydown 0.263972067		1,962	1,962	1,961	1,955	0	15	0	15	0	1,962	0	0	0	77	01/25/2032	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		09/25/2013	MBS Paydown 0.262742072		3,690	3,690	3,689	3,678	0	13	0	13	0	3,690	0	0	0	164	01/25/2032	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		07/25/2013	MBS Paydown 0.842254525		22,659	22,659	22,654	21,194	0	215	0	215	0	22,659	0	0	0	716	07/25/2033	2FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		08/25/2013	MBS Paydown 0.832712976		19,083	19,083	19,079	17,849	0	119	0	119	0	19,083	0	0	0	689	07/25/2033	2FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		09/25/2013	MBS Paydown 0.826223942		12,978	12,978	12,975	12,139	0	(359)	0	(359)	0	12,978	0	0	0	528	07/25/2033	2FM
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033		07/25/2013	MBS Paydown 0.19580067		265,209	265,209	265,250	264,278	0	406	0	406	0	265,209	0	0	0	8,509	09/25/2033	1FM
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033		08/25/2013	MBS Paydown 0.164150703		253,200	253,200	253,239	252,311	0	532	0	532	0	253,200	0	0	0	9,284	09/25/2033	1FM
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033		09/25/2013	MBS Paydown 0.154157992		79,942	79,942	79,954	79,661	0	220	0	220	0	79,942	0	0	0	3,298	09/25/2033	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)
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		07/25/2013	MBS Paydown 0.085256919		23,964	23,964	23,964	22,144	0	819	0	819	0	23,964	0	0	0	722	06/25/2034	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		08/25/2013	MBS Paydown 0.080875144		17,527	17,527	17,527	16,196	0	679	0	679	0	17,527	0	0	0	604	06/25/2034	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		09/25/2013	MBS Paydown 0.075743165		20,528	20,528	20,528	18,969	0	884	0	884	0	20,528	0	0	0	796	06/25/2034	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		07/25/2013	MBS Paydown 0.293857572		23,378	23,378	23,378	6,244	0	416	0	416	0	23,378	0	0	0	581	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		08/25/2013	MBS Paydown 0.28744914		35,246	35,246	35,246	9,413	0	725	0	725	0	35,246	0	0	0	1,001	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		09/25/2013	MBS Paydown 0.284731895		14,945	14,945	14,945	3,991	0	(1,178)	0	(1,178)	0	14,945	0	0	0	477	11/25/2031	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		07/25/2013	MBS Paydown 0.312318798		28,773	28,773	24,098	24,350	0	575	0	575	0	28,773	0	0	0	92	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		07/25/2013	Pass-Through Loss		0	6,642	5,563	0	0	0	0	0	0	0	0	0	0	21	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		08/25/2013	MBS Paydown 0.308866566		28,728	28,728	24,060	24,835	0	587	0	587	0	28,728	0	0	0	105	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		08/25/2013	Pass-Through Loss		0	7,393	6,192	0	0	0	0	0	0	0	0	0	0	27	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		09/25/2013	MBS Paydown 0.300643425		79,020	79,020	66,179	59,156	0	1,398	0	1,398	0	79,020	0	0	0	325	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		09/25/2013	Pass-Through Loss		0	7,020	5,879	0	0	0	0	0	0	0	0	0	0	29	08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		07/25/2013	MBS Paydown 0.324308462		23,930	23,930	21,986	7,795	0	46	0	46	0	23,930	0	0	0	838	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		07/25/2013	Pass-Through Loss		0	6,526	5,996	0	0	0	0	0	0	0	0	0	0	228	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		08/25/2013	MBS Paydown 0.31894027		5,539	5,539	5,089	2,061	0	12	0	12	0	5,539	0	0	0	222	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		08/25/2013	Pass-Through Loss		0	2,513	2,309	0	0	0	0	0	0	0	0	0	0	101	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2013	MBS Paydown 0.30992446		12,283	12,283	11,285	3,461	0	(1,672)	0	(1,672)	0	12,283	0	0	0	553	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2013	Pass-Through Loss		0	1,241	1,140	0	0	0	0	0	0	0	0	0	0	56	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		07/25/2013	MBS Paydown 0.235755295		9,513	9,513	9,507	9,631	0	(119)	0	(119)	0	9,513	0	0	0	305	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		07/25/2013	Pass-Through Loss		0	1,871	1,870	0	0	0	0	0	0	0	0	0	0	60	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		08/25/2013	MBS Paydown 0.233447696		7,063	7,063	7,059	7,159	0	(96)	0	(96)	0	7,063	0	0	0	259	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		08/25/2013	Pass-Through Loss		0	2,167	2,166	0	0	0	0	0	0	0	0	0	0	79	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2013	MBS Paydown 0.231463439		3,974	3,974	3,972	4,057	0	(83)	0	(83)	0	3,974	0	0	0	164	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2013	Pass-Through Loss		0	3,963	3,960	0	0	0	0	0	0	0	0	0	0	163	02/25/2036	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		08/25/2013	MBS Paydown 0.137593101		37,468	37,468	36,157	36,157	0	871	0	871	0	37,468	0	0	0	87	03/25/2035	4AM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		09/25/2013	MBS Paydown 0.132597432		17,485	17,485	16,873	16,873	0	206	0	206	0	17,485	0	0	0	80	03/25/2035	4AM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		07/25/2013	MBS Paydown 0.169171399		77,719	77,719	73,347	73,625	0	3,400	0	3,400	0	77,719	0	0	0	156	03/25/2036	2FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		08/25/2013	MBS Paydown 0.164623275		22,741	22,741	21,461	21,543	0	344	0	344	0	22,741	0	0	0	53	03/25/2036	2FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		09/25/2013	MBS Paydown 0.15620913		42,071	42,071	39,704	39,854	0	1,447	0	1,447	0	42,071	0	0	0	113	03/25/2036	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		07/25/2013	MBS Paydown 0.10322215		26,009	26,009	23,635	25,575	0	570	0	570	0	26,009	0	0	0	723	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		08/25/2013	MBS Paydown 0.100075289		12,019	12,019	10,922	12,378	0	276	0	276	0	12,019	0	0	0	382	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		08/25/2013	Pass-Through Loss		0	569	517	0	0	0	0	0	0	0	0	0	0	18	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		09/25/2013	MBS Paydown 0.094040997		21,827	21,827	19,835	23,735	0	529	0	529	0	21,827	0	0	0	780	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		09/25/2013	Pass-Through Loss		0	2,311	2,100	0	0	0	0	0	0	0	0	0	0	83	10/25/2032	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		07/25/2013	MBS Paydown 0.345552325		59,651	59,651	59,503	58,269	0	(137)	0	(137)	0	59,651	0	0	0	1,640	01/25/2035	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		08/25/2013	MBS Paydown 0.320949837		126,949	126,949	126,634	124,009	0	(355)	0	(355)	0	126,949	0	0	0	3,989	01/25/2035	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)
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		09/25/2013	MBS Paydown 0.314020053		35,758	35,758	35,669	34,930	0	(152)	0	(152)	0	35,758	0	0	0	1,264	01/25/2035	1FM
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		07/15/2013	MBS Paydown 0.564748802		42,163	42,163	42,163	43,208	0	1,039	0	1,039	0	42,163	0	0	0	910	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		08/15/2013	MBS Paydown 0.555172837		47,880	47,880	47,880	49,067	0	1,140	0	1,140	0	47,880	0	0	0	1,186	07/15/2042	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		09/15/2013	MBS Paydown 0.545017585		50,776	50,776	50,776	52,035	0	1,165	0	1,165	0	50,776	0	0	0	1,424	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		07/15/2013	MBS Paydown 0.769462721		68,342	68,342	68,342	68,269	0	3	0	3	0	68,342	0	0	0	1,588	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		08/15/2013	MBS Paydown 0.710566762		588,960	588,960	588,960	588,327	0	576	0	576	0	588,960	0	0	0	15,428	05/16/2044	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		09/15/2013	MBS Paydown 0.702567968		79,988	79,988	79,988	79,902	0	(6)	0	(6)	0	79,988	0	0	0	2,339	05/16/2044	1FE
813084 A* 1	SEBRING 11.50 4/25/2018		06/30/2013	Paydown 100.0		61,875	61,875	57,938	58,012	0	145	0	145	0	61,875	0	0	0	0	04/25/2018	4Z
813084 A* 1	SEBRING 11.50 4/25/2018		09/30/2013	Paydown 100.0		61,875	61,875	57,938	58,012	0	386	0	386	0	61,875	0	0	0	0	04/25/2018	4Z
81378G AB 4	SABR 2007-NC2 A2A SEQ FLT 01/25/2037		07/25/2013	MBS Paydown 0.0		292,363	292,363	289,439	290,523	0	4,330	0	4,330	0	292,363	0	0	0	290	01/25/2037	1Z
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		07/20/2013	MBS Paydown 0.660215049		63,934	63,934	63,923	63,923	0	8	0	8	0	63,934	0	0	0	697	08/20/2029	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		08/20/2013	MBS Paydown 0.619357601		81,715	81,715	81,700	81,701	0	12	0	12	0	81,715	0	0	0	1,019	08/20/2029	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		09/20/2013	MBS Paydown 0.584192995		70,329	70,329	70,316	70,317	0	11	0	11	0	70,329	0	0	0	986	08/20/2029	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		07/15/2013	MBS Paydown 0.715855725		126,005	126,005	125,940	125,940	0	41	0	41	0	126,005	0	0	0	2,205	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		08/15/2013	MBS Paydown 0.682065935		152,054	152,054	151,976	151,976	0	61	0	61	0	152,054	0	0	0	3,041	03/17/2025	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		09/15/2013	MBS Paydown 0.654600821		123,593	123,593	123,529	123,529	0	45	0	45	0	123,593	0	0	0	2,781	03/17/2025	1FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		07/25/2013	MBS Paydown 0.80238115		56,817	56,817	31,036	32,881	0	23,966	0	23,966	0	56,817	0	0	0	2,063	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		08/25/2013	MBS Paydown 0.794106326		27,712	27,712	15,138	22,859	0	4,853	0	4,853	0	27,712	0	0	0	1,150	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		09/25/2013	MBS Paydown 0.782006701		40,522	40,522	22,135	26,946	0	13,575	0	13,575	0	40,522	0	0	0	1,892	05/25/2035	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		07/25/2013	MBS Paydown 0.60931624		123,820	123,820	118,480	117,672	0	1,485	0	1,485	0	123,820	0	0	0	205	03/25/2037	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		08/25/2013	MBS Paydown 0.51928709		180,058	180,058	172,293	171,118	0	5,219	0	5,219	0	180,058	0	0	0	348	03/25/2037	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		09/25/2013	MBS Paydown 0.43944637		159,681	159,681	152,795	151,752	0	4,044	0	4,044	0	159,681	0	0	0	352	03/25/2037	1FM
84254Q AA 7	SOUTHERN CAPITAL 5.7 06/30/22		06/30/2013	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	529	06/30/2022	2AM
855707 AB 1	STATE AUTO FIN 6.25 11/15/2013		07/15/2013	Make Whole Call 101.97898		2,039,580	2,000,000	1,989,720	1,999,495	0	1,168	0	1,168	0	2,000,000	0	39,580	39,580	83,347	11/15/2013	3FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		07/25/2013	MBS Paydown 0.3449299		31,066	31,066	21,746	21,095	0	4,059	0	4,059	0	31,066	0	0	0	91	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		08/25/2013	MBS Paydown 0.33562992		46,500	46,500	32,550	31,575	0	9,523	0	9,523	0	46,500	0	0	0	155	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2013	MBS Paydown 0.32878238		34,238	34,238	23,966	23,248	0	5,525	0	5,525	0	34,238	0	0	0	128	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		07/25/2013	MBS Paydown 0.39170629		58,572	58,572	45,247	43,986	0	10,619	0	10,619	0	58,572	0	0	0	1,842	09/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		08/25/2013	MBS Paydown 0.38060834		55,490	55,490	42,866	41,671	0	10,303	0	10,303	0	55,490	0	0	0	1,993	09/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		09/25/2013	MBS Paydown 0.36875103		59,287	59,287	45,799	44,522	0	11,326	0	11,326	0	59,287	0	0	0	2,395	09/25/2035	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		07/25/2013	MBS Paydown 0.247354675		8,544	8,544	7,721	7,745	0	313	0	313	0	8,544	0	0	0	120	08/25/2031	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		08/25/2013	MBS Paydown 0.245833045		2,845	2,845	2,572	2,580	0	22	0	22	0	2,845	0	0	0	48	08/25/2031	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		09/25/2013	MBS Paydown 0.244481963		2,527	2,527	2,283	2,290	0	22	0	22	0	2,527	0	0	0	50	08/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		07/25/2013	MBS Paydown 0.193146966		5,332	5,332	3,756	4,319	0	134	0	134	0	5,332	0	0	0	0	04/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		08/25/2013	MBS Paydown 0.190700258		8,563	8,563	6,032	6,937	0	232	0	232	0	8,563	0	0	0	0	04/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		09/25/2013	MBS Paydown 0.188442993		7,900	7,900	5,564	6,400	0	235	0	235	0	7,900	0	0	0	0	04/25/2031	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)
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		07/28/2013	MBS Paydown 0.005234352		4,974	4,974	4,970	4,868	21	0	0	21	0	4,974	0	0	0	0	08/28/2032	6*
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		08/28/2013	MBS Paydown 0.004363454		8,709	8,709	8,704	8,524	37	0	0	37	0	8,709	0	0	0	0	08/28/2032	6*
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		09/28/2013	MBS Paydown 0.003440088		9,234	9,234	9,228	9,037	39	0	0	39	0	9,234	0	0	0	0	08/28/2032	6*
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		07/25/2013	MBS Paydown 0.19575143		21,210	21,210	16,491	17,705	0	496	0	496	0	21,210	0	0	0	0	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		08/25/2013	MBS Paydown 0.193544576		15,448	15,448	12,011	12,895	0	419	0	419	0	15,448	0	0	0	0	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		09/25/2013	MBS Paydown 0.190964014		18,064	18,064	14,045	15,079	0	557	0	557	0	18,064	0	0	0	0	01/25/2031	1AM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		07/25/2013	MBS Paydown 0.279504783		51,240	51,240	51,384	51,025	0	33	0	33	0	51,240	0	0	0	1,617	05/25/2034	1FM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		08/25/2013	MBS Paydown 0.276450519		20,616	20,616	20,674	20,530	0	16	0	16	0	20,616	0	0	0	744	05/25/2034	1FM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		09/25/2013	MBS Paydown 0.267344766		61,464	61,464	61,637	61,206	0	53	0	53	0	61,464	0	0	0	2,494	05/25/2034	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		07/25/2013	MBS Paydown 0.23291752		57,946	57,946	54,759	54,920	0	1,243	0	1,243	0	57,946	0	0	0	70	06/25/2037	1Z
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		08/25/2013	MBS Paydown 0.22777544		41,137	41,137	38,874	38,988	0	424	0	424	0	41,137	0	0	0	59	06/25/2037	1Z
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		09/25/2013	MBS Paydown 0.22022149		60,432	60,432	57,108	57,276	0	1,606	0	1,606	0	60,432	0	0	0	102	06/25/2037	1Z
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026		03/20/2013	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(388)	05/20/2026	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		07/20/2013	MBS Paydown 0.958333333		32,500	32,500	32,473	32,473	0	1	0	1	0	32,500	0	0	0	262	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		08/20/2013	MBS Paydown 0.95		32,500	32,500	32,473	32,473	0	1	0	1	0	32,500	0	0	0	339	02/22/2038	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		09/20/2013	MBS Paydown 0.941666667		32,500	32,500	32,473	32,473	0	2	0	2	0	32,500	0	0	0	415	02/22/2038	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	07/15/2013	MBS Paydown 0.791666667		12,500	12,500	13,271	13,210	0	(91)	0	(91)	0	12,500	0	0	0	343	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	08/15/2013	MBS Paydown 0.783333334		12,500	12,500	13,271	13,210	0	(105)	0	(105)	0	12,500	0	0	0	393	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	09/15/2013	MBS Paydown 0.775		12,500	12,500	13,271	13,210	0	(120)	0	(120)	0	12,500	0	0	0	446	06/15/2026	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		07/15/2013	MBS Paydown 0.943147585		21,998	21,998	21,998	21,970	0	1	0	1	0	21,998	0	0	0	285	01/15/2043	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		08/15/2013	MBS Paydown 0.933577628		22,059	22,059	22,059	22,031	0	2	0	2	0	22,059	0	0	0	328	01/15/2043	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		09/15/2013	MBS Paydown 0.92398017		22,122	22,122	22,122	22,094	0	2	0	2	0	22,122	0	0	0	370	01/15/2043	1FE
90210E AL 0	TEXAS COMP NON-EXT T L L+350 10/10/2014		08/05/2013	CITIGROUP		644,313	937,173	918,288	455,481	0	0	0	0	0	658,954	0	(14,641)	(14,641)	24,607	10/10/2014	5FE
92239M AD 3	VECTREN UTILITY 5.25 08/01/2013		08/01/2013	Maturity 100.0		3,100,000	3,100,000	3,092,126	3,099,917	0	579	0	579	0	3,100,000	0	0	0	162,750	08/01/2013	1FE
92658T AM 0	VIDEOTRON LTD 9.125 04/15/2018	I	07/01/2013	Partial Call 104.563		590,781	565,000	556,141	559,647	0	5,788	0	5,788	0	565,000	0	25,781	25,781	28,213	04/15/2018	3FE
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		07/25/2013	MBS Paydown 0.374661309		12,722	12,722	10,273	9,223	0	1,066	0	1,066	0	12,722	0	0	0	92	01/25/2046	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		08/25/2013	MBS Paydown 0.372495655		8,663	8,663	6,995	6,281	0	205	0	205	0	8,663	0	0	0	72	01/25/2046	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		09/25/2013	MBS Paydown 0.369520011		11,903	11,903	9,611	8,630	0	1,131	0	1,131	0	11,903	0	0	0	111	01/25/2046	1FM
92976B FU 1	WBCMT 2006-C24 AJ SEQ 5.658 03/15/2045		08/27/2013	BARCLAYS CAPITAL		4,821,875	5,000,000	4,691,406	4,691,406	0	5,274	0	5,274	0	4,696,680	0	125,195	125,195	46,364	03/15/2045	1AM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		07/25/2013	MBS Paydown 0.190014737		1,826	1,826	1,410	1,638	0	189	0	189	0	1,826	0	0	0	8	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		07/25/2013	Pass-Through Loss		0	4,725	3,649	0	0	0	0	0	0	0	0	0	0	22	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		08/25/2013	MBS Paydown 0.188441663		2,862	2,862	2,210	2,681	0	181	0	181	0	2,862	0	0	0	15	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		08/25/2013	Pass-Through Loss		0	3,430	2,649	0	0	0	0	0	0	0	0	0	0	18	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2013	MBS Paydown 0.185440252		8,727	8,727	6,631	8,381	0	346	0	346	0	8,727	0	0	0	52	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2013	Pass-Through Loss		0	3,279	2,491	0	0	0	0	0	0	0	0	0	0	19	07/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		07/25/2013	MBS Paydown 0.188851288		13,051	13,051	13,043	15,670	0	(1,326)	0	(1,326)	0	13,051	0	0	0	244	03/25/2036	1FM

SCHEDULE D - PART 4

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

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)
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		07/25/2013	Pass-Through Loss		0	9,126	9,121	0	0	0	0	0	0	0	0	0	0	171	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		08/25/2013	MBS Paydown 0.18475486		45,358	45,358	45,330	34,735	0	(2,940)	0	(2,940)	0	45,358	0	0	0	950	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		08/25/2013	Pass-Through Loss		0	3,799	3,796	0	0	0	0	0	0	0	0	0	0	80	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		09/25/2013	MBS Paydown 0.18219708		25,074	25,074	25,059	21,688	0	(1,836)	0	(1,836)	0	25,074	0	0	0	582	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		09/25/2013	Pass-Through Loss		0	5,619	5,615	0	0	0	0	0	0	0	0	0	0	130	03/25/2036	1FM
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		07/20/2013	MBS Paydown 0.50770459		130,505	130,505	130,505	130,069	0	113	0	113	0	130,505	0	0	0	3,426	09/20/2025	1FE
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		08/20/2013	MBS Paydown 0.481025867		133,394	133,394	133,394	132,947	0	136	0	136	0	133,394	0	0	0	4,002	09/20/2025	1FE
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		09/20/2013	MBS Paydown 0.45629655		123,641	123,647	123,647	123,233	0	140	0	140	0	123,641	0	0	0	4,173	09/20/2025	1FE
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		07/20/2013	MBS Paydown 0.781466486		50,602	50,602	50,602	50,448	0	(59)	0	(59)	0	50,602	0	0	0	682	03/20/2025	1FE
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		08/20/2013	MBS Paydown 0.756129008		50,675	50,675	50,675	50,521	0	(54)	0	(54)	0	50,675	0	0	0	788	03/20/2025	1FE
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		09/20/2013	MBS Paydown 0.729686065		52,886	52,886	52,886	52,725	0	(51)	0	(51)	0	52,886	0	0	0	933	03/20/2025	1FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		09/27/2013	Paydown 100.0		31,899	31,899	31,580	31,606	0	260	0	260	0	31,899	0	0	0	1,529	12/05/2017	3FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		09/30/2013	Paydown 100.0		5,000	5,000	4,950	4,954	0	50	0	50	0	5,000	0	0	0	229	12/05/2017	3FE
3899999.	Total - Bonds - Industrial & Miscellaneous					118,991,529	124,556,208	113,055,933	155,486,695	11,534	3,616,722	0	3,628,256	0	119,137,640	0	(146,111)	(146,111)	3,479,544	XXX	XXX
8399997.	Total - Bonds - Part 4					170,974,675	176,586,433	166,697,021	207,859,813	15,340	3,033,881	0	3,049,221	0	171,117,741	0	(143,066)	(143,066)	5,829,071	XXX	XXX
8399999.	Total - Bonds					170,974,675	176,586,433	166,697,021	207,859,813	15,340	3,033,881	0	3,049,221	0	171,117,741	0	(143,066)	(143,066)	5,829,071	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
42307T 30 6	HEINZ (H.J.) CO SER B 8.00% 07/15/2013		07/15/2013	Maturity 100000.0	0.000	0	0.00	0	2,499,913	0	0	0	0	0	0	0	0	0	0	XXX	RP4UFE
42307T 30 6	HEINZ (H.J.) CO SER B 8.00% 07/15/2013		07/15/2013	Redemption 0.0	25.000	2,500,000	0.00	2,500,000	2,499,913	0	1,185	0	1,185	0	2,500,000	0	0	0	150,000	XXX	RP4UFE
486606 40 3	KAYNE ANDERSON D 4.95 6/1/2018		05/13/2013	Call 25.125	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	60,638	XXX	RP1LFE
56062Y 20 1	MAINSOURCE FINANCIAL A 5.00		08/12/2013	Call 1000.0	3,000.000	3,000,000	0.00	2,813,340	2,813,340	(174,378)	0	0	(174,378)	0	2,813,340	0	186,660	186,660	115,833	XXX	P4UZ
929328 30 0	WSFS FIN CORP A 5.00		08/26/2013	Call 1000.0	3,000.000	3,000,000	0.00	2,765,340	2,990,532	(222,378)	0	0	(222,378)	0	2,765,340	0	234,660	234,660	117,083	XXX	P1UZ
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					8,500,000	XXX	8,078,680	10,803,699	(396,756)	1,185	0	(395,571)	0	8,078,680	0	421,320	421,320	443,554	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					8,500,000	XXX	8,078,680	10,803,699	(396,756)	1,185	0	(395,571)	0	8,078,680	0	421,320	421,320	443,554	XXX	XXX
8999999.	Total - Preferred Stocks					8,500,000	XXX	8,078,680	10,803,699	(396,756)	1,185	0	(395,571)	0	8,078,680	0	421,320	421,320	443,554	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R	07/31/2013	Book Value Adjustment	0.000	97,531	XXX	0	97,531	0	0	0	0	0	97,531	0	0	0	0	XXX	U
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R	07/31/2013	Book Value Adjustment	0.000	139,757	XXX	0	139,757	0	0	0	0	0	139,757	0	0	0	0	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	07/31/2013	Book Value Adjustment	0.000	170,495	XXX	0	170,495	0	0	0	0	0	170,495	0	0	0	0	XXX	U
009158 10 6	AIR PRODUCTS & CHEMICALS INC		07/24/2013	ISI GROUP	50,000.000	4,991,703	XXX	4,574,401	4,201,000	373,401	0	0	373,401	0	4,574,401	0	417,302	417,302	103,000	XXX	L
009158 10 6	AIR PRODUCTS & CHEMICALS INC		07/25/2013	INTERSTATE GROUP	15,000.000	1,589,459	XXX	1,348,999	1,260,300	88,699	0	0	88,699	0	1,348,999	0	240,461	240,461	30,900	XXX	L
009158 10 6	AIR PRODUCTS & CHEMICALS INC		09/19/2013	BERNSTEIN	30,000.000	3,305,984	XXX	2,693,997	2,520,600	173,397	0	0	173,397	0	2,693,997	0	611,988	611,988	61,800	XXX	L
046111 ZA 1	ASSURA GROUP OF NY, LTD NO EX DATE		08/17/2013	Expiration	1.000	0	XXX	0	9	(9)	0	0	(9)	0	0	0	0	0	0	XXX	A
060505 10 4	BANK OF AMERICA CORPORATION		07/24/2013	SANDLER & O'NEIL PARTNERS	60,000.000	895,142	XXX	765,000	696,600	(363,000)	0	0	(363,000)	0	333,600	0	561,542	561,542	1,200	XXX	L
139794 10 1	CAPITAL BANK FINANCIAL-CL A		09/16/2013	FRIEDMAN BILLINGS RAMSEY	30,000.000	655,084	XXX	549,315	512,100	37,215	0	0	37,215	0	549,315	0	105,769	105,769	0	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
139794 10 1	CAPITAL BANK FINANCIAL-CL A		09/25/2013	FRIEDMAN BILLINGS RAMSEY	25,000.000	569,453	XXX	455,778	426,750	29,028	0	0	29,028	0	455,778	0	113,675	113,675	0	XXX	L
166764 10 0	CHEVRON CORPORATION		07/24/2013	ISI GROUP	6,000.000	762,496	XXX	440,544	648,840	(208,296)	0	0	(208,296)	0	440,544	0	321,951	321,951	11,400	XXX	L
166764 10 0	CHEVRON CORPORATION		09/19/2013	BERNSTEIN	20,000.000	2,516,944	XXX	1,449,574	2,162,800	(713,226)	0	0	(713,226)	0	1,449,574	0	1,067,370	1,067,370	58,000	XXX	L
291011 10 4	EMERSON ELECTRIC CO.		09/19/2013	STRATEGAS RESEARCH	100,000.000	6,643,704	XXX	4,542,763	5,296,000	(753,237)	0	0	(753,237)	0	4,542,763	0	2,100,941	2,100,941	123,000	XXX	L
291011 10 4	EMERSON ELECTRIC CO.		09/23/2013	STRATEGAS RESEARCH	35,000.000	2,284,830	XXX	1,487,927	1,853,600	(365,673)	0	0	(365,673)	0	1,487,927	0	796,903	796,903	43,050	XXX	L
302104 10 4	EXONE COMPANY		07/09/2013	RAYMOND JAMES & ASSOCIATES	2,500.000	177,060	XXX	45,000	0	0	0	0	0	0	45,000	0	132,060	132,060	0	XXX	L
302104 10 4	EXONE COMPANY		08/07/2013	FRIEDMAN BILLINGS RAMSEY	1,250.000	78,545	XXX	22,500	0	0	0	0	0	0	22,500	0	56,045	56,045	0	XXX	L
428236 10 3	HEWLETT-PACKARD CO.		07/18/2013	STRATEGAS RESEARCH	140,000.000	3,649,078	XXX	5,742,553	1,995,000	393,400	0	0	393,400	0	2,388,400	0	1,260,678	1,260,678	57,288	XXX	L
446413 10 6	HUNTINGTON INGALLS INDUSTRIES		07/23/2013	BERNSTEIN	20,000.000	1,262,982	XXX	733,078	866,800	(133,722)	0	0	(133,722)	0	733,078	0	529,904	529,904	4,000	XXX	L
460690 10 0	INTERPUBLIC GROUP OF COS INC.		07/29/2013	ISI GROUP	5,000.000	82,279	XXX	53,633	55,100	(1,467)	0	0	(1,467)	0	53,633	0	28,646	28,646	750	XXX	L
478160 10 4	JOHNSON & JOHNSON		07/24/2013	STRATEGAS RESEARCH	50,000.000	4,601,640	XXX	3,082,041	3,505,000	(422,959)	0	0	(422,959)	0	3,082,041	0	1,519,599	1,519,599	63,500	XXX	L
478160 10 4	JOHNSON & JOHNSON		08/07/2013	RAYMOND JAMES & ASSOCIATES	20,000.000	1,874,367	XXX	1,200,618	1,402,000	(201,382)	0	0	(201,382)	0	1,200,618	0	673,749	673,749	25,400	XXX	L
50076Q 10 6	KRAFT FOODS GROUP INC.		07/18/2013	BERNSTEIN	35,000.000	1,993,275	XXX	1,067,084	1,591,450	(524,365)	0	0	(524,365)	0	1,067,084	0	926,190	926,190	52,500	XXX	L
50076Q 10 6	KRAFT FOODS GROUP INC.		07/24/2013	BERNSTEIN	39,416.000	2,232,326	XXX	1,171,003	1,792,246	(621,243)	0	0	(621,243)	0	1,171,003	0	1,061,323	1,061,323	59,124	XXX	L
539830 10 9	LOCKHEED MARTIN CORP.		07/18/2013	BERNSTEIN	15,000.000	1,720,938	XXX	1,031,811	1,384,350	(352,539)	0	0	(352,539)	0	1,031,811	0	689,127	689,127	34,500	XXX	L
539830 10 9	LOCKHEED MARTIN CORP.		07/23/2013	BERNSTEIN	15,500.000	1,831,716	XXX	1,059,204	1,430,495	(371,291)	0	0	(371,291)	0	1,059,204	0	772,513	772,513	35,650	XXX	L
548661 10 7	LOWE'S COS INC.		07/18/2013	RAYMOND JAMES & ASSOCIATES	32,000.000	1,414,619	XXX	603,584	1,136,640	(533,056)	0	0	(533,056)	0	603,584	0	811,035	811,035	10,240	XXX	L
59156R 10 8	METLIFE INC.		07/24/2013	SANDLER & O'NEIL PARTNERS	15,000.000	738,370	XXX	553,043	65,880	0	0	0	0	0	553,043	0	185,327	185,327	4,125	XXX	L
681919 10 6	OMNICOM GROUP		07/29/2013	ISI GROUP	40,000.000	2,741,368	XXX	1,979,450	1,998,401	(18,951)	0	0	(18,951)	0	1,979,450	0	761,919	761,919	32,000	XXX	L
68620A 10 4	ORGANOVO HOLDINGS INC.		07/09/2013	INTERSTATE GROUP	70,000.000	337,023	XXX	70,000	182,000	(112,000)	0	0	(112,000)	0	70,000	0	267,023	267,023	0	XXX	L
68620A 10 4	ORGANOVO HOLDINGS INC.		07/10/2013	INTERSTATE GROUP	60,000.000	309,715	XXX	60,000	156,000	(96,000)	0	0	(96,000)	0	60,000	0	249,715	249,715	0	XXX	L
68620A 10 4	ORGANOVO HOLDINGS INC.		07/15/2013	INTERSTATE GROUP	20,000.000	138,168	XXX	20,000	52,000	(32,000)	0	0	(32,000)	0	20,000	0	118,168	118,168	0	XXX	L
68620A 10 4	ORGANOVO HOLDINGS INC.		07/16/2013	INTERSTATE GROUP	20,000.000	132,546	XXX	20,000	52,000	(32,000)	0	0	(32,000)	0	20,000	0	112,546	112,546	0	XXX	L
68620A 10 4	ORGANOVO HOLDINGS INC.		07/17/2013	INTERSTATE GROUP	87,000.000	647,582	XXX	87,000	226,200	(139,200)	0	0	(139,200)	0	87,000	0	560,582	560,582	0	XXX	L
68620A 10 4	ORGANOVO HOLDINGS INC.		07/18/2013	INTERSTATE GROUP	20,000.000	156,895	XXX	16,000	52,000	(36,000)	0	0	(36,000)	0	16,000	0	140,895	140,895	0	XXX	L
68620A 10 4	ORGANOVO HOLDINGS INC.		07/19/2013	INTERSTATE GROUP	30,000.000	213,221	XXX	24,000	78,000	(54,000)	0	0	(54,000)	0	24,000	0	189,221	189,221	0	XXX	L
68620A 10 4	ORGANOVO HOLDINGS INC.		07/23/2013	INTERSTATE GROUP	30,000.000	209,624	XXX	24,000	78,000	(54,000)	0	0	(54,000)	0	24,000	0	185,624	185,624	0	XXX	L
68620A 10 4	ORGANOVO HOLDINGS INC.		07/29/2013	INTERSTATE GROUP	10,000.000	63,762	XXX	8,000	26,000	(18,000)	0	0	(18,000)	0	8,000	0	55,762	55,762	0	XXX	L
712704 10 5	PEOPLE'S UNITED FINANCIAL		07/18/2013	SANDLER & O'NEIL PARTNERS	200,000.000	3,083,186	XXX	2,539,232	2,418,000	121,232	0	0	121,232	0	2,539,232	0	543,954	543,954	64,500	XXX	L
742718 10 9	PROCTER & GAMBLE COMPANY		07/24/2013	BERNSTEIN	20,000.000	1,612,652	XXX	1,196,714	1,357,800	(161,086)	0	0	(161,086)	0	1,196,714	0	415,938	415,938	35,300	XXX	L
744320 10 2	PRUDENTIAL FINANCIAL, INC.		07/24/2013	SANDLER & O'NEIL PARTNERS	10,000.000	783,207	XXX	562,110	562,110	0	0	0	0	0	562,110	0	221,097	221,097	8,000	XXX	L
88579Y 10 1	3M COMPANY		09/12/2013	RAYMOND JAMES & ASSOCIATES	50,000.000	5,910,842	XXX	4,176,865	4,642,500	(465,635)	0	0	(465,635)	0	4,176,865	0	1,733,977	1,733,977	95,250	XXX	L
88579Y 10 1	3M COMPANY		09/13/2013	RAYMOND JAMES & ASSOCIATES	71,500.000	8,468,770	XXX	5,744,105	6,638,775	(894,670)	0	0	(894,670)	0	5,744,105	0	2,724,665	2,724,665	136,208	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
910047 10 9	UNITED CONTINENTAL HOLDINGS		09/20/2013	RAYMOND JAMES & ASSOCIATES	30,337.000	1,018,684	XXX	616,129	709,280	(93,151)	0	0	(93,151)	0	616,129	0	402,555	402,555	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/08/2013	RAYMOND JAMES & ASSOCIATES	30,000.000	1,842,535	XXX	3,852	1,529,100	(1,525,248)	0	0	(1,525,248)	0	3,852	0	1,838,683	1,838,683	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/09/2013	RAYMOND JAMES & ASSOCIATES	20,000.000	1,229,375	XXX	2,568	1,019,400	(1,016,832)	0	0	(1,016,832)	0	2,568	0	1,226,807	1,226,807	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/10/2013	RAYMOND JAMES & ASSOCIATES	20,000.000	1,230,161	XXX	2,568	1,019,400	(1,016,832)	0	0	(1,016,832)	0	2,568	0	1,227,593	1,227,593	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/11/2013	INTERSTATE GROUP	30,000.000	1,870,845	XXX	3,852	1,529,100	(1,525,248)	0	0	(1,525,248)	0	3,852	0	1,866,993	1,866,993	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/12/2013	INTERSTATE GROUP	10,000.000	630,734	XXX	1,284	509,700	(508,416)	0	0	(508,416)	0	1,284	0	629,450	629,450	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/17/2013	ISI GROUP	10,000.000	620,052	XXX	1,284	509,700	(508,416)	0	0	(508,416)	0	1,284	0	618,768	618,768	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/18/2013	RAYMOND JAMES & ASSOCIATES	7,771.000	481,560	XXX	998	396,088	(395,090)	0	0	(395,090)	0	998	0	480,563	480,563	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/19/2013	RAYMOND JAMES & ASSOCIATES	1,100.000	68,461	XXX	141	56,067	(55,926)	0	0	(55,926)	0	141	0	68,320	68,320	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/22/2013	ISI GROUP	6,000.000	371,843	XXX	770	305,820	(305,050)	0	0	(305,050)	0	770	0	371,073	371,073	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/24/2013	ISI GROUP	5,400.000	334,362	XXX	693	275,238	(274,545)	0	0	(274,545)	0	693	0	333,669	333,669	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/25/2013	ISI GROUP	10,000.000	620,122	XXX	1,284	509,700	(508,416)	0	0	(508,416)	0	1,284	0	618,838	618,838	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/29/2013	ISI GROUP	14,100.000	867,201	XXX	1,810	718,677	(716,867)	0	0	(716,867)	0	1,810	0	865,391	865,391	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/30/2013	ISI GROUP	10,000.000	610,785	XXX	1,284	509,700	(508,416)	0	0	(508,416)	0	1,284	0	609,501	609,501	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		07/31/2013	ISI GROUP	15,000.000	958,033	XXX	1,926	764,550	(762,624)	0	0	(762,624)	0	1,926	0	956,107	956,107	0	XXX	L
92345Y 10 6	VERISK ANALYTICS INC-CLASS A		08/01/2013	ISI GROUP	11,729.000	759,391	XXX	1,506	597,827	(596,321)	0	0	(596,321)	0	1,506	0	757,885	757,885	0	XXX	L
931422 10 9	WALGREEN CO		08/15/2013	RAYMOND JAMES & ASSOCIATES	50,000.000	2,494,547	XXX	1,483,325	1,850,500	(367,175)	0	0	(367,175)	0	1,483,325	0	1,011,222	1,011,222	27,500	XXX	L
931422 10 9	WALGREEN CO		08/19/2013	RAYMOND JAMES & ASSOCIATES	50,000.000	2,444,767	XXX	1,441,127	1,850,500	(409,373)	0	0	(409,373)	0	1,441,127	0	1,003,640	1,003,640	43,250	XXX	L
931422 10 9	WALGREEN CO		09/16/2013	RAYMOND JAMES & ASSOCIATES	146,500.000	8,018,128	XXX	4,061,250	5,421,965	(1,360,715)	0	0	(1,360,715)	0	4,061,250	0	3,956,878	3,956,878	126,723	XXX	L
949746 10 1	WELLS FARGO & CO		07/18/2013	SANDLER & O'NEIL PARTNERS	68,000.000	3,005,758	XXX	1,906,279	2,324,240	(417,961)	0	0	(417,961)	0	1,906,279	0	1,099,480	1,099,480	37,400	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					100,565,684	XXX	60,734,855	76,137,681	(19,335,257)	0	0	(19,335,257)	0	57,357,086	0	43,208,598	43,208,598	1,385,557	XXX	XXX
9799997	Total - Common Stocks - Part 4					100,565,684	XXX	60,734,855	76,137,681	(19,335,257)	0	0	(19,335,257)	0	57,357,086	0	43,208,598	43,208,598	1,385,557	XXX	XXX
9799999.	Total - Common Stocks					100,565,684	XXX	60,734,855	76,137,681	(19,335,257)	0	0	(19,335,257)	0	57,357,086	0	43,208,598	43,208,598	1,385,557	XXX	XXX
9899999.	Total - Preferred and Common Stocks					109,065,684	XXX	68,813,535	86,941,380	(19,732,013)	1,185	0	(19,730,828)	0	65,435,766	0	43,629,918	43,629,918	1,829,111	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					280,040,360	XXX	235,510,556	294,801,193	(19,716,673)	3,035,066	0	(16,681,607)	0	236,553,507	0	43,486,853	43,486,853	7,658,182	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Forwards - Other																						
1.5172 GBP / 1 USD	G5822*AA6 Marketform Group	D Part 1.	Currency	U. S. Bank	03/28/2013	10/03/2013	1	2,000,000	1.5172	0	0	0	(194,200)		(194,200)	0	(194,200)	0	0	1,000		0.40
1.5324 GBP / 1 USD	G5822*AA6 Marketform Group	D Part 1.	Currency	U. S. Bank	04/15/2013	10/16/2013	1	3,000,000	1.5324	0	0	0	(245,700)		(245,700)	0	(245,700)	0	0	3,000		0.60
1259999. Total-Forwards-Other										0	0	0	(439,900)	XXX	(439,900)	0	(439,900)	0	0	4,000	XXX	XXX
1269999. Total-Forwards										0	0	0	(439,900)	XXX	(439,900)	0	(439,900)	0	0	4,000	XXX	XXX
1439999. Total-Other										0	0	0	(439,900)	XXX	(439,900)	0	(439,900)	0	0	4,000	XXX	XXX
1449999. TOTAL										0	0	0	(439,900)	XXX	(439,900)	0	(439,900)	0	0	4,000	XXX	XXX

Sch. DB-Pt B-Sn 1
NONE

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 6 Designation											
U. S. Bank	Y	N	0	0	(439,900)	0	0	(439,900)	0	4,000	0
0799999. Total NAIC 6 Designation			0	0	(439,900)	0	0	(439,900)	0	4,000	0
0999999. Totals			0	0	(439,900)	0	0	(439,900)	0	4,000	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		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
The Bank of New York Mellon	New York, New York		0.010	36	0	1,154,736	373,586	3,166,971	XXX..
Bank of America	Miami, Florida		0.000	0	0	619,530	409,516	436,636	XXX..
The Bank of Kentucky	Crestview Hills, Kentucky		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX..
The Bank of Guam	Hagatna, Guam		0.000	0	0	50,000	50,000	50,000	XXX..
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	95,617	103,476	42,236	XXX..
Fifth Third Bank	Cincinnati, Ohio		0.150	0	345	548,580	548,580	548,580	XXX..
Certificate of Deposit .15% 4-30-14			0.000	0	0	0	0	0	XXX..
Huntington National Bank	Columbus, Ohio		0.000	0	0	4,999,523	4,999,523	4,999,523	XXX..
JP Morgan Chase	Indianapolis, Indiana		0.110	21	0	75,048	75,055	75,062	XXX..
Keybank	Albany, New York		0.000	0	0	399,693	399,693	399,568	XXX..
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	229,576	320,534	349,617	XXX..
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	265,849	435,513	472,801	XXX..
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	19,821,624	1,425,246	836,794	XXX..
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(41,533,395)	(33,350,194)	(43,589,700)	XXX..
Northrim Bank	Anchorage, Alaska		0.200	0	69	36,597	36,597	36,597	XXX..
Certificate of Deposit .20% 10-23-13			0.000	0	0	0	0	0	XXX..
Royal Bank of Canada	Toronto, Canada		0.433	22,642	0	17,655,900	9,017,649	12,272,093	XXX..
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	17,950,740	2,950,740	3,651,740	XXX..
U.S Bank	Cincinnati, Ohio		0.000	0	0	0	1,248	1,248	XXX..
Wells Fargo Bank	Los Angeles, California		0.000	0	0	2,505,470	7,649,755	5,150,454	XXX..
0199999. Total Open Depositories		XXX	XXX	22,699	414	26,874,998	(2,553,572)	(9,099,870)	XXX..
0399999. Total Cash on Deposit		XXX	XXX	22,699	414	26,874,998	(2,553,572)	(9,099,870)	XXX..
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	75,430	76,075	77,801	XXX..
0599999. Total Cash		XXX	XXX	22,699	414	26,950,428	(2,477,497)	(9,022,069)	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
Sweep Accounts							
PNC Repurchase Agreement		09/30/2013	0.010	10/01/2013	32,174,509	0	5,563
8499999. Total - Sweep Accounts					32,174,509	0	5,563
8699999. Total - Cash Equivalents					32,174,509	0	5,563

* 1 6 6 9 1 2 0 1 3 5 0 5 0 0 1 0 3 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2013

NAIC Group Code.....84 NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
............141,104,311	138,067,003	47,762,547

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? .... Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? .... Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: .... $................................0

2.32 Amount estimated using reasonable assumptions: .... $................................0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: .... $................................0